

UNIT - I

Functions - Real valued functions - equivalence -
Countability - Real numbers - least upper bounds
(Section 1.3 to 1.7) - Sequence of Real numbers - definition
of sequences of subsequences - Limit of a sequence -
Convergence sequence - divergence sequence (section 2.1 to 2.4)

UNIT - II

bounded sequences - monotonic sequences - operation
on convergent sequences - operation on divergence
sequences - limit superior and limit inferior - Cauchy
sequences (section 2.5 to 2.10)

UNIT - III

Series of Real analysis - Convergent and divergent
of series - alternative series - conditional convergent
and absolute convergent rearrangement of series -
test for absolute convergent - Series whose term -
form a non-increasing sequence (sec 3.1 to 3.7)

UNIT - IV

Limits and metric spaces - Limit of a function
on the real line - metric spaces - limits in metric
spaces (section 4.1 to 4.3)

UNIT - V

Continuous function of metric spaces - Function
continuous at a point on the real line - reformulation
functions continuous on a metric space - open sets
closed sets - discontinuous function on \mathbb{R}^1 (section
(sec. 5.1 - 5.6)

Text book:

1. methods of Real analysis by - Richard
R. Urdberg

Reference book:

1. A first course in Real analysis - Sterling K. Barber
2. mathematical analysis - Tom M. Apostol
3. Real analysis - M. S. Pangachari

UNIT - I

Definition : 1

[Cartesian Product :]

If A and B are sets, then the Cartesian Product of A & B (denoted by $A \times B$) is the set of all ordered pairs (a, b) , whose $a \in A$ and $b \in B$.

Definition : 2

Let A and B be any two sets. A function ' f ' from ' A ' into ' B ' is a subset of $A \times B$ (and hence is a set of order pairs (a, b)) with the property that, each $a \in A$ belongs to precisely one pair (a, b) .

We usually write, $y = f(x)$. Then ' y ' is called the image of ' x ' under ' f '.

If ' f ' $A \rightarrow B$, the set ' A ' is called the domain of ' f ' and the set ' B ' is called range of ' f '.
→ Codomain

ie)

$$\{ b \in B \mid b = f(a) \forall a \in A \}$$

Function:

In to each $x \in X$ (domain) there corresponds one and only one value of $y \in Y$ (codomain) then we say that f is a function of X to Y .

Theorem: 1

If $f: A \rightarrow B$ and if $x \in B; y \in B$ then $f^{-1}(x \cup y) = f^{-1}(x) \cup f^{-1}(y)$

(*)
 $f^{-1}(x) \cup f^{-1}(y)$

(or)

The inverse image of the union of sets is the inverse images.

Proof

$$\text{Let, } a \in f^{-1}(x \cup y)$$

$$\Rightarrow f(a) \in x \cup y$$

$$\Rightarrow f(a) \in x \text{ (or) } f(a) \in y$$

$$\Rightarrow a \in f^{-1}(x) \text{ (or) } a \in f^{-1}(y)$$

$$\Rightarrow a \in f^{-1}(x) \cup f^{-1}(y) \rightarrow \text{Q.E.D.}$$

Conversely,

$$\text{Let } a \in f^{-1}(x) \cup f^{-1}(y)$$

$$\Rightarrow a \in f^{-1}(x) \text{ (or) } a \in f^{-1}(y)$$

$$\Rightarrow f(a) \in x \text{ (or) } f(a) \in y$$

$$\Rightarrow f(a) \in x \cup y$$

From ① and ② we get

$$f^{-1}(x \cap y) = f^{-1}(x) \cup f^{-1}(y)$$

Hence proved.

Theorem :

If $f: A \rightarrow B$ and if $x \in B, y \in B$ Then $f^{-1}(x \cap y) = f^{-1}(x) \cap f^{-1}(y)$

(or)

Prove that the inverse image of the intersection of the inverse images :

Proof :

$$\text{let } a \in f^{-1}(x \cap y)$$

$$\Rightarrow f(a) \in x \cap y$$

$$\Rightarrow f(a) \in x \text{ and } f(a) \in y$$

$$\Rightarrow a \in f^{-1}(x) \text{ and } a \in f^{-1}(y)$$

$$\Rightarrow a \in f^{-1}(x) \cap f^{-1}(y) \rightarrow \text{①.}$$

Conversely

$$\text{let } a \in f^{-1}(x) \cap f^{-1}(y)$$

$$\Rightarrow a \in f^{-1}(x) \text{ and } a \in f^{-1}(y)$$

$$\Rightarrow f(a) \in x \text{ and } f(a) \in y$$

$$\Rightarrow f(a) \in x \cap y$$

$$\Rightarrow a \in f^{-1}(x \cap y)$$

From ① and ② we get

$$f^{-1}(x \cap y) = f^{-1}(x) \cap f^{-1}(y)$$

Hence proved.

Theorem : 3

If $f : A \rightarrow B$ and $X \subset A ; Y \subset A$ then ,

$$f(X \cup Y) = f(X) \cup f(Y)$$

Proof :

Let $b \in f(X \cup Y)$ then $b = f(a) \quad \forall a \in X \cup Y$

Either $a \in X$ or $a \in Y \Rightarrow \exists^{-1}(b) \in X$ (or) $\exists^{-1}(b) \in Y$

Thus , either $b \in f(X)$ (or) $b \in f(Y)$

hence , $b \in f(X) \cup f(Y)$

$$f(X \cup Y) \subset f(X) \cup f(Y) \rightarrow \textcircled{1}$$

Conversely ;

If $c \in f(X) \cup f(Y)$

Then either $c \in f(X)$ (or) $c \in f(Y)$

Then 'c' is the image of some point in 'x'

(or)

'c' is the image of some point in 'y'

hence ,

'c' is the image of the point $x \cup y$

$$\text{ie) } c \in f(X \cup Y) \rightarrow \textcircled{2}$$

From $\textcircled{1}$ and $\textcircled{2}$.

$$f(X) \cup f(Y) \subset f(X \cup Y) \rightarrow \textcircled{1}$$
$$\therefore f(X) \cup f(Y) = f(X \cup Y)$$

hence proved.

note:

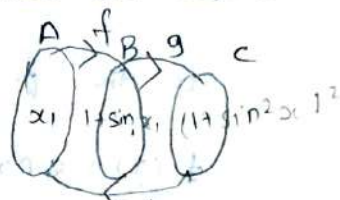
If $f: A \rightarrow B$ and $x \in A$, $y \in A$ then $f(x+ny) = +$

need note be true.

The composition of function:

If $f: A \rightarrow B$ and $g: B \rightarrow C$ then we define

the function $g \circ f$ by



$$g \circ f(x) = g[f(x)] \quad \forall x \in A$$

ie) The image of x with respect to $g \circ f$ is defined to be the image of $f(x)$ under 'g'. The function $g \circ f$ is called composition of 'f' with 'g'.

Ex:

$$g \circ f : A \rightarrow C$$

$$\text{if, } f(x) = 1 + \sin x$$

$$g(x) = x^2$$

$$\Rightarrow g \circ f(x) = g[f(x)]$$

$$= g[1 + \sin x]$$

$$= (1 + \sin x)^2$$

$$g \circ f(x) = 1 + \sin^2 x + 2 \sin x$$

Real-valued functions

If $f: A \rightarrow B$ and $g: A \rightarrow B$ are functions

is called a real-valued function

If $f: A \rightarrow B$ and $g: A \rightarrow B$ are functions

is the function whose value at x is equal to

$(f+g)(x)$

$$(f+g)(x) = f(x) + g(x)$$

in the domain

$$(fg)(x) = (f(x) \cdot g(x))$$

is the value

$$(f/g)(x) = \frac{f(x)}{g(x)}$$

is the value

$$(f \circ g)(x) = f(g(x))$$

$$(f \circ g)(x) = f(g(x))$$

is

$$(f \circ g)(x) = f(g(x))$$

We can define product and sum functions
of two real-valued functions with the same
domain as the two real-valued functions.

Definition:

1) If $f: A \rightarrow \mathbb{R}$ and c is a real number ($c \in \mathbb{R}$) the function cf is defined by

$$(cf)(x) = c[f(x)] \quad \forall x \in A$$

2) If $f: A \rightarrow \mathbb{R}$ and $g: A \rightarrow \mathbb{R}$, then $\text{maximum}(f, g)$ is the function defined by

$$\text{maximum}(f, g)(x) = \text{maximum}[f(x), g(x)] \quad \forall x \in A$$

and

$$\text{minimum of } (f, g)(x) = \text{minimum}[f(x), g(x)] \quad \forall x \in A$$

note:

i) If $f: A \rightarrow \mathbb{R}$ then $|f|$ is the function is defined by

$$|f|(x) = |f(x)| \quad \forall x \in A$$

$$\text{ii) maximum of } (f, g) = \frac{|f-g| + f + g}{2}$$

$$\text{iii) minimum of } (f, g) = \frac{-|f-g| + f + g}{2}$$

definition [characteristic function]

If $A \subset S$, then $\chi_A \subset S$ is called the characteristic function of A is defined as

$$\chi_A(x) = 1 \quad \text{if } (x \in A)$$

$$\chi_A(x) = 0 \quad \text{if } (x \in A')$$

Note:

The characteristic function of $A, B \subseteq S$

(i) $\chi_{A \cup B} = \text{maximum}(\chi_A, \chi_B)$

(ii) $\chi_{A \cap B} = \text{minimum}(\chi_A, \chi_B)$

(iii) $\chi_{A - B} = \chi_A - \chi_B$

(iv) $\chi_{A^c} = 1 - \chi_A$

(v) $\chi_S = 1; \chi_\emptyset = 0$

\therefore

$$\chi_{A \cup B}(x) = \text{maximum}(\chi_A, \chi_B)(x)$$

$$= 1 \quad \forall x \in A \cup B$$

$$\chi_{A \cap B}(x) = \text{minimum}(\chi_A, \chi_B)(x)$$

$$= 0 \quad \forall x \in A \cap B$$

Equivalence and Countability:

Definition: [1-1]

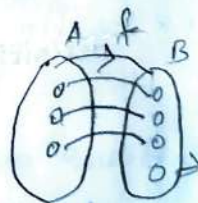
If $f: A \rightarrow B$, then 'f' is called 1-1 onto

if

$$f(a_1) = f(a_2) \Rightarrow$$

$$a_1 = a_2$$

$$f(a_1) \neq f(a_2) \Rightarrow a_1 \neq a_2$$



Ex:

1) The function f is defined by

$$f(x) = x^2 \quad \forall -\infty < x < \infty$$

is not 1-1

ii) The function f' is defined by

$$f'(x) = x^2 \quad \forall 0 \leq x < b$$

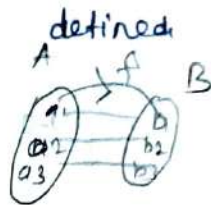
is not 1-1

Definition [Inverse function]

If $f: A \rightarrow B$ and f is 1-1 then the function f^{-1} (called inverse function) is defined

by

$$\text{if } f(a) = b \text{ then } f^{-1}(b) = a$$



Then the domain of f^{-1} is the range of f and

The range of f^{-1} is the domain of f

Definition: [Equivalent:]

If $f: A \rightarrow B$ and f is 1-1 then f is called a 1-1 correspondence (between A and B)

If there exist a 1-1 correspondence between the sets A and B then A and B are called equivalent

Ex:

- 1) Every set 'A' is equivalent to itself
- 2) If A and B are equivalent then B and A are equivalent
- 3) If A and B are equivalent and B and C are equivalent then A and C are equivalent

Countable :

The set 'A' is called countable (or) denumerable

If A is equivalent to the set \mathbb{I} of positive integers

integers

An uncountable set is an infinite set

which is not countable

Thus 'A' is countable there exist (f) a

1-1 function from ' \mathbb{I} ' onto 'A'

Ex:

The set of all integers is countable

$$\mathbb{Z} = \{0, \pm 1, \pm 2, \pm 3, \dots\}$$

$$\mathbb{Z} = \{0, -1, 1, -2, 2, -3, 3, -4, 4, \dots\}$$

now,

$$\mathbb{I} = \{1, 2, 3, \dots\}$$

$$f: \mathbb{Z} \rightarrow \mathbb{I}$$

$$f(x) = \begin{cases} \left(\frac{n+1}{2}\right) & \text{if 'n' is odd} \\ \left(\frac{n}{2}\right) & \text{if 'n' is even} \end{cases}$$

\mathbb{Z} is equivalent to ' \mathbb{I} '

ie) \mathbb{Z} is equivalent to \mathbb{I}

\mathbb{Z} is countable

10M
- 2.

Theorem (1)

If A_1, A_2, A_3, \dots are countable sets then union

$\bigcup_{n=1}^{\infty} A_n$ is also countable.

(or)

Prove that the countable union of countable sets is countable.

Proof:

Let A_1, A_2, A_3, \dots are countable sets.

To prove $\bigcup_{n=1}^{\infty} A_n$ is countable :-

we can write

$$A_1 = a_1^1, a_2^1, a_3^1, \dots$$

$$A_2 = a_1^2, a_2^2, a_3^2, \dots$$

$$A_3 = a_1^3, a_2^3, a_3^3, \dots$$

⋮

⋮

⋮

⋮

$$\text{Union of sets} = \bigcup_{n=1}^{\infty} A_n$$

Define the height of the elements $a_k^j = j+k$

element of height '1' is a_1^1

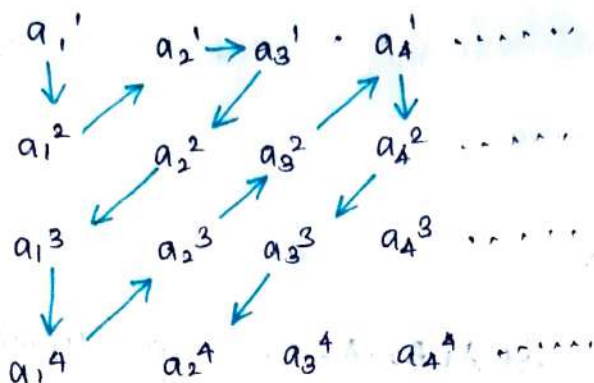
element of height '2' is a_1^2, a_2^1

element of height '3' is $a_3^1, a_2^2, a_1^3, \dots$

arrange the above elements according to their heights.

$$\text{ie) } a_1^1, a_1^2, a_2^1, a_3^1, a_2^2, a_1^3, \dots$$

Thus



clearly, the set is countable.

$$\therefore \bigcup_{n=1}^{\infty} A_n \text{ is countable}$$

hence proved.

Theorem : 2

Prove that, the set of all rational number is countable

Proof:

$$\text{let } E_1 = \left\{ \frac{0}{1}, \pm \frac{1}{1}, \pm \frac{2}{1}, \pm \frac{3}{1}, \dots \right\}$$

$$E_2 = \left\{ \frac{0}{2}, \pm \frac{1}{2}, \pm \frac{2}{2}, \pm \frac{3}{2}, \dots \right\}$$

$$E_3 = \left\{ \frac{0}{3}, \pm \frac{1}{3}, \pm \frac{2}{3}, \pm \frac{3}{3}, \dots \right\}$$

$$n=1$$

We know that

"Countable union of countable set is countable"

$$\Rightarrow \bigcup_{n=1}^{\infty} E_n \text{ is countable}$$

\therefore The set of rational no. is countable

Theorem: 3

If 'B' is an infinite subset of the countable set 'A'

Then 'B' is countable

Proof:

$$\text{Let } A = \{ a_1, a_2, a_3, a_4, \dots \}$$

Let 'B' be the subset of 'A'

Let n_1 be the smallest subscript for which

$a_{n_1} \in B$ and

n_2 be the smallest subscript for which

$a_{n_2} \in B$

and so on.

$$\therefore B = \{ a_{n_1}, a_{n_2}, a_{n_3}, \dots \}$$

The elements of 'B' are labeled with 1, 2, 3, ...

and so, 'B' is countable.

hence, 'B' is countable.

Theorem: 4

Prove that the set of all rational numbers in $[0, 1]$ is countable.

Proof:

Let $A = [0, 1]$

$\Rightarrow B$ be the subset of rational numbers

We know that

" Infinite subset of Countable set is Countable

we get:

'B' is countable $\Rightarrow A$ is countable.

\therefore The set of all rationals in $[0, 1]$ is countable.

Hence the proof.

Rial Numbers

Theorem: 5

Prove that the set $[0, 1] = \{x \mid 0 \leq x \leq 1\}$ is uncountable.

Proof:

We prove that $[0, 1]$ is uncountable. Suppose $[0, 1]$ is countable,

Let $[0, 1] = \{x_1, x_2, x_3, \dots\}$

where, every no. in $[0, 1]$ occurs among the $'x_i'$

expanding each $'x_i'$ in decimals

$$\Rightarrow x_1 = 0.a_1^1 a_2^1 a_3^1 \dots$$

$$x_2 = 0.a_1^2 a_2^2 a_3^2 \dots$$

$$x_3 = 0.a_1^3 a_2^3 a_3^3 \dots$$

$$\vdots$$
$$x_n = 0.a_1^n a_2^n a_3^n \dots$$

Let $'b_i'$ be the any integer (from 0 to 8) such that

$$b_i \neq a_i^i$$

Let $'b_i'$ be the any integer (from 0 to 8) $\exists: b_i \neq a_i^i$

In general

Let $'b_n'$ be the any integer (from 0 to 8) $\exists: b_n \neq a_n^n$

$$\text{Let, } y = 0.b_1 b_2 b_3 \dots$$

then for any $'n'$

The decimal expansion for $'y'$ differs from the decimal expansion for $'x_n'$

$$\text{since, } b_n \neq a_n^n$$

$$\Rightarrow y \neq x_1; y \neq x_2; y \neq x_3, \dots$$

$$\Rightarrow y \notin \{x_1, x_2, x_3, \dots, y\}$$

but, $y \in [0, 1]$, which is $\Rightarrow \notin$ to our assumption

$\therefore [0, 1]$ is uncountable

Theorem: 6

Prove that the set \mathbb{R} of all real numbers is uncountable.

Proof:

Let us assume that,

\mathbb{R} is countable.

Let, $[0, 1] \subset \mathbb{R}$

now,

$[0, 1]$ is an infinite subset of the countable set

countable,

$\therefore [0, 1]$ is countable.

We know that

$[0, 1]$ is uncountable

[contradiction]

which is $\Rightarrow \Leftarrow$ to our assumption

The set of all real numbers is uncountable.

Hence the theorem.

Theorem: 7

Prove that the set of all irrational numbers is uncountable.

Proof:

The set \mathbb{Q} of all rationals is countable

The set \mathbb{R} of all real numbers is uncountable

The set of all irrationals is equal to $\mathbb{R} - \mathbb{Q}$

[uncountable - countable = countable]

The set of all irrationals is uncountable.

Hence the prove

Theorem: 8.

Prove that if B is countable, subset of the uncountable set A then $(A-B)$ is uncountable.

Proof:

The A is uncountable

The subset B of A is countable

The set value $(A-B)$ is uncountable.

[uncountable - countable = uncountable.]

Definition: [Binary Expansions :-]

The binary expansion for a real value x uses only the digits '0' and '1'

Ex:

$$0.a_1a_2a_3 \dots \text{ means } \frac{a_1}{2^1} + \frac{a_2}{2^2} + \frac{a_3}{2^3} + \dots$$

$$0.1000\dots = \frac{1}{2^1} + \frac{0}{2^2} + \frac{0}{2^3} + \frac{0}{2^4} + \dots$$

$$0.1000 = \frac{1}{2}$$

$$0.110100\dots = \frac{1}{2^1} + \frac{1}{2^2} + \frac{0}{2^3} + \frac{1}{2^4} + \frac{0}{2^5} + \frac{0}{2^6} \dots$$

$$= \frac{1}{2} + \frac{1}{4} + \frac{1}{16}$$

$$= \frac{8+4+1}{16} = \frac{13}{16}$$

$$0.00010 = \frac{0}{2^1} + \frac{0}{2^2} + \frac{0}{2^3} + \frac{1}{2^4} + \frac{0}{2^5} + \dots$$

$$= \frac{1}{16}$$

Definition: [Ternary Expansions:-]

The ternary expansion a real number 'x' uses the digits 0, 1, 2.

Thus, $x = 0.b_1b_2b_3 \dots$

$$\text{means } x = \frac{b_1}{3} + \frac{b_2}{3^2} + \frac{b_3}{3^3} + \dots$$

Ex.:

$$0.100\dots = \frac{1}{3} + \frac{0}{3^2} + \frac{0}{3^3} + \dots$$

$$= \frac{1}{3}$$

$$0.0222 = \frac{0}{3} + \frac{2}{3^2} + \frac{2}{3^3} + \frac{2}{3^4} + \dots$$

$$= \frac{2}{9} + \frac{2}{27} + \frac{2}{81} + \dots = \frac{2}{3^2} (1 + \frac{1}{3} + \frac{1}{3^2} + \dots)$$

$$= \frac{2}{3 \cdot 3} \left(\frac{1}{1 - \frac{1}{3}} \right) = \frac{2}{3^2} \left(\frac{3}{2} \right)$$

$$= \frac{1}{3}$$

Definition [Cantor set] :-

The Cantor set 'C' is the set of all numbers $x \in [0, 1]$ which have the ternary expansion without the digit 1.

Least upper bounds :

Definition :- [Bounded]

The subset $A \subset \mathbb{R}$ is set to be bounded above

if there is a no. $N \in \mathbb{R}$ such that $x \leq N$

for every $x \in A$

The subset $A \subset \mathbb{R}$ is said to be bounded below

if there is a no. $M \in \mathbb{R}$ such that $M \leq x$

for every $x \in A$.

If A is both bounded below and bounded

above, we say that A is bounded.

Definition [upper bound and lower bounds :-]

If $A \subset \mathbb{R}$ is bounded above, then 'N' is called

an upper bound for 'A'. If $x \leq N \quad \forall x \in A$

If $A \subset \mathbb{R}$ is bounded below, then 'M' is

called an lower bound for 'A' if $M \leq x \quad \forall x \in A$

Definition [least upper bounds] :- [LUB] (or) Supremum

Let subset A of \mathbb{R} be bounded above,

the number 'L' is called

If,

(i) U is an upper bounded for 'A'

(ii) no number smaller than ' U ' is an upper

bound for 'A'

Definition [Greatest lower bound] :- [GLB] (or) infimum

Let $A \subset \mathbb{R}$ be bounded below, the number ' L ' called the greatest lower bound for 'A'. If,

(i) ' L ' is an lower bounded for 'A'

(ii) no number greater than ' L ', is an lower bound for 'A'

Ex: check whether the sets bounded (or) not.

1) $\left\{ \frac{1}{n} ; n \in \mathbb{N} \right\}$

2) $\left\{ (-1)^n \left(\frac{1}{n} \right) ; n \in \mathbb{N} \right\}$

3) $\left\{ (-1)^n (n) ; n \in \mathbb{N} \right\}$

4) $\left\{ (-1)^n \left(\frac{1}{n} \right) + 1 ; n \in \mathbb{N} \right\}$

5) $\left\{ \frac{4n+3}{n} ; n \in \mathbb{N} \right\}$

6) $\left\{ \frac{n}{n+1} ; n \in \mathbb{N} \right\}$

7) $\left\{ -\frac{n-1}{2} ; n \in \mathbb{N} \right\}$

$$1. \left\{ \frac{1}{n} ; n \in \mathbb{N} \right\}$$

Sol:

$$\text{Let } S = \left\{ \frac{1}{n} ; n \in \mathbb{N} \right\}$$

$$= \left\{ \frac{1}{1}, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \frac{1}{5}, \frac{1}{6}, \dots \right\}$$

$$S = \left\{ 1, \frac{1}{2}, \frac{1}{3}, \dots \right\}$$

$$\text{UB} = 1, \quad \text{L.B} = 0.$$

It's 'S' is bounded.

$$2. \left\{ (-1)^n \left(\frac{1}{n} \right) ; n \in \mathbb{N} \right\}$$

Let

$$S = \left\{ (-1)^n \left(\frac{1}{n} \right) ; n \in \mathbb{N} \right\}$$

$$S = \left\{ (-1)^1 \left(\frac{1}{1} \right), (-1)^2 \left(\frac{1}{2} \right), (-1)^3 \left(\frac{1}{3} \right), \dots \right\}$$

$$= \left\{ -1, \frac{1}{2}, -\frac{1}{3}, \frac{1}{4}, -\frac{1}{5}, \frac{1}{6}, \dots \right\}$$

$$\text{Sup}(S) = \frac{1}{2}$$

$$\text{inf}(S) = -1$$

$$3. \left\{ (-1)^n (n) ; n \in \mathbb{N} \right\}$$

$$S = \left\{ (-1)^n (n) ; n \in \mathbb{N} \right\}$$

$$= \left\{ -1, 2, -3, 4, -5, 6, -7, \dots \right\}$$

$$= \left\{ \dots -7, -5, -3, -1, 2, 4, 5, 6, \dots \right\}$$

The set is 'S' neither bounded nor bounded. \therefore S is unbound

$$4 \quad \{ 1 + (-1)^n (1/n) ; n \in \mathbb{N} \}$$

$$S = \{ 1 + (-1), (1 + 1/2), (1 - 1/3), (1 + 1/4), (1 - 1/5), \dots \}$$

$$= \{ 0, 3/2, 2/3, 5/4, 4/5, \dots \}$$

$$\text{Inf}(S) = 0.$$

$$\text{Sup}(S) = 3/2.$$

'S' is bounded.

$$5 \quad \{ \frac{4n+3}{n} ; n \in \mathbb{N} \}$$

$$S = \frac{4n+3}{n} = \frac{4n}{n} + \frac{3}{n} = 4 + \frac{3}{n}$$

$$S = \{ 4 + \frac{3}{n} \} ; n \in \mathbb{N}.$$

$$= \{ 7, 11/2, 5, 19/4, 23/5, 9/2, \dots \}$$

$$\text{Sup} = 7$$

$$\text{Inf} = 4$$

S is bounded.

$$6 \quad \{ \frac{n}{n+1} ; n \in \mathbb{N} \}$$

$$S = \{ 1/2, 2/3, 3/4, 4/5, 5/6, \dots \}$$

$$\text{Sup}(S) = 1$$

$$\text{Inf}(S) = 0.5$$

S is bounded

$$7 \quad S = \left\{ -\frac{(n+1)}{n} ; n \in \mathbb{N} \right\}$$

$$= \left\{ -\frac{2}{1}, -\frac{3}{2}, -\frac{4}{3}, -\frac{5}{4}, -\frac{6}{5}, \dots \right\}$$

$$\inf(S) = -2 \quad \sup(S) = -1$$

'S' is bounded.

8 set of all 'R'

Real number set

'R' is unbounded.

Least upper bound axiom:.

If 'A' is any non-empty subset of 'R' that is bounded above then 'A' has a least upper bound in 'R'

Theorem: 9

If 'A' is any non-empty subset of 'R' that is bounded below, then 'A' has a greatest lower bound in 'R'

Proof:

Let $B \subset \mathbb{R}$ be the set of all $x \in \mathbb{R}$ such that $(-x) \in A$

[ie) the elements of 'B' are the negatives of the element of 'A']

If M is a lower bound for A

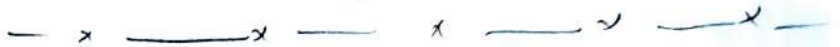
then $(1-M)$ is an upper bound for B

For if, $x \in B$ then $(1-x) \in A$ and so $M \leq 1-x$

Hence B is bounded above. so that

by the definition of ACR is belowed above $\Rightarrow A$ has upper bound

$\therefore A$ has a greatest lower bound.



UNIT - II

Bounded sequences:

\exists such that
 $\exists M$ that exists
as $|s_n| \leq M$ if and
only if.

Definition:

We say that sequence $\{s_n\}_{n=1}^{\infty}$ is bounded

above if the range of $\{s_n\}$ is bounded above.

||¹⁹

similarly,

we say that the sequence $\{s_n\}_{n=1}^{\infty}$ is

bounded below,

If the range of $\{s_n\}_{n=1}^{\infty}$ is bounded below

Thus $\{s_n\}_{n=1}^{\infty}$ is bounded if and only if

There exists $M \in \mathbb{R}$ such that

$$|s_n| \leq M \quad (n \in \mathbb{I})$$

Note:

i] we know that

The sequence of real numbers $\{s_n\}_{n=1}^{\infty}$ is a function from \mathbb{I} into \mathbb{R} . We see that the range of $\{s_n\}_{n=1}^{\infty}$ (namely $\{s_1, s_2, s_3, \dots\}$) is a subset of \mathbb{R} .

ii] If sequence divergent to ∞ (or) $-\infty$ then the sequence is not bounded.

Ex:

i] The sequence $\{1, -2, 3, -4, 5, -6, \dots\}$ is oscillating and which is neither bounded below nor bounded above. Therefore the sequence is unbounded.

ii] The sequence: $s_n = \{1, 1, -1, 1, -1, 1, -1, \dots\}$ is oscillating and its bounded (bounded above = 1; bounded below = -1).

iii] The sequence $s_n = \{1, 2, 1, 3, 1, 4, 1, 5, \dots\}$ is unbounded (bounded below = 1 and bounded above = ∞).

Theorem: 1

If the sequence of real numbers $\{s_n\}_{n=1}^{\infty}$ is convergent then $\{s_n\}_{n=1}^{\infty}$ is bounded.

(or)

Prove that, Every convergent sequence is bounded.

proof:

Given that $\{s_n\}$

$\{s_n\}$ is convergent

5M
✓✓✓
4/9
(+)

$\therefore \{s_n\}$ is convergent $\Rightarrow s_n \rightarrow L$ as $n \rightarrow \infty$

if Suppose, $\epsilon = 1$ There exist $N \in \mathbb{I}$

such that, $n \geq N \Rightarrow |s_n - L| < \epsilon$

$$\Rightarrow |s_n - L| < 1$$

$$\Rightarrow |s_n| < L + 1$$

$$\therefore n = N_1 + N_2 + N_3 \dots \Rightarrow |s_n| < L + 1 \rightarrow \textcircled{1}$$

Let, $M = \max \{ |s_1|, |s_2|, |s_3|, \dots, |s_{N-1}| \}$

$$n = 1, 2, 3, \dots, (N-1) \Rightarrow |s_n| < M \rightarrow \textcircled{2}$$

From $\textcircled{1}$ and $\textcircled{2}$ we get

$$n = 1, 2, 3, \dots, N, N+1, N+2, \dots$$

$$\Rightarrow |s_n| < L + 1 + M$$

$$\therefore |s_n| < (L + M) + 1$$

$\therefore \{s_n\}$ is bounded.

Hence every convergent sequence is bounded.

Hence Proved.

Defⁿ [Monotone Sequence]

Let $\{s_n\}_{n=1}^{\infty}$ be a sequence of real numbers

if, $s_1 \leq s_2 \leq s_3 \leq \dots \leq s_n \leq s_{n+1} \leq \dots$

Then $\{s_n\}$ is called non-decreasing sequence.

Similarly,

$$s_1 > s_2 > s_3 > \dots > s_n > s_{n+1} > \dots$$



Then $\{s_n\}_{n=1}^{\infty}$ is called non-increasing sequence.

A monotone sequence is a sequence,

which is either non-increasing (or) non-decreasing

(or) both.

Theorem: 2.

Prove that a non-decreasing sequence which is bounded above is convergent.

Proof:

Let s_n be a non-decreasing sequence and bounded above.

To prove that $\{s_n\}$ is convergent.

Given

$$\Rightarrow s_1 \leq s_2 \leq s_3 \leq \dots \leq s_n \leq \dots$$

Consider the set, $A = \{s_1, s_2, s_3, \dots\}$

A is a non-empty subset of \mathbb{R}

which is bounded above.

By least upper bound axiom,

"

If A is a set which is bounded above

Then A has got least upper bound in \mathbb{R}

$\Rightarrow A$ must be least upper bound.

Let $M = \text{Least upper bound of } \{s_n\}$

$M = \text{Least upper bound for } A$

We will prove $s_n \rightarrow L$ as $n \rightarrow \infty$

Given $\epsilon > 0$, the number $(M - \epsilon)$ is not an upper

bound for A

Hence for some $n \in \mathbb{I}$,

$$s_n > (M - \epsilon) ; \exists n \in \mathbb{I} \rightarrow \textcircled{1}$$

but,

M is an upper bound for A

$$\Rightarrow s_n \leq M ; n \in \mathbb{I}$$

$$\Rightarrow s_n < M + \epsilon \rightarrow \textcircled{2}$$

from $\textcircled{1}$ & $\textcircled{2}$

$$\Rightarrow (M - \epsilon) < s_n < (M + \epsilon)$$

$$\Rightarrow -\epsilon < s_n - M < \epsilon$$

$$\Rightarrow |s_n - M| < \epsilon$$

$$\therefore s_n \rightarrow M \text{ as } n \rightarrow \infty$$

hence the sequence $\{s_n\}$ is convergent.

Hence Proved.

Theorem: 3

VVI
i.

Prove that a non-increasing sequence which is bounded below is convergent.

Proof:

Let s_n be a non-increasing sequence and bounded below.

To prove that $\{s_n\}$ is convergent

given

$$\Rightarrow s_1 \geq s_2 \geq s_3 \geq \dots \geq s_n \geq \dots$$

Consider the set $A = \{s_1, s_2, s_3, \dots\}$

A is non-empty subset of \mathbb{R}

which is bounded below

by greatest lower bound axiom

∴

∴ $\exists m \in \mathbb{R}$ which is bounded below.

Then A has a greatest lower bound in \mathbb{R}

∴ m must be greatest lower bound,

let $m = \text{greatest lower bound } \{s_1, s_2, s_3, \dots\}$

∴ $m = \text{greatest lower bound for } A.$

we will prove $s_n \rightarrow L$ as $n \rightarrow \infty$

given

$\epsilon > 0$ the number $(M + \epsilon)$ is not an lower bound for A .

hence, for some $n \in \mathbb{I}$

$$s_n < (M + \epsilon) ; n \in \mathbb{N} \rightarrow \textcircled{1}$$

but

' M ' is an greatest lower bound for A .

$$\Rightarrow s_n \geq M ; n \in \mathbb{I}$$

$$\Rightarrow s_n > M - \epsilon \rightarrow \textcircled{2}$$

from $\textcircled{1}$ and $\textcircled{2}$

$$\Rightarrow (M - \epsilon) < s_n < (M + \epsilon)$$

$$\Rightarrow -\epsilon < s_n - M < \epsilon$$

$$\Rightarrow |s_n - M| < \epsilon$$

$$\therefore s_n \rightarrow M \text{ as } n \rightarrow \infty$$

hence the sequence $\{s_n\}$ is convergent

Hence Proof.

Theorem: 4.

A non-decreasing sequence, which is not bounded above then the sequence divergent to infinity

Proof:

Let $\{s_n\}_{n=1}^{\infty}$ be a non-decreasing sequence and not bounded above.

Prove that $\{s_n\}$ divergent to ∞

For any $M > 0$, $\exists N \in \mathbb{N}$ s.t.:

$$n \geq N \Rightarrow s_n > M$$

Now,

$\{s_n\}$ is not bounded above.

$\Rightarrow \{s_n\}$ does not have upper bound

$\Rightarrow M$ is not an upper bound of $\{s_1, s_2, s_3, \dots\}$

$\therefore \exists N \in \mathbb{N}$ s.t. $s_n > M$.

hence,

$\{s_n\}_{n=1}^{\infty}$ is divergent to ∞ .

Theorem: 5

A non-increasing sequence which is not bounded below then the sequence divergent to minus infinity.

let $\{s_n\}^\infty$ be a non-increasing sequence and not bounded below.

for any $M > 0$, $\exists N \in \mathbb{N}$:

$$n \geq N \Rightarrow \boxed{s_n < -M}$$

now,

$\{s_n\}$ is not bounded below.

$\Rightarrow \{s_n\}$ does not have lower bound

$\Rightarrow M$ is not an lower bound of $\{s_1, s_2, s_3, \dots\}$

$$\exists n \in \mathbb{N} : s_n < -M$$

hence $\{s_n\}^\infty$ is divergence to $-\infty$.

Theorem: b.

The sequence $\left\{ \left(1 + \frac{1}{n}\right)^n \right\}_{n=1}^\infty$ is convergent

Proof.

$$\text{Let } s_n = \left(1 + \frac{1}{n}\right)^n$$

To prove that

1st we will prove $\{s_n\}$ is non decreasing :-

The Binomial expansion of $\{s_n\}$ is.

-X.
10M
10M

$$S_n = 1 + nC_1 \left(\frac{1}{n}\right) + nC_2 \left(\frac{1}{n}\right)^2 + nC_3 \left(\frac{1}{n}\right)^3 + \dots + nC_n \left(\frac{1}{n}\right)^n$$

$$= 1 + \frac{n}{1!} \left(\frac{1}{n}\right) + \frac{n(n-1)}{2!} \left(\frac{1}{n}\right)^2 + \frac{n(n-1)(n-2)}{3!} \left(\frac{1}{n}\right)^3 + \dots$$

$$+ \frac{n(n-1)(n-2)(n-3) \dots 3 \cdot 2 \cdot 1}{n!} \left(\frac{1}{n}\right)^n$$

$$= n + \frac{n}{1!} \left(\frac{1}{n}\right) + \frac{n(n-1)}{2!} \left(\frac{1}{n}\right)^2 + \frac{n(n-1)(n-2)}{3!} \left(\frac{1}{n}\right)^3 + \dots$$

$$+ \frac{n(n-1)(n-2)(n-3) \dots 3 \cdot 2 \cdot 1}{n!} \left(\frac{1}{n}\right)^n$$

$$= n + 1 + \frac{(1-\frac{1}{n})}{2!} + \frac{(1-\frac{1}{n})(1-\frac{2}{n})}{3!} + \frac{(1-\frac{1}{n})(1-\frac{2}{n})(1-\frac{3}{n})}{4!} + \dots$$

$$\frac{(1-\frac{1}{n})(1-\frac{2}{n})(1-\frac{3}{n}) \dots 3 \cdot 2 \cdot 1}{n!}$$

we can take $\{S_n\}$ has $(k+1)$ -th term

Sub $n=n+1$ $t_{k+1} = \frac{(1-\frac{1}{n+1})(1-\frac{2}{n+1})(1-\frac{3}{n+1}) \dots (1-\frac{k}{n+1})}{k!}$

$$t_{k+1} = \frac{(1-\frac{1}{n})(1-\frac{2}{n})(1-\frac{3}{n}) \dots (1-\frac{k}{n})}{k!}$$

Compare (t_{k+1}) and (t_k)

$$n < n+1$$

$$\Rightarrow \frac{1}{n} > \frac{1}{n+1}$$

$$\Rightarrow \frac{1}{n} < \frac{1}{n+1}$$

$$\Rightarrow 1 - \frac{1}{n} < 1 - \frac{1}{n+1}$$

Similarly

$$1 - \frac{2}{n} < 1 - \frac{2}{n+1}$$

$$1 - \frac{3}{n} < 1 - \frac{3}{n+1}$$

.....

$$1 - \frac{(k+1)}{n} < 1 - \frac{(k+1)}{n+1}$$

$$t^{-(k+1)} < t^{-k}$$

$$s_n < s_{n+1}$$

$\{s_n\}$ is a non-decreasing sequence.

Next we will prove that

the $\{s_n\}$ is bounded above

$$\{s_n\} = \left\{ \left(1 + \frac{1}{n}\right)^n \right\}_{n=1}^{\infty}$$

$$s_n = 1 + \frac{n}{n!} \left(\frac{1}{n}\right) + \frac{n(n-1)}{2!} \left(\frac{1}{n^2}\right) + \frac{n(n-1)(n-2)}{3!} \left(\frac{1}{n^3}\right) + \dots + n \text{ times}$$

$$= 1 + \frac{n}{1!} \left(\frac{1}{n}\right) + \frac{n^2(1-1/n)}{2!} \left(\frac{1}{n^2}\right) + \frac{n^3(1-1/n)(1-2/n)}{3!} \left(\frac{1}{n^3}\right) + \dots + n \text{ times}$$

$$s_n = 1 + 1 + \frac{(1-1/n)}{2!} + \frac{(1-1/n)(1-2/n)}{3!} + \dots + n \text{ times}$$

$$\leq 1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \frac{1}{4!} + \dots + n \text{ times}$$

[taking limit as $n \rightarrow \infty$]

$$\leq 1 + 1 + \frac{1}{1 \cdot 2} + \frac{1}{1 \cdot 2 \cdot 3} + \frac{1}{1 \cdot 2 \cdot 3 \cdot 4} + \dots + n \text{ times}$$

$$S_n < 1 + 1 + \frac{1}{2} + \frac{1}{2^2} + \frac{1}{2^3} + \frac{1}{2^4} + \dots \quad n \text{ times}$$

$$S_n < 1 + \frac{1}{1 - \frac{1}{2}}$$

$$< 1 + \frac{1}{2-1}$$

$$< 1 + \frac{1}{1/2}$$

$$< 1 + 2$$

$$\boxed{S_n < 3}$$

$\{S_n\}$ has bounded above.

The sequence $\{S_n\}$ is non-decreasing and bounded above

by a know that $\{S_n\}$ is convergent

$$\{S_n\} = \{(1 + \frac{1}{n})^n\}$$

is convergent

UNIT - III

series of real numbers :

Definition :

The infinite series $\sum_{n=1}^{\infty} a_n$ is an ordered pair $\langle \{a_n\}_{n=1}^{\infty}, \{s_n\}_{n=1}^{\infty} \rangle$

where

$\{a_n\}_{n=1}^{\infty}$ is a sequence of real numbers

and

$s_n = a_1 + a_2 + a_3 + \dots + a_n$ ($n \in \mathbb{I}$) The number

a_n is called the n^{th} ~~partial~~ ^{term} ~~n^{th}~~ ^{form}

of the series & the number s_n is called the n^{th} partial sum of the series.

Let $\sum_{n=1}^{\infty} a_n$ be a series of real numbers

with partial sum $s_n = a_1 + a_2 + a_3 + \dots + a_n$ ($n \in \mathbb{I}$)

If the sequence $\{s_n\}_{n=1}^{\infty}$ convergent to $A \in \mathbb{R}$ and we say that

convergent to A)

Divergent series:

$$\text{If } \{s_n\}_{n=1}^{\infty} \text{ is divergent}$$

we say that

the series $\sum_{n=1}^{\infty} a_n$ is divergent.

Theorem: 1

$$= 1 - 1 + \dots + (-1)^{n+1} + \dots$$

$$= \begin{cases} 1 & \text{if } n \text{ is odd} \\ 0 & \text{if } n \text{ is even} \end{cases}$$

Statement:

If $\sum_{n=1}^{\infty} a_n$ convergent to 'A' and $\sum_{n=1}^{\infty} b_n$

convergent to 'B' then,

i) $\sum_{n=1}^{\infty} (a_n + b_n)$ convergent to $(A+B)$

ii) $\sum_{n=1}^{\infty} (a_n - b_n)$ convergent to $(A - B)$

iii) If $C \in \mathbb{R}$, then $\sum_{n=1}^{\infty} (C a_n)$ convergent

to (CA)

Proof:

$$\text{let } s_n = \sum_{k=1}^n a_k$$

and

$$t_n = \sum_{k=1}^n b_k$$

Now,

$\sum_{n=1}^{\infty} a_n$ convergent to A and $\sum_{n=1}^{\infty} b_n$ diverge, ^{convergent to}

ie) $S_n \rightarrow A$ as $n \rightarrow \infty$ and $t_n \rightarrow B$ as $n \rightarrow \infty$

$$\text{ie) } \sum_{k=1}^{\infty} (a_k + b_k) = \sum_{k=1}^{\infty} a_k + \sum_{k=1}^{\infty} b_k$$

$$\sum_{k=1}^{\infty} (a_k + b_k) = S_n + t_n$$

We know that

"If s_n and t_n are sequences of real numbers and

$s_n \rightarrow L$ and $t_n \rightarrow M$.

$$\therefore \{s_n + t_n\} \rightarrow (L+M) \text{ as } n \rightarrow \infty$$

$$\Rightarrow \sum_{n=1}^{\infty} a_k + b_k = A+B$$

$$\text{ii) } \sum_{n=1}^{\infty} (a_n - b_n) = \sum_{n=1}^{\infty} [a_n + (-b_n)]$$

$$= A + (-B)$$

$$\sum_{n=1}^{\infty} (a_n - b_n) = A - B \quad \text{by case (i)}$$

If $\sum_{n=1}^{\infty} a_n$ convergent and given $\epsilon > 0 \exists N \in \mathbb{I}$

$$\downarrow : \left| \sum_{n=1}^{\infty} a_n \right| < \epsilon$$

Proof:

Let $\sum_{k=1}^{\infty} a_k$ is convergent

$\Rightarrow \{s_n\}_{n=1}^{\infty}$ is convergent.

Where $s_n = a_1 + a_2 + a_3 + \dots + a_n$

We know that

"Every convergent sequence is Cauchy sequence"

$\Leftrightarrow \{s_n\}_{n=1}^{\infty}$ is Cauchy sequence.

\Leftrightarrow Given $\epsilon > 0 \exists N, M \in \mathbb{I} \downarrow$:

$|s_n - s_m| < \epsilon \quad \forall n \geq N \text{ and } m \geq M.$

$\Leftrightarrow |a_1 + a_2 + a_3 + \dots + a_m + a_{m+1} + \dots + a_n| - (a_1 + a_2 + a_3 + \dots + a_m) < \epsilon$
 $\forall m, n \geq N$

$\Leftrightarrow |a_{m+1} + a_{m+2} + a_{m+3} + \dots + a_n| < \epsilon \quad \forall m, n \geq N$

$\Leftrightarrow \left| \sum_{k=m+1}^{\infty} a_k \right| < \epsilon$

Theorem : 5

5m
7.

a) If $0 < x < 1$ then $\sum x^n$ convergent to $(\frac{1}{1-x})$

b) if $x \geq 1$ ($1 \leq x < \infty$) then $\sum_1^{\infty} x^n$ divergent

Proof:

[a] Given that, $\sum_{n=1}^{\infty} x^n$ is convergent series.

with $0 < x < 1$

Consider, the n^{th} partial sum,

$$S_n = a_1 + a_2 + a_3 + \dots + a_n$$

$$S_n = \frac{1-x^{n+1}}{1-x} \quad \text{if } x < 1$$

$$\Rightarrow S_n = \frac{1}{1-x} - \frac{x^{n+1}}{1-x}$$

$$\Rightarrow \lim_{n \rightarrow \infty} S_n = \lim_{n \rightarrow \infty} \left(\frac{1}{1-x} \right) - \lim_{n \rightarrow \infty} \left(\frac{x^{n+1}}{1-x} \right)$$

$$\lim_{n \rightarrow \infty} S_n = \left(\frac{1}{1-x} \right) - \lim_{n \rightarrow \infty} \left(\frac{x^{n+1}}{1-x} \right)$$

\hookrightarrow ①

by known theorem

" If $0 < x < 1$, the sequence $\{x^n\}$ convergent to '0'

$$\Rightarrow \lim_{n \rightarrow \infty} \{x^n\} = 0.$$

$$\textcircled{b} \Rightarrow \lim_{n \rightarrow \infty} S_n = \frac{1}{1-x} - 0.$$

$$\Rightarrow \lim_{n \rightarrow \infty} S_n = \frac{1}{1-x}$$

$$\{S_n\}_{n=1}^{\infty} = \sum_{n=1}^{\infty} x^n \text{ is convergent to } \left(\frac{1}{1-x}\right)$$

b) If $x \geq 1$

we know that

" $1 < x < \infty$ ($x \geq 1$) the sequence $\{x^n\}$ divergent to ∞ "

$$\textcircled{b} \Rightarrow \lim_{n \rightarrow \infty} S_n = \frac{1}{1-x} = \infty$$

$$\left\{ \lim_{n \rightarrow \infty} x^{n+1} = \infty \right.$$

$$\lim_{n \rightarrow \infty} S_n = \infty$$

$\sum_{n=1}^{\infty} x^n$ is divergent when $x \geq 1$

Hence the theorem.

Theorem: b

Prove that $\sum \left(\frac{1}{n}\right)$ is divergent

Proof:

of given series.

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} \frac{1}{n}$$

here $a = \frac{1}{n}$

consider the subsequence of the sequence $\{s_n\}_{n=1}^{\infty}$

is $s_1, s_2, s_4, \dots, s_{2^n}$

ie) $s_2^0, s_2^1, s_2^2, s_2^3, \dots, s_2^n$

now, $s_1 = a_1$

$$s_1 = \frac{1}{1}$$

$$\boxed{s_1 = 1}$$

$$\Rightarrow s_2 = a_1 + a_2 = \frac{1}{1} + \frac{1}{2} =$$

$$s_2 = 1 + \frac{1}{2}$$

$$\boxed{s_2 = \frac{3}{2}}$$

$$\Rightarrow s_4 = a_1 + a_2 + a_3 + a_4$$

$$= 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}$$

$$= \frac{3}{2} + \frac{1}{3} + \frac{1}{4}$$

$$> \frac{3}{2} + \frac{1}{3} + \frac{1}{4}$$

$$> \frac{3}{2} + \frac{1}{2}$$

$$S_4 > \frac{1}{2}$$

$$S_9 > 2$$

$$S_8 = S_2^3 = a_1 + a_2 + a_3 + a_4 + a_5 + a_6 + a_7 + a_8$$

$$= \left(1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4}\right) + \frac{1}{5} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}$$

$$> 2 + \frac{1}{8} + \frac{1}{6} + \frac{1}{7} + \frac{1}{8}$$

$$> 2 + \frac{1}{8} + \frac{1}{8} + \frac{1}{8} + \frac{1}{8}$$

$$> 2 + \frac{1}{2}$$

$$S_9^3 > \frac{5}{2}$$

The given theorem is

$$S_2^n > \frac{n+2}{2}$$

hence $\{S_2^n\}$ is a divergent subsequence.

We know that

"all subsequence of divergent sequence is divergent"

$\{S_n\}_{n=1}^{\infty}$ is divergent sequence.

hence,

$\sum_{n=1}^{\infty} \left(\frac{1}{n}\right)$ is divergent sequence.

Note:

i] If $\sum_{n=1}^{\infty} a_n$ is a convergent series of non-negative numbers,

we sometimes write $\sum_{n=1}^{\infty} a_n < \infty$

ii] If $\sum_{n=1}^{\infty} a_n$ is divergent series

we write $\sum_{n=1}^{\infty} a_n = \infty$.

Theorem: 7

If $\sum a_n$ is a divergent series of +ve numbers then there is a sequence $\{t_n\}_{n=1}^{\infty}$ of +ve numbers

which convergent to '0' but for which

$\sum_{n=1}^{\infty} (t_n) (a_n)$ still divergent.

Proof:

Let

$s_n = a_1 + a_2 + a_3 + \dots + a_n$ be the n -th partial

sum of the series $\sum_{n=1}^{\infty} a_n$

first we have to show that the series

$\sum_{k=1}^{\infty} \left(\frac{s_{k+1} - s_k}{s_{k+1}} \right)$ is divergent series.

It $\neq \# x$ choose $\epsilon < |z - x|$

For any $m \in \mathbb{I}$, choose $n \in \mathbb{I}$

such that;

$$s_{n+1} > 2s_m$$

(This is possible since by hypothesis $\{s_k\}_{k=1}^{\infty}$ divergent to ∞)

now,

given that $\sum_{n=1}^{\infty} a_n$ is divergent

now, $\{s_k\}$ is non-decreasing

hence,

$$\sum_{k=m}^n \left(\frac{s_{k+1} - s_k}{s_{k+1}} \right) \geq \sum_{k=m}^n \frac{s_{k+1} - s_k}{s_{n+1}}$$

$$= \frac{1}{s_{n+1}} \sum_{k=m}^n (s_{k+1} - s_k)$$

$$= \frac{1}{s_{n+1}} \left[(s_{m+1} - s_m) + (s_{m+2} - s_{m+1}) \right.$$

$$\left. + \dots + (s_{n+1} - s_n) \right]$$

$$= \frac{1}{s_{n+1}} [s_{n+1} - s_m]$$

$$\Rightarrow \frac{1}{s_{n+1}} \left[s_{n+1} - \frac{s_{n+1}}{2} \right]$$

For any $m \in \mathbb{I}$

$$s_{n+1} > 2s_m$$

$$\frac{S_{n+1}}{2} > S_n$$

$$\sum \frac{1}{S_{n+1}} \left(\frac{S_{n+1}}{2} \right)$$

$$\sum_{k=m}^{\infty} \left(\frac{S_{k+1} - S_k}{S_{k+1}} \right) \geq \frac{1}{2}$$

We know that

$\sum a_k$ is convergent

Then given $\epsilon > 0$ \exists : (4ve) Integer $n \neq$:

$$\left| \sum_{k=1}^{\infty} a_k \right| < \epsilon \quad \forall \text{ min } \geq N$$

From the above result, the series $\sum_{k=m}^{\infty} \left(\frac{S_{k+1} - S_k}{S_{k+1}} \right)$

divergent to ∞

$$\Rightarrow \sum_{k=1}^{\infty} \left(\frac{S_{k+1} - S_k}{S_{k+1}} \right) = \infty$$

$$\Rightarrow \sum_{k=1}^{\infty} \frac{a_{k+1}}{S_{k+1}} = \infty$$

$$\Rightarrow \sum_{k=2}^{\infty} \frac{a_k}{S_k} = \infty$$

$$\Rightarrow \sum_{k=2}^{\infty} a_k (\epsilon_k) = \infty$$

$$\Rightarrow \sum_{n=2}^{\infty} \epsilon_n a_n = \infty$$

We know that
any subsequence of divergent
series is divergent

$$[a_{k+1} = S_{k+1} - S_k]$$

It \neq \exists choose $\epsilon < \frac{1}{2} - \epsilon$

UNIT - IV

LIMITS and METRIC SPACES

Limit of a function on the real line :-

Definition

we say that $f(x)$ approaches L

(where, $L \in \mathbb{R}$) as ' x ' approaches ' a '

If given $\epsilon > 0$ there exist $\delta > 0$ such that

$$|f(x) - L| < \epsilon \quad (0 < |x - a| < \delta)$$

In this case, we write

$$\lim_{x \rightarrow a} f(x) = L$$

$$\text{or } f(x) \rightarrow L \text{ as } x \rightarrow a$$

Ex.:

If, $f(x) = x^2 + 2x$ find $\lim_{x \rightarrow 3} f(x)$

$$\lim_{x \rightarrow 3} f(x) = 3^2 + 2(3)$$

$$= 9 + 6$$

$$= 15$$

Theorem: 1

1

$$\lim_{x \rightarrow a} f(x) = L \text{ and } \lim_{x \rightarrow a} g(x) = M$$

Then,

$$i) \lim_{x \rightarrow a} [f(x) + g(x)] = L + M$$

$$ii) \lim_{x \rightarrow a} [f(x) - g(x)] = L - M$$

$$iii) \lim_{x \rightarrow a} [f(x) \cdot g(x)] = LM$$

$$iv) \lim_{x \rightarrow a} \left[\frac{f(x)}{g(x)} \right] = \frac{L}{M}$$

Here $M \neq 0$

proof:

Given that

$$\lim_{x \rightarrow a} f(x) = L \text{ and } \lim_{x \rightarrow a} g(x) = M$$

$$i) \lim_{x \rightarrow a} [f(x) + g(x)] = L + M$$

Given, $\epsilon > 0$ there exist $\delta > 0$ such that

$$|f(x) - L| < \epsilon/2 \text{ and}$$

$$|g(x) - M| < \epsilon/2,$$

for $0 < |x - a| < \delta$.

$$|f(x) + g(x) - (L+M)| = |(f(x)-L) + (g(x)-M)|$$

(2)

$$\leq |f(x)-L| + |g(x)-M|$$

$$\leq \frac{\epsilon}{2} + \frac{\epsilon}{2} = \frac{\epsilon}{2}$$

$$|f(x) + g(x) - (L+M)| < \epsilon \text{ ; for } 0 < |x-a| < \delta$$

hence $\lim_{x \rightarrow a} [f(x) + g(x)] = L+M$.

ii) $\lim_{x \rightarrow a} [f(x) - g(x)] = L - M$

Given

$\epsilon > 0$ there exist $\delta > 0$ such that

$$|(f(x) - g(x)) - (L - M)| = |(f(x) - L) - (M - g(x))|$$

$$\leq |(f(x) - L)| + |(g(x) - M)|$$

$$\leq \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

$$|(f(x) - g(x)) - (L - M)| < \epsilon \text{ for } 0 < |x-a| < \delta$$

hence $\lim_{x \rightarrow a} [f(x) - g(x)] = L - M$

iii) $\lim_{x \rightarrow a} [f(x) \cdot g(x)] = LM$

since $\lim_{x \rightarrow a} g(x) = M$

$$\Rightarrow |g(x) - M| < \epsilon \quad (0 < |x - a| < \delta_1)$$

$$\begin{aligned} \Rightarrow |g(x)| &= |g(x) - M + M| \\ &\leq |g(x) - M| + |M| \\ &\leq \epsilon + |M| = \epsilon \quad (\text{say}) \end{aligned}$$

$$|g(x)| < \epsilon \quad (0 < |x - a| < \delta_1)$$

Now,

$$|f(x)g(x) - LM| = |f(x)g(x) - Lg(x) + Lg(x) - LM|$$

$$= |g(x)[f(x) - L] + L[g(x) - M]|$$

$$|f(x)g(x) - LM| \leq |g(x)| |f(x) - L| + |L| |g(x) - M|$$

$$|f(x)g(x) - LM| \leq \epsilon (|f(x) - L| + |L|) \rightarrow \textcircled{1}$$

if $0 < |x - a| < \delta_1$

Given $\epsilon > 0$, there exist $\delta_2 > 0$ such that

$$\textcircled{1} \quad |f(x) - L| < \epsilon / \epsilon \rightarrow \textcircled{2} \quad 0 < |x - a| < \delta_2$$

and also there exist $\delta_3 > 0$ such that

$$|L| |g(x) - M| < \epsilon / 2 \rightarrow \textcircled{3}$$

if $0 < |x - a| < \delta_3$

Let $\delta = \min(\delta_1, \delta_2, \delta_3)$

sub ① and ② in ①.

4

$$\textcircled{1} \Rightarrow |f(x)g(x) - LM| \leq \epsilon/2 + \epsilon/2 \leq \epsilon$$

$$|f(x)g(x) - LM| < \epsilon \text{ for } 0 < |x-a| < \delta$$

$$\lim_{x \rightarrow a} [f(x)g(x)] = LM$$

$$\text{iv) } \lim_{x \rightarrow a} \left[\frac{f(x)}{g(x)} \right] = \frac{L}{M}$$

$$\text{since } \lim_{x \rightarrow a} g(x) = M \neq 0$$

$$\text{Let } \epsilon = \frac{|M|}{2}$$

we can find $\delta > 0$ such that

$$|g(x) - M| < \frac{|M|}{2} \Rightarrow \textcircled{1}$$

for $0 < |x-a| < \delta$

Now,

$$|M| = |M - g(x) + g(x)|$$

$$\leq |M - g(x)| + |g(x)|$$

$$|M| \leq \frac{|M|}{2} + |g(x)|$$

$$\Rightarrow |g(x)| > \frac{|M|}{2} \Rightarrow \textcircled{2}$$

for $0 < |x-a| < \delta$

Consider

$$\left| \frac{f(x)}{g(x)} - \frac{L}{M} \right| = \left| \frac{Mf(x) - Lg(x)}{g(x)M} \right|$$

It is not possible to choose $\epsilon < 1/2$

$$= \left| \frac{M f(x) - LM + LM - Lg(x)}{g(x)M} \right| \quad (5)$$

$$\leq \left| \frac{M f(x) - L}{g(x)M} \right| + \left| \frac{L(g(x) - M)}{g(x)M} \right|$$

$$\leq \frac{2}{M} |f(x) - L| + \frac{2|L|}{M^2} |g(x) - M| \quad (\text{by } \textcircled{1})$$

$$\left| \frac{f(x)}{g(x)} - \frac{L}{M} \right| \leq \frac{2}{M} |f(x) - L| + \frac{2|L|}{M^2} |g(x) - M| \quad \rightarrow \textcircled{2}$$

when ever $0 < |x - a| < \delta_1$

let $\epsilon > 0$ be given since

$$\lim_{x \rightarrow a} f(x) = L \quad \text{and} \quad \lim_{x \rightarrow a} g(x) = M$$

We can find $\delta_2, \delta_3 > 0$ such that

$$|f(x) - L| < \frac{\epsilon |M|}{4} \quad \text{if } 0 < |x - a| < \delta_2 \quad \rightarrow \textcircled{3}$$

and

$$|g(x) - M| < \frac{\epsilon |M|^2}{4|L|} \quad \rightarrow \textcircled{4} \quad \text{if } 0 < |x - a| < \delta_3$$

Let us choose $\delta = \min(\delta_1, \delta_2, \delta_3)$
 sub $\textcircled{3}$ and $\textcircled{4}$ in $\textcircled{2}$.

$$\textcircled{2} \Rightarrow \left| \frac{f(x)}{g(x)} - \frac{L}{M} \right| \leq \frac{2}{M} |f(x) - L| + \frac{2|L|}{|M|^2} |g(x) - M|$$

$$\leq \frac{2}{M} \left(\frac{\epsilon |M|}{4} \right) + \frac{2|L|}{|M|^2} \left(\frac{\epsilon |M|^2}{4|L|} \right)$$

$$\leq \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

$$\therefore \left| \frac{f(x)}{g(x)} - \frac{L}{M} \right| < \epsilon$$

$$\lim_{x \rightarrow a} \left(\frac{f(x)}{g(x)} \right) = \frac{L}{M} ; 0 < |x - a| < \delta$$

Definition:

we say that $f(x)$ approaches 'L' as 'x' approaches infinity if given $\epsilon > 0 \exists M \in \mathbb{R} \{$

$$|f(x) - L| < \epsilon \quad (x > M)$$

In this case, we write:

$$\lim_{x \rightarrow \infty} f(x) = L \quad (\text{or}) \quad f(x) \rightarrow L \text{ as } x \rightarrow \infty$$

Definition:

[Right hand limit of 'f' at 'a']

we say that $f(x)$ approaches 'L' as

'x' approaches 'a' from the right, if given

$\epsilon > 0 \exists \delta > 0 \{$

$$|f(x) - L| < \epsilon \quad (a < x < a + \delta)$$

In this case:

we write $\lim_{x \rightarrow a^+} f(x) = L$

The number 'L' is called the Right hand limit of 'f' at 'a'

Definition ::

[Left hand limit of 'f' at 'a']

we say that $f(x)$ approaches 'L' as 'x' approaches 'a' from the left. if given $\epsilon > 0$,

$\exists \delta > 0$ s.t.:

$$|f(x) - L| < \epsilon \quad (a - \delta < x < a)$$

In this case

we write $\lim_{x \rightarrow a^-} f(x) = L$

The number L is called the left hand limit of 'f' at a.

Definition :: [non-decreasing function]

(or) [increasing function] ::

If 'f' is a real valued function, on an interval $J \subseteq \mathbb{R}$ we say that 'f' is

increasing on J. If,

$$f(x) < f(y) \quad (x < y ; x, y \in J)$$

Definition: .

[decreasing function: -]

(or)

[non-increasing function]

If f is a real valued function on an interval $J \subset \mathbb{R}$ we say that f is non-increasing on J . If,

$$f(x) \geq f(y) \quad (x > y; x, y \in J)$$

definition: .

[monotone function]

we say that f is monotone function

if f is either non-decreasing (or) non-increasing

Theorem: 3

Let f be a non-decreasing function on the bounded open interval (a, b) . If f is bounded above on (a, b) then

$\lim_{x \rightarrow b^-} f(x)$ exist. Also if f is bounded below on (a, b) then $\lim_{x \rightarrow a^+} f(x)$ exist

If $\epsilon > 0$ choose

Given that

'f' is bounded above and 'f' is non-decreasing function - on (a, b)

$$\text{Let } A = \{ f(x) \mid x \in (a, b) \}$$

A is bounded above

$$\text{let } M = \text{L.u.b. of 'A'}$$

by the definition:

$$f(x) \leq M \quad \forall x \in (a, b) \rightarrow \textcircled{1}$$

If $\epsilon > 0$,

\exists : a no. $(M - \epsilon)$ is not an

upper bound for 'A'

hence,

$$\exists! : y \in (a, b) \text{ s.t.}$$

$$f(y) > (M - \epsilon) \rightarrow \textcircled{2}$$

$$\text{let } \delta = b - y \Rightarrow \boxed{y = b - \delta}$$

$$\textcircled{2} \Rightarrow f(b - \delta) > (M - \epsilon)$$

$$\Rightarrow f(x) > (M - \epsilon)$$

since, 'f' is non-decreasing,

$$\therefore f(x) > (M - \epsilon) \quad \text{if } b - \delta < x < b \quad \rightarrow \textcircled{3}$$

From ① and ③.

$$\Rightarrow M - \epsilon < f(x) \leq M \quad \text{if } (b - \delta < x < b)$$

$$\Rightarrow M - \epsilon < f(x) < M + \epsilon$$

$$|f(x) - M| < \epsilon$$

$$\text{ie) } \lim_{x \rightarrow b^-} f(x) = M \quad ; \quad (b - \delta < x < b)$$

next

also given that

'f' is bounded below and

f is an non-decreasing fun-on (a, b)

$$\text{let } A = \{ f(x) \mid x \in (a, b) \}$$

A is an bounded below.

let

M = greatest lower bound of A

by the definition

$$f(x) \geq M \quad \forall x \in (a, b)$$

$L \geq M$.

if $\epsilon > 0$,

\exists ; a number $(m+\epsilon)$ is not an lower bound for A

hence,

$\exists! : y \in (a, b) \exists :$

$$f(y) < (m+\epsilon) \rightarrow \textcircled{2}$$

let,

$$\delta = -a + y \Rightarrow y = a + \delta$$

$$\textcircled{2} \Rightarrow f(a + \delta) < (m + \epsilon)$$

$$\Rightarrow f(y) < (m + \epsilon)$$

since,

f is non-decreasing

$$f(x) < (m + \epsilon) \rightarrow \textcircled{3} \text{ if } a < x < a + \delta$$

$\textcircled{1}$ and $\textcircled{3}$

$$m \leq f(x) < m + \epsilon$$

$$\Rightarrow m - \epsilon < f(x) < m + \epsilon$$

$$\Rightarrow |f(x) - m| < \epsilon$$

$$a < x < a + \delta$$

lim

$$x \rightarrow a \quad f(x) = m$$

Theorem: 3

Let f be a non-increasing function on the bounded open interval (a, b) and if f is bounded above on (a, b) then $\lim_{x \rightarrow b^-} f(x)$ exists and

if f is bounded below then $\lim_{x \rightarrow a^+} f(x)$ exists.

Proof:

we can apply the last theorem

to the function $(-f)$ which is non-decreasing

Theorem: 4

If f is a monotone function on the open interval (a, b) and if $c \in (a, b)$ then

$\lim_{x \rightarrow c^+} f(x)$ and $\lim_{x \rightarrow c^-} f(x)$ both exist

Proof:

suppose that

f is non-decreasing function

let us choose, $\epsilon > 0$ $\exists: (c - \delta, c + \delta)$ contained in (a, b)

The the values of 'f' on the open interval $(c - \delta, c)$ are bounded above by $f(c)$

by the known theorem

"f is non-decreasing function on (a, b) and bounded above on (a, b) then

$$\lim_{x \rightarrow b^-} f(x) \text{ exist "}$$

$$\Rightarrow \lim_{x \rightarrow c^-} f(x) \text{ is exist "}$$

next we prove.

suppose that

let 'f' is non-~~decreasing~~^{increasing} function.

let us choose $\epsilon > 0$ $\exists: (c - \delta, c + \delta)$ contained in (a, b) then the values of 'f' on the open interval $(c, c + \delta)$ are bounded below by $f(c)$

by the Monoton theorem,

" f is non-decreasing function on (a, b) and bounded below on (a, b)

Then $\lim_{x \rightarrow a^+} f(x)$ exist

$\Rightarrow \lim_{x \rightarrow c^+} f(x)$ is exist, $\forall (c \in x < c + \delta)$

Definition: [strictly increasing function]

The real valued function f on $I \subset \mathbb{R}$ is called strictly increasing

$$\text{if } f(x) < f(y) \quad (\forall x, y \in I \subset \mathbb{R})$$

Definition [strictly decreasing function]

The real valued function f on $I \subset \mathbb{R}$ is called strictly decreasing

$$\text{if } f(x) > f(y) \quad (\forall x, y \in I \subset \mathbb{R})$$

$$\forall \epsilon (s_n, L) < \epsilon \quad n \geq N$$

In this case we write,

$$\lim_{n \rightarrow \infty} s_n = L \text{ (or) } s_n \rightarrow L \text{ as } n \rightarrow \infty. \text{ and say that } s_n \text{ is}$$

convergent in M to the point L .

Definition:

Let (M, ϵ) be a metric space and let $\{s_n\}_{n=1}^{\infty}$ be a sequence of points in 'M' we say that s_n is a Cauchy sequence. If given $\epsilon > 0$ there exist $N \in \mathbb{I}$ such that

$$\epsilon(s_n, s_m) < \epsilon \quad (m, n \geq N)$$

Theorem:

Let (M, ϵ) be a metric space. If $\{s_n\}_{n=1}^{\infty}$ is a convergent sequence of points 'M'.

Then $\{s_n\}$ is Cauchy sequence.

Proof:

Let $\{s_n\}_{n=1}^{\infty}$ be a convergent sequence of points in 'M' and,

$$\lim_{n \rightarrow \infty} s_n = L \quad (L \in M)$$

Then, given $\epsilon > 0$ $\exists N \in \mathbb{I}$ s.t.:

$$\epsilon(s_n, L) < \epsilon/2 \quad (n \geq N)$$

hence, if $m, n \geq N$

$$\epsilon(s_m, s_n) \leq \epsilon(s_m, L) + \epsilon(L, s_n)$$

$$\leq \epsilon (s_{n_1}) + \epsilon (s_{m_1})$$

$$\leq \epsilon/2 + \epsilon/2 \quad (\text{by symmetry})$$

$$= \epsilon$$

$$\epsilon (s_{m_1}, s_{n_1}) < \epsilon$$

hence $\{s_n\}$ is a Cauchy sequence.

NOTE:

The converse of the above theorem is not true.

ie)

For some metric space there are Cauchy sequences which are not convergent.

UNIT - V

Continuous Function on Metric Spaces

Functions continuous at a points on a real line ::

Definition: [Continuous]

We say that, The function, 'f' is continuous at $a \in \mathbb{R}$

$$\text{if, } \lim_{x \rightarrow a} f(x) = f(a)$$

Note:.

The metric space $e(x, y) = |x - y|$, we denote the resulting metric spaces $\langle \mathbb{R}, e \rangle$ by \mathbb{R}^1 .

~~Ex:~~

[Or]

We say that 'f' is continuous at $x = a$ if for every $\epsilon > 0$ $\exists \delta > 0$:

$$|f(x) - f(a)| < \epsilon \quad \text{if } 0 < |x - a| < \delta.$$

Eg:

The question of continuity does not arise if the function is not defined at the point

Let $f(x) = \frac{\sin x}{x}$; $x \in \mathbb{R}^1$; $x \neq 0$.

The function is not defined at $x=0$, and hence is not continuous at $x=0$.

But

$$\Rightarrow g(x) = \frac{\sin x}{x}$$

$$= \frac{\cos x}{1}$$

$$g(x) = \cos x$$

$$\lim_{x \rightarrow 0} g(x) = \cos(0) = 1$$

Then g is continuous at $x=0$.

$$\text{as } \lim_{x \rightarrow 0} g(x) = g(0)$$

Theorem: 1

The real valued functions f and g are continuous at $a \in \mathbb{R}^1$. Then so are $(f+g)$, $(f-g)$, (fg) . If $g(a) \neq 0$. Then $(\frac{f}{g})$ is also continuous at a .

Proof:

□

Since,

f and g are continuous at a

$$\Rightarrow \lim_{x \rightarrow a} f(x) = f(a) \text{ and}$$

$$\lim_{x \rightarrow a} g(x) = g(a)$$

It $\neq 0$ choose

$$\Rightarrow \lim_{x \rightarrow a} [f(x) + g(x)] = \lim_{x \rightarrow a} f(x) + \lim_{x \rightarrow a} g(x)$$

$$= f(a) + g(a)$$

ie $\lim_{x \rightarrow a} [f+g](x) = (f+g)(a)$ This proves that

$(f+g)$ is continuous at 'a'

ii]

$$\lim_{x \rightarrow a} [f(x) - g(x)] = \lim_{x \rightarrow a} f(x) - \lim_{x \rightarrow a} g(x)$$

$$= f(a) - g(a)$$

ie $\lim_{x \rightarrow a} [f-g](x) = (f-g)(a)$ This proves that

$(f-g)$ is continuous at 'a'

iii]

$$\lim_{x \rightarrow a} [f(x) \cdot g(x)] = \left(\lim_{x \rightarrow a} f(x) \right) \left(\lim_{x \rightarrow a} g(x) \right)$$

$$= f(a) \cdot g(a)$$

ie $\lim_{x \rightarrow a} [fg](x) = [fg](a)$ This proves

that (fg) is continuous at a.

iv] if $g(a) \neq 0$.

$$\lim_{x \rightarrow a} \left[\frac{f(x)}{g(x)} \right] = \frac{\lim_{x \rightarrow a} f(x)}{\lim_{x \rightarrow a} g(x)}$$

$$= \frac{f(a)}{g(a)}$$

$$\lim_{x \rightarrow a} \left(\frac{f}{g} \right) (x) = \left(\frac{f}{g} \right) (a) \quad \text{This proves}$$

that (f/g) is continuous at a .

Theorem: 9.

If f and g are real valued functions & f is continuous at 'a' and 'g' is continuous at $f(a)$ then the composite function $g \circ f$ is also continuous at 'a'.

Proof:

Let

$$b = f(a)$$

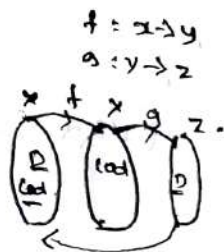
Since 'g' is continuous at 'b'

$$\therefore \boxed{b \Rightarrow \exists \delta > 0}$$

for a given $\epsilon > 0$ there exist $\delta > 0$ such that

$$|y - b| < \delta \Rightarrow \boxed{|g(y) - g(b)| < \epsilon} \Rightarrow \text{O.}$$

again since, 'f' is continuous at a.



corresponding to δ (taking ϵ to be δ in the case)

we can find $\eta > 0$ such that,

$$|x-a| < \eta \Rightarrow |f(x) - f(a)| < \delta.$$

(or)

$$|x-a| < \eta \Rightarrow |f(x) - b| < \delta. \rightarrow \textcircled{2}$$

$\textcircled{2} \Rightarrow$ Shows that if $|x-a| < \eta$

\Rightarrow Then, $f(x)$ lies in the interval $(b-\delta, b+\delta)$

and so we may sub $f(x) = y$ in $\textcircled{1}$.

hence we get from $\textcircled{1}$ and $\textcircled{2}$.

$$|x-a| < \eta \Rightarrow |g(f(x)) - g(f(a))| < \epsilon.$$

$g \circ f$ is continuous at 'a'

Reformulation :

definition : [Reformulation of definition of continuity]

By the definition of continuity of 'f' at 'a' we get for any $\epsilon > 0$ there exist a $\delta > 0$ such that

$$|f(x) - f(a)| < \epsilon \quad \text{whenever } 0 < |x-a| < \delta \quad \text{the inequality}$$

$|f(x) - f(a)| < \epsilon$ is true for $x=a$ also. Thus it is

enough we write $|x-a| < \delta$ instead of $0 < |x-a| < \delta$.

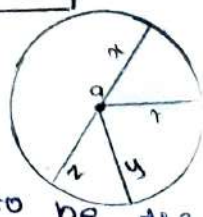
Note :

The real valued function 'f' is continuous at $a \in \mathbb{R}^1$

iff for any given $\epsilon > 0$ $\exists \delta > 0$ \rightarrow : $|f(x) - f(a)| < \epsilon$ ($|x-a| < \delta$)

definition : [open ball]

If $a \in \mathbb{R}^1$ and $r > 0$ we define $B[a, r]$ to be the



$B[a; r]$ the open ball of radius r about a .

Theorem: 3

The real valued function f is continuous at $a \in \mathbb{R}^1$
 \Leftrightarrow the inverse image under f of any open ball $B[f(a); \epsilon]$ about $f(a)$ contains an open ball $B[a; \delta]$ about a .
[i.e. given $\epsilon > 0$, $\exists \delta > 0$ s.t. $f^{-1}(B[f(a); \epsilon]) \supset B[a; \delta]$]

Proof:

we can prove that

" f is continuous \Leftrightarrow if for given $\epsilon > 0$. There exist $\delta > 0$ such that $f^{-1}(B[f(a); \epsilon]) \supset B[a; \delta]$ "

We know that

f is continuous at $a \Leftrightarrow$ if for $\epsilon > 0$ there exist $\delta > 0$ such that

$$\Leftrightarrow |x - a| < \delta \Rightarrow |f(x) - f(a)| < \epsilon$$

$$\Leftrightarrow \text{hence } x \in B[a; \delta] \Rightarrow f(x) \in B[f(a); \epsilon]$$

$$\Leftrightarrow x \in f^{-1}(B[f(a); \epsilon])$$

hence,

" f is continuous at $a \Leftrightarrow B[a; \delta] \subset f^{-1}(B[f(a); \epsilon])$ "

Definition: [continuity of convergence:.]

The sequence $\{x_n\}_{n=1}^{\infty}$ converges to $a \Leftrightarrow$ if given $\epsilon > 0$ there exist $N \in \mathbb{I}$ such that $n \in \mathbb{I}$ such that $n \geq N \Rightarrow |x_n - a| < \epsilon$

Theorem: 4

Statement:

The real valued function f is continuous at $a \in \mathbb{R}^1$ if and only if whenever $\{x_n\}_{n=1}^{\infty}$ is a sequence of real numbers converging to a . Then the sequence $\{f(x_n)\}_{n=1}^{\infty}$

(i.e.) f is continuous at $a \Leftrightarrow \lim_{n \rightarrow \infty} x_n = a \Rightarrow \lim_{n \rightarrow \infty} f(x_n) = f(a)$

$\lim_{n \rightarrow \infty} f(x_n) = f(a) \rightarrow \text{①}$

suppose that 'f' is continuous at 'a' then we will prove that equation (1) is true

Let $\{x_n\}_{n=1}^{\infty}$ be any sequence of real numbers converging to 'a' then $f(x_n)$ will be defined for sufficiently large 'n'

we must show that $\lim_{n \rightarrow \infty} f(x_n) = f(a)$:

ie, given $\epsilon > 0$ we must find $N \in \mathbb{I}$ such that

$$f(x_n) \in B[f(a); \epsilon] \quad \forall n \geq N \rightarrow (2)$$

since,

'f' is continuous at 'a' there exist $\delta > 0$ such that

$$f(x) \in B[f(a); \epsilon] \quad \forall x \in B[a; \delta] \rightarrow (3)$$

further, since,

$\lim_{n \rightarrow \infty} \{x_n\} = a$ there exist $N \in \mathbb{I}$ such that

$$x_n \in B[a; \delta] \quad \forall n \geq N \rightarrow (4)$$

for this 'N'

condition (2) follows from (3) and (4).

$$(3) \text{ and } (4) \Rightarrow f(x_n) \in B[f(a); \epsilon] \quad ; x \in B[a; \delta]$$

$$\Rightarrow \lim_{n \rightarrow \infty} f(x_n) = f(a)$$

conversely, suppose that (1) is true

we must prove that 'f' is continuous at 'a'

Let us assume that the contradiction,

by the known theorem

" The real valued function 'f' is continuous at $a \in \mathbb{R}^1 \Leftrightarrow$ the inverse image under 'f' of any open ball $B[f(a); \epsilon]$ about $f(a)$ contains an open ball $B[a; \delta]$ about 'a'.

Theorem: 5

The function f is continuous at $a \in M_1$ \Leftrightarrow any one (hence all) of the following conditions holds

- i] Given $\epsilon > 0$ $\exists \delta > 0$ $\forall x \in M_1$: $\rho_2[f(x), f(a)] < \epsilon$ ($\rho_1(x, a) < \delta$)
- ii] The inverse image under f of any open ball $B[f(a); \epsilon]$ about $f(a)$ contains an open ball $B[a; \delta]$ about a
- iii] Whenever $\{x_n\}$ is a sequence of points in M_1 converging to a then the sequence $\{f(x_n)\}$ of points of M_2 converges to $f(a)$

Proof:

Let us prove [iii].

Let $f: M_1 \rightarrow M_2$ be continuous at a

let $\{x_n\}$ be a sequence of points in M_1 converges

to a

since f is continuous at a

given $\epsilon > 0$ $\exists \delta > 0$ $\forall x \in M_1$:

$$\rho_2[f(x), f(a)] < \epsilon \quad \text{whenever} \quad \rho_1(x, a) < \delta.$$

since $x_n \rightarrow a$ we can find the integer N $\forall n \geq N$:

$$\rho_1(x_n, a) < \delta \quad \forall n \geq N$$

by (i) it follows that,

$$\rho_2[f(x_n), f(a)] < \epsilon \quad \forall n \geq N$$

$$\Rightarrow f(x_n) \rightarrow f(a) \quad (n \rightarrow \infty)$$

Conversely,

suppose every sequence $\{x_n\}$ in M_1 converges to a then the sequence $\{f(x_n)\}$ converges to $f(a)$

in M_2 .

f is continuous at a

if f is not continuous

Then for $\epsilon > 0$, and for every $\delta > 0$,

\exists a points $x \in M_1$ s.t.

$$\epsilon_0 (f(x), f(a)) \geq \epsilon \quad (\epsilon_1(x, a) < \delta)$$

let $\delta = 1$

then \exists a points $x_1 \in M_1$

$$\text{s.t. } \epsilon_2 (f(x_1), f(a)) \geq \epsilon \quad (\epsilon_1(x_1, a) < 1) \quad \text{and}$$

let $\delta = 1/2$

then \exists $x_2 \in M_1$ s.t.

$$\epsilon_0 (f(x_2), f(a)) \geq \epsilon \quad (\epsilon_1(x_2, a) < 1/2)$$

in gen $\delta = 1/n$

\exists $x_n \in M_1$ s.t.

$$\epsilon_0 (f(x_n), f(a)) \geq \epsilon \quad (\epsilon_1(x_n, a) < 1/n)$$

Thus we get a sequence,

$\{x_n\} \in M_1$ s.t.

$$\epsilon_0 (f(x_n), f(a)) \geq \epsilon \quad (\epsilon_1(x_n, a) < 1/n)$$

$\Rightarrow x_n \rightarrow a$ as $n \rightarrow \infty$

but $\{f(x_n)\}$ does not converge to $f(a)$

which is $\rightarrow \leftarrow$

f is must be continuous at a

Theorem: 6

Let (M_1, ϵ_1) , (M_2, ϵ_2) and (M_3, ϵ_3) be three metric spaces and let $f: M_1 \rightarrow M_2$; $g: M_2 \rightarrow M_3$.
if f is continuous at $a \in M_1$ and g is continuous at $f(a) \in M_2$. Then $g \circ f$ is continuous at a .

Proof:

Let $h = g \circ f$ from $M_3 \rightarrow M_1$ where

we have to prove that 'h' is continuous at 'a'

Let $f(a) = b$; given $\epsilon > 0 \exists \delta > 0 \ddagger$:

~~$\frac{\epsilon}{|f(a)| + 1} < \delta$
 $(\epsilon_2(x, a) < \delta)$~~

'g' is continuous at 'b' $\Rightarrow \epsilon_3(g(y), g(b)) < \epsilon \ (\epsilon_2(y, b) < \delta) \rightarrow \textcircled{1}$.

also, 'f' is continuous at 'a'

given $\epsilon > 0 \exists \delta_1 > 0 \ddagger$:

$\epsilon_2(f(x), f(a)) < \epsilon \ (\epsilon_1(x, a) < \delta_1) \rightarrow \textcircled{2}$.

take, $y = f(x)$

$\Rightarrow \epsilon_1(x, a) < \delta_1 \Rightarrow \epsilon_2(y, b) < \delta$.

$\Rightarrow \epsilon_3(g(y), g(b)) < \epsilon \quad (\text{by } \textcircled{1})$

$\Rightarrow \epsilon_3(g(f(x)), g(f(a))) < \epsilon \rightarrow \textcircled{3}$.

ie) $h = g \circ f$ is continuous at 'a'

Theorem: 7

Let 'M' be a metric space and let f and g are real valued functions which are continuous at 'a' in M.

Then $(f+g)$, $(f-g)$, (fg) and (f/g) are also continuous at 'a'.

Proof:

given, f and g are continuous at 'a',

now,

$\lim_{x \rightarrow a} f(x) = f(a)$ and $\lim_{x \rightarrow a} g(x) = g(a)$

given $\epsilon > 0 \exists \delta_1 > 0 \ddagger$:

$0 < \epsilon_1(x, a) < \delta_1$

$\Rightarrow \epsilon_2(f(x), f(a)) < \epsilon/2$ and given $\epsilon > 0$,

$\exists \delta_2 > 0 \ddagger$:

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1X

M3

$$0 < \epsilon_1(x-a) < \delta_1$$

$$\Rightarrow \epsilon_2(f(x) + g(x)) < \epsilon/2$$

$$\text{let } \delta = \min(\delta_1, \delta_2)$$

$$\text{claim (1)} \quad \lim_{x \rightarrow a} (f+g)(x) = (f+g)(a)$$

$$\text{given, } \epsilon > 0 \exists \delta > 0 \ddagger:$$

$$\epsilon_2((f+g)(x), (f+g)(a)) < \epsilon$$

$$[0 < \epsilon_1(x-a) < \delta]$$

$$\Rightarrow \epsilon_2((f+g)(x), (f+g)(a)) < \epsilon_2(f(x), f(a)) + \epsilon_2(g(x), g(a))$$

$$< \epsilon/2 + \epsilon/2 = \epsilon$$

$$\Rightarrow \epsilon_2((f+g)(x), (f+g)(a)) < \epsilon$$

$$\lim_{x \rightarrow a} (f+g)(x) = (f+g)(a)$$

claim (2)

$$\lim_{x \rightarrow a} (f-g)(x) = (f-g)(a)$$

$$\text{given, } \epsilon > 0 \exists \delta > 0 \ddagger:$$

$$\epsilon_2((f-g)(x), (f-g)(a)) < \epsilon \quad (0 < \epsilon_1(x-a) < \delta)$$

$$\Rightarrow \epsilon_2((f-g)(x), (f-g)(a)) < \epsilon_2(f(x), f(a)) + \epsilon_2(g(x), g(a))$$

$$< \epsilon/2 + \epsilon/2 = \epsilon$$

$$\Rightarrow \epsilon_2((f-g)(x), (f-g)(a)) < \epsilon$$

$$\lim_{x \rightarrow a} (f-g)(x) = (f-g)(a)$$

claim (3)

$$\lim_{x \rightarrow a} (f \cdot g)(x) = f(a) \cdot g(a)$$

$$f(x) \rightarrow f(a); g(x) \rightarrow g(a) \text{ as } x \rightarrow a$$

$$\Rightarrow [f(x) + g(x)] \rightarrow [f(a) + g(a)] \text{ and } [f(x) \cdot g(x)] \rightarrow [f(a) \cdot g(a)]$$

$$\Rightarrow [f(x) + g(x)]^2 \rightarrow [f(a) + g(a)]^2 \text{ and } [f(x) - g(x)]^2 \rightarrow [f(a) - g(a)]^2 \text{ as } x \rightarrow a$$

$$\Rightarrow A f(x) g(x) \rightarrow A f(a) g(a) \text{ as } x \rightarrow a.$$

$$\Rightarrow \frac{1}{A} [A f(x) g(x)] \rightarrow \frac{1}{A} [A f(a) g(a)] \text{ as } x \rightarrow a$$

$$f(x) g(x) \rightarrow f(a) g(a) \text{ as } x \rightarrow a$$

hence,

$$\lim_{x \rightarrow a} (fg)(x) = (fg)(a)$$

claim (A) $\lim_{x \rightarrow a} (f/g)(x) = (f/g)(a)$

$$0 < \epsilon_1(x, a) < \delta \Rightarrow \epsilon_2(f(x), f(a)) < \epsilon \text{ and}$$

$$0 < \epsilon_1(x, a) < \delta \Rightarrow \epsilon_3(g(x), g(a)) < \epsilon$$

by theorem:

$$0 < \epsilon_1(x, a) < \delta \Rightarrow \epsilon_3\left(\frac{1}{g(x)}, \frac{1}{g(a)}\right) < \epsilon$$

now,

$$\lim_{x \rightarrow a} \left[\frac{f(x)}{g(x)} \right] = \lim_{x \rightarrow a} \left[f(x) \cdot \frac{1}{g(x)} \right] = \left(\lim_{x \rightarrow a} f(x) \right) \left(\lim_{x \rightarrow a} \frac{1}{g(x)} \right)$$

$$\Rightarrow \lim_{x \rightarrow a} \frac{f(x)}{g(x)} = f(a) \cdot \frac{1}{g(a)}$$

hence, $\lim_{x \rightarrow a} (f/g)(x) = (f/g)(a)$

Definition:

Let M_1 and M_2 be two metric spaces

we say that 'f' is continuous function from M_1 into M_2 if 'f' is continuous at each point in M_1 .

Theorem: 8

If f and g are continuous function from a metric space M_1 into a metric space M_2 and

then (f/g) is continuous at a if $g(a) \neq 0$.

Proof:

Answer is previous theorem

Definition: [open sets]

Let M be a metric space. Let U be a subset of M . We say that U is an open subset of M (or) $[U$ is open]. If $\forall x \in U$. There exist a number $r > 0$ such that the entire open ball $B[a; r]$ is contained in U .

Theorem: a

In any metric space (M, d) both M and the empty set ϕ are open set

Proof:

If $x \in M$

Then by the definition of open ball $B[a; r]$ every open ball is contained in M .

hence M is open

also, ϕ is open

since, there is no 'x' in ' ϕ ' and hence every $x \in \phi$

satisfies the condition in the definition for an open

Theorem : 10.

If $\{u_i | i \in I\}$ is a family of open sets in a metric space M then $\bigcup_{i \in I} u_i$ is also an open set in M .

Proof:

$$\text{Let, } u = \bigcup_{i \in I} u_i$$

$$\text{if } u = \phi$$

Then by the known theorem

"In any metric space M both M and ϕ are open"

$\Rightarrow u$ is open

Assume that, $u \neq \phi$

$$\text{let } x \in u$$

To prove that \exists : open ball $B(x; r) \subset u$

$$\therefore x \in u = \bigcup_{i \in I} u_i$$

$$\Rightarrow x \in u_i \quad \forall i$$

but u_i is open

\therefore there is an open ball

$$B(x; r) \subset u_i \subset \bigcup_{i \in I} u_i = u$$

$$\text{ie) } B(x; r) \subset u$$

and hence u is open.

Theorem : 11

every subset's of \mathbb{R}^d is open.

Proof:

[Note:-

$$\mathbb{R}^d = \left\{ \begin{array}{l} d(x, x) = 0 \quad ; \quad x \in \mathbb{R} \\ d(x, y) = 1 \quad ; \quad x, y \in \mathbb{R}, x \neq y \end{array} \right\}$$

For $a \in \mathbb{R}^d$

$$a \in \mathbb{R}^d$$

Then

$$B(a; 1) = \{x \mid d(a, x) < 1\} = \{a\}$$

But every open ball is an open set thus, all single points in \mathbb{R}^d are open

Also, any subset 'S' of \mathbb{R}^d is a union of single point set

\therefore 'S' is open

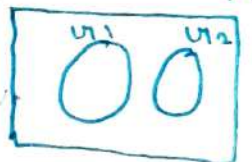
Theorem: 12

If U_1 and U_2 are open subsets of M
Then $U_1 \cap U_2$ is also open.

Proof:

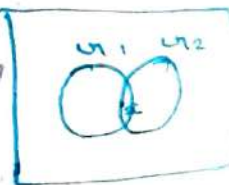
if $U_1 \cap U_2 = \emptyset$, then it is open

let, $U_1 \cap U_2 \neq \emptyset$



let $x \in U_1 \cap U_2$ be arbitrary

Then, $x \in U_1$ and $x \in U_2$



but U_1 and U_2 are open in M

hence, \exists a +ve number r_1 and $r_2 \neq 0$

$$B(x, r_1) \subset U_1 \text{ and } B(x, r_2) \subset U_2$$

$$\text{Let } r = \min(r_1, r_2)$$

then $r > 0$ and

$$B(x, r) \subset B(x, r_1) \subset U_1$$

$$B(x, r) \subset B(x, r_2) \subset U_2$$

$\therefore \forall x \in U_1 \cap U_2, \exists \delta$: an open ball δ :

$$B(x, \delta) \subset U_1 \cap U_2$$

$U_1 \cap U_2$ is open

Theorem: 13

Every open subset, U of \mathbb{R}^1 can be expressed as a union of countable number of mutually disjoint open intervals.

Proof:

Let $x \in U$

since, U is open

\exists : an open ball $B(x, r) = (x-r, x+r) \subset U$

let $I = (x-r, x+r)$

\exists : $I \ni x \in I; I \subset U$

let I_x be the largest open interval

\exists : $x \in I_x$ and $I_x \subset U$

then $U = \bigcup_{x \in A} I_x$

now, if $x, y \in U$ then

either $I_x = I_y$ (or) $I_x \cap I_y = \emptyset$.

suppose

$I_x \cap I_y \neq \emptyset$

$(1, 2), (2, 4)$
 $I_x \cap I_y = \emptyset$

$(1, 4), (4, 3)$
 $I_x \supset I_y$

$I_x \cap I_y \neq \emptyset$

we show that $I_x = I_y$

I_x and I_y are open intervals

$$\exists x \in I_x ; I_x \subset U$$

$$y \in I_y ; I_y \subset U$$

Also, $I_x \cap I_y \neq \emptyset \Rightarrow I_x \cup I_y$ is an open interval

$I_x \cup I_y$ is an open interval containing

$$x \Rightarrow I_x \cup I_y \subset U$$

but, I_x is the largest open interval

containing $x \Rightarrow I_x \subset U$

$$I_x \cup I_y = I_x \Rightarrow I_y \subset I_x$$

$$I_x \subset I_y$$

$$I_x = I_y$$

Let,

$$S = \{ I_x \mid x \in U \}$$

Then 'S' is a family of disjoint open intervals I_x

$\forall I_x \in S$ Choose a rational

number $q_x \in I_x$

Define a mapping $S : S \rightarrow \mathbb{Q}$

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$$\text{by } f(I \cap X) = fX$$

Then $I \cap X \neq I \cap Y \Rightarrow fX \neq fY$

f is 1-1

Thus $'S'$ is equivalent to the subset of \mathbb{R} but \mathbb{R} is countable hence $'S'$ is also countable. Thus $'S'$ is a union of countable no. of mutually disjoint open intervals

Note :

Theorem : 14

Let $f : M_1 \rightarrow M_2$ then f is continuous on $M_1 \Leftrightarrow$

$f^{-1}(C)$ is open in M_1 whenever C is open in M_2
(or)

f is continuous \Leftrightarrow the inverse image of every open set is open.

Proof :

[Theorem :

we prove that

$'f'$ is continuous \Leftrightarrow if for given $\epsilon > 0$ there exist $\delta > 0$ such that $f^{-1}(B_\epsilon(f(x))) \subset B_\delta(x)$

[Q. 8]

we know that

f is continuous at $a \Leftrightarrow$ if for $\epsilon > 0$ there exists

$\delta > 0$ such that

$$\Rightarrow |x - a| < \delta \Rightarrow |f(x) - f(a)| < \epsilon$$

\Rightarrow there hence $x \in B[a; \delta] \Rightarrow f(x) \in B$

$$[f(a); \epsilon]$$

$$\Leftrightarrow x \in f^{-1} [B[f(a); \epsilon]]$$

hence,

f is continuous at $a \Leftrightarrow B[a; \delta] \subset f^{-1}(B[f(a); \epsilon])$

Definition:

Let E be a subset of M a point $x \in M$ is called

limit point of E if \exists a sequence $\{x_n\}_{n=1}^{\infty}$ of point

E which converges to x . The set \bar{E} of all limit points of E is called the closure of E .

Theorem: 15

Let (M, ρ) be a metric spaces and $E \subset M$ a

point $x \in M$ is a limit point of $E \Leftrightarrow$ every

open ball centered at x contains atleast one point of E .

Proof:

Let x be a limit point of E and $B(x, \delta)$

be an open ball about x then \exists a sequence

$\{x_n\}$ in E \exists : $\{x_n\}$ converges to x

So, $\exists n_0 \exists : \epsilon (x_n, x) < r$ for $n \geq n_0$.

ie) $\rho (x_{n_0}, x) < r$

$\Rightarrow x_{n_0} \in B(x; r)$

$B(x; r)$ contains a point of E

Conversely,.

Suppose every open ball centered at x contains a point of E . Then each open ball $B(x; \frac{1}{n})$.

contains a point x_n of E

$\rho(x_n, x) < \frac{1}{n} \rightarrow 0$ as $n \rightarrow \infty$

ie) $x_n \rightarrow x$ as $n \rightarrow \infty$.

Definition [closed]

Let E be a subset of metric space M

we say that E is a closed subset of M

if $E = \bar{E}$

Note:.

A set is closed \Leftrightarrow it contains all its limit points

Theorem: 16.

If E is a any subset of metric space M
then $\bar{E} = \overline{\bar{E}}$ (e) \bar{E} is a closed subset.

Proof:

since, $\bar{E} \subset \overline{\bar{E}}$

we prove $\bar{E} \supset \overline{\bar{E}}$

Let $x \in \overline{\bar{E}}$

to show that $x \in \bar{E}$:

it is enough to prove that any open ball $B(x; r)$ contains a points of E .

since, $x \in \overline{\bar{E}}$

The ball contains a points $y \in \bar{E}$

Let, $s = \rho(x, y)$ and let $\epsilon > 0$

with $\epsilon < r - s$

since, $y \in \bar{E}$

The ball $B(y, \epsilon)$ contains a point $z \in E$

But, $\rho(x, y) = s$

$$\rho(x, z) \leq \rho(x, y) + \rho(y, z)$$

$$\leq s + \epsilon$$

$$< s + r - s$$

$$= r$$

Thus $B(x; r)$ contains a point of E'

Theorem: 17

In any metric space (M, d) the sets M and \emptyset are both closed.

Proof:

Clearly M contains all its limit points, and that \emptyset has no limit points and hence contains all its limit points.

Theorem: 18.

If F_1 and F_2 are closed subsets of metric space M then $F_1 \cup F_2$ is also a closed set in M .

Proof:

Since F_1 and F_2 are closed

$$F_1 = \overline{F_1} \quad ; \quad F_2 = \overline{F_2}$$

let $x \in \overline{F_1 \cup F_2}$

Then \exists : a sequence $\{x_n\}_1^\infty$ of points $F_1 \cup F_2$ which converges to x .

But $\{x_n\}$ must have a subsequence consists of all points $\in F_1$ (or) all points in F_2

Since, any subsequence of $\{x_n\}$ must be a convergent sequence.

$$\Rightarrow x \in \bar{F}_1 = F_1 \text{ (or) } x \in \bar{F}_2 = F_2$$

Thus,

$$x \in F_1 \cup F_2$$

$$\Rightarrow F_1 \cup F_2 \supset \overline{F_1 \cup F_2}$$

but,

$$\overline{F_1 \cup F_2} \subset \overline{F_1} \cup \overline{F_2}$$

hence,

$$\overline{F_1 \cup F_2} = F_1 \cup F_2$$

i.e.) $F_1 \cup F_2$ is closed.

Theorem: 19

If F is any family of closed subset of metric space M then $\bigcap_{F \in \mathcal{F}} F$ is closed.

Proof:

$$\text{Let } x \in \bigcap_{F \in \mathcal{F}} F$$

Then any $B(x, r)$ contains a point $y \in \bigcap_{F \in \mathcal{F}} F$

$$\Rightarrow y \in F \quad \forall F \in \mathcal{F}$$

For any F :

The ball contains a point of F (is U)

hence,

$$\begin{aligned} x \in \bar{F} &= F \\ \text{Hence, } x &\text{ lies in every } f \in \mathcal{F} \\ \Rightarrow x &\in \bigcap F \\ \Rightarrow \bigcap F &\supset \bar{F} \end{aligned}$$

but $\Rightarrow \bar{F} \subset \bigcap F$

$$\Rightarrow \bigcap F = \bar{F}$$

$\bigcap F$ is closed.

Theorem: 20.

Let U be an open subset of metric space M then $U' = M - U$ is closed. Conversely F is closed subset of M then $F' = M - F$ is open.

Proof:

Let U is open

If $x \in U'$ then by the definition of open set

$B = B(x, r)$ which lies entirely in U .

Hence, B contains no point of U'

We know that

x cannot be a limit point of U'

Thus no point in U' is a limit point of U' and so U' contains all its limit points

Hence, U' is closed

Conversely,

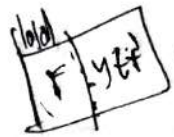
Let F is closed if $y \in F'$

if $B = B(y; r)$ which contains no point in F (or) y be a limit point $F \Rightarrow y \in F$

since F is closed $\Rightarrow y \in F'$

$\forall y \in F'$ the ball $B(y; r)$ lying entirely in F'

$\therefore F'$ is open



Theorem: 2)

(M_1, ρ_1) & (M_2, ρ_2) be metric spaces

$f: M_1 \rightarrow M_2$ Then f is continuous on M_1 iff

$f^{-1}(F)$ is closed subset of M_1 whenever F is closed subset of M_2

Proof:

Let f is continuous on M_1

if $F \subset M_2$ is a closed set

we know that

$F' = M_2 - F$ is open

also by a theorem

$f^{-1}(F')$ is open in M_1

since,

$f: A \rightarrow B$ & $X \subset B$



$$\Rightarrow f^{-1}(F) \cup f^{-1}(F') = f^{-1}(M_2)$$

$$\text{ie) } f^{-1}(F) \cup f^{-1}(F') = M_1$$

hence,

$f^{-1}(F)$ is complement $\left(\begin{array}{l} \text{relative to } M_1 \\ \text{of } f^{-1}(F') \end{array} \right)$

Since, $f^{-1}(F')$ is open then, $f^{-1}(F)$ is closed. \therefore

Theorem: 2.2

Let 'f' be a 1-1 function from a metric spaces M_1 onto M_2 . Then if, 'f' has any one of the following properties (hence all)

1) both f and f^{-1} are continuous (on M_1 and M_2)

2) $U \subset M_1$ is open \Leftrightarrow its image $f(U) \subset M_2$

is open.

3) $F \subset M_1$ is closed \Leftrightarrow its image $f(F)$ is closed

Definition: [Homeomorphism]

A 1-1 and onto function f which is also continuous defined from a metric space M_1 to M_2 is called a homeomorphism.

Definition: [dense set]

Let M be a metric space the subset A of M is said to be dense in M

$$\text{if } \boxed{\bar{A} = M}$$

Discontinuous function on \mathbb{R}^1

Definition: [F_σ - type]

The subset D of \mathbb{R}^1 is said to be F_σ -type

if $D = \bigcup_{n=1}^{\infty} F_n$ where, each F_n is a closed

subset of \mathbb{R}^1

Definition:

Let $f: \mathbb{R}^1 \rightarrow \mathbb{R}^1$ if J is any bounded open

interval in \mathbb{R}^1 $w[f; J]$ (called oscillation of f over

$$w[f; J] = \text{Lub}_{x \in J} f(x) - \text{glb}_{x \in J} f(x)$$

then if $a \in \mathbb{R}^1$

define $w[f; a] = \text{glb } w[f; J]$ is called oscillation of f at a .

Thm $\{a, b\} \subset (c, d)$, $a, b \in$

Definition:

The subset A of \mathbb{R}^1 is called nowhere dense in \mathbb{R}^1 if \bar{A} contains no (non empty) open intervals

Definition:

The subset of D of \mathbb{R}^1 is called first

if $D = \bigcup_{n=1}^{\infty} E_n$

Where, each E_n is nowhere dense R^1
 If D is not of the 1st category then we say
 that D is 2nd category.

Theorem: 2.3.

Baire category theorem

Statement:

The set R^1 of the 2nd category

Prove that the set of all real numbers
 is 2nd category.

Proof:

suppose R^1 is 1st category

$$\Rightarrow R^1 = \cup F_n$$

where, each F_n is nowhere dense subset

Assume, F_n are closed.

$$\Rightarrow R^1 = \cup \bar{F}_n$$

where each \bar{F}_n is closed, \nexists nowhere dense set

Step - 1

now, F_1 is nowhere dense set

Choose $x_1 \notin F_1$

\exists an open interval $I_1 \ni x_1 \in F_1$ and

$$I_1 \cap F_1 = \emptyset$$

Let J_1 be closed interval \ni :

$0 < \text{length of } J_1 < \frac{1}{2}$ and $J_1 \subseteq I_1$

$$\Rightarrow J_1 \cap F_1 = \emptyset$$

Step - 2

now F_2 is nowhere dense set

Choose $x_2 \notin F_2$

\exists an open interval $I_2 \ni x_2 \in I_2$, and $I_2 \cap F_2 = \emptyset$

Let J_2 be closed interval \ni :

$0 < \text{length of } J_2 < \frac{1}{2}$ and $J_2 \subseteq I_2$,

$$\Rightarrow J_2 \cap F_2 = \emptyset$$

Step - 3

Continue the above process

now we get a sequence of non-empty

closed sub intervals J_1, J_2, \dots, J_n ; $J_1 \supseteq J_2 \supseteq J_3 \supseteq \dots$

and $0 < \text{length of } J_n < \frac{1}{n}$

$$\bigcap_n \cap F_n = \emptyset$$

by nested interval theorem:.

$\exists!$ only one $y \in \mathbb{R}' \ni y = \bigcap \mathbb{I}_n$

$$\Rightarrow y \in \mathbb{I}_n \forall n \Rightarrow \exists \delta \mathbb{I}_n \forall n$$

$$\Rightarrow y \in \mathbb{R}' \Rightarrow y \notin \cup F_n$$

which is $\Rightarrow \Leftarrow$

\mathbb{R}' is of 2nd category sets.

Theorem: 24

If A and B are sets of 1st category

then $A \cup B$ is also 1st category

Proof:

Let A and B are two 1st category

sets

$$\Rightarrow A = \bigcup_1^{\infty} H_n; B = \bigcup_1^{\infty} F_n$$

where H_n and F_n are nowhere dense sets

$$\Rightarrow A \cup B = \left(\bigcup_1^{\infty} H_n \right) \cup \left(\bigcup_1^{\infty} F_n \right)$$

$$A \cup B = \bigcup_1^{\infty} (H_n \cup F_n)$$

here $H_n \cup F_n$ is nowhere dense sets

hence $A \cup B$ is 1st category sets

Theorem: 2.8

The set of all irrationals is

i) 2nd category set

ii) not of F_σ type set

Proof:

$$\text{Let } R' = A \cup B$$

here, A is irrational and B is rationals

We know that

B is 1st category set

We prove that A' is 1st category set

$\Rightarrow R'$ is 1st category set

which $\Rightarrow \Leftarrow$

the set A of irrationals is 2nd

category set

ii) \Leftarrow

Let A be irrationals

We prove that A is not F_σ type.

if A is of F_σ type.

$$A = \bigcup F_n$$

where, each F_n is closed, and nowhere,
dense subset

\Rightarrow A is (set of irrationals) is 1st category
set.

which is $\Rightarrow \Leftarrow$

A is not of F_σ type.