

Preliminaries

Sets

$$\begin{array}{ccc} x \in A \\ \uparrow & & \uparrow \\ \text{element} & & \text{set} \end{array}$$



Sometimes one represents sets as

$$A = \{x \mid x \text{ satisfies property } P\}$$

Venn
Diagrams

Notation review:

$$A = B$$

the sets have exactly the same elements

$$A \subset B$$



$$A \supset B$$

same as $B \subset A$

$$A \cup B$$



union

$$A \cap B$$



intersection

$$A - B$$



difference

$$A \times B$$

$$\{(x, y) \mid x \in A, y \in B\}$$

ordered
set of pairs
Cartesian
Product

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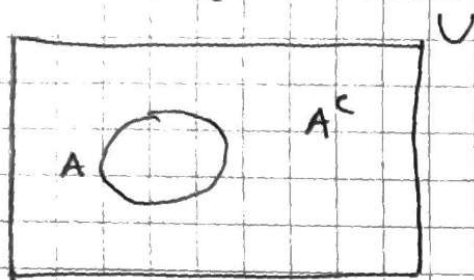
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The set with no element ϕ null set

Sometimes, the ~~topic~~ topic has a natural 'universal set' U , so that all the sets under discussion are subsets of U .



$$A^c = U - A$$

Complement of A .

Number system:
(Venn's notation)

$$\mathbb{Z}_+ = \{1, 2, 3, \dots\} = \mathbb{N} \quad \begin{array}{l} \text{Positive integers} \\ \text{Natural numbers} \end{array}$$

$$\mathbb{Z}_+ = \{0, 1, 2, 3, \dots\} = \mathbb{N}_0$$

$$\mathbb{Z} = \{\dots, -2, -1, 0, 1, 2, \dots\} \quad \text{Integers}$$



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$$\mathbb{Q} = \{p/q \mid p \in \mathbb{Z}, q \in \mathbb{Z}, q \neq 0\}$$

Rational Numbers

 $\mathbb{R}$, Real numbers

$$\mathbb{Q} \subset \mathbb{R}$$

One can start with Peano axioms for natural numbers and construct all the other sets like $\mathbb{Z}$, $\mathbb{Q}$, $\mathbb{R}$ etc. In fact, one can start with null set $\emptyset$ and construct natural numbers. For our purpose, we start with rules for $\mathbb{Q}$ and $\mathbb{R}$ and regard $\mathbb{N}$, $\mathbb{Z}$ etc to be special subsets of $\mathbb{Q}$.

Both $\mathbb{Q}$ and $\mathbb{R}$ are ordered fields.

Field definition [Physicists use field to mean something else, e.g. electric field]

A field is a set F with operations $+$ and $\cdot$, addition and multiplication, respectively, with properties

1) Associativity: $a + (b + c) = (a + b) + c$, $a \cdot (b \cdot c) = (a \cdot b) \cdot c$

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- 2) Commutativity $a+b=b+a$, $a \cdot b=b \cdot a$
- 3) Additive & multiplicative identities,
 $0, 1 \in F$, $0 \neq 1$, $a+0=a$, $a \cdot 1=a$
- 4) Additive inverse: $\forall a \in F$, $\exists (-a)$, such that
 $a+(-a)=0$
- 5)  Multiplicative inverse: $\forall a \in F$, $a \neq 0$,
 $\exists a^{-1}$, such that, $a \cdot a^{-1}=1$
- 6) Distributive law: $a \cdot (b+c) = ab + a \cdot c$

$\mathbb{Q}$ & $\mathbb{R}$ are ordered fields

 Total order on  a set A

$\forall x, y \in A$ $x \leq y$ and $y \leq x \Rightarrow x=y$ (Antisymmetry)

$\forall x, y, z \in A$ $x \leq y$, $y \leq z \Rightarrow x \leq z$ (Transitivity)

$\forall x, y \in A$ $x \leq y$ or $y \leq x$ (Connectivity)

$x \leq y$ is the same as $y \geq x$

Ordered field F

$a, b, c \in F$ 1) If $a \geq b$ then $a+c \geq b+c$

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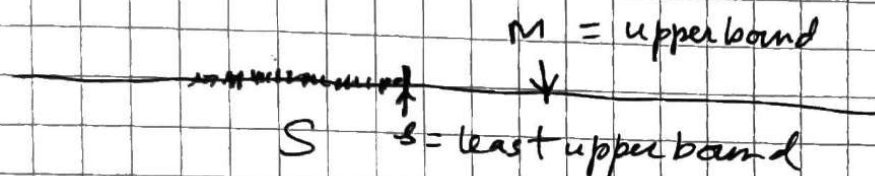
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2) If $a \geq 0$, $b \geq 0$ then $ab \geq 0$

The big difference between $\mathbb{Q}$ and $\mathbb{R}$ is that $\mathbb{R}$ is complete, it has no holes.

Dedekind-completeness of $\mathbb{R}$: Any non-empty subset of $\mathbb{R}$ that is bounded above, has a least upper bound in $\mathbb{R}$.



Our textbook uses ^{convergence} ~~convergence~~ of Cauchy sequences in $\mathbb{R}$, which is equivalent to Dedekind-completeness. The least upper bound is also called supremum, $s = \sup S$.

$\mathbb{Q}$ does not have this property.

Consider $S_1 = \{r \in \mathbb{Q} \mid r \geq 0, r^2 < 1\}$

$S_2 = \{r \in \mathbb{Q} \mid r \geq 0, r^2 < 2\}$

What ^{are} ~~are~~ _^ $\sup S_1$ and $\sup S_2$?

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PROJECT

We will use $|x| = \max\{x, -x\}$ for $x \in \mathbb{R}$

$$|z| = \sqrt{x^2 + y^2} \quad \text{for } z = x + iy \in \mathbb{C}$$

Def: The sequence $\{z_n\}$ is bounded if ^{there exist a positive real M} $\exists M > 0$ s.t. $|z_n| < M$ for all n .

Def: A ~~real~~ real sequence $\{x_n\}$ is ~~increasing~~ increasing (decreasing) is $x_{n+1} \geq x_n$ ($x_{n+1} \leq x_n$).

If it is strictly ~~increasing~~ increasing (decreasing) $\dots$ $x_{n+1} > x_n$ ($x_{n+1} < x_n$)
Increasing or decreasing sequences are called monotonic.

Def: A sequence $\{z_n\}$ is Cauchy if, for any $\epsilon > 0$, there is positive integer N s.t. for any

$$p, q > N, |z_p - z_q| < \epsilon$$

Def: The sequence $\{z_n\}$ converges to the limit z (written $\{z_n\} \rightarrow z$) if for every $\epsilon > 0$, there is ~~a~~ a positive integer N , s.t., for all $n > N$, $|z_n - z| < \epsilon$.

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