U.P. Rajarshi Tandon Open
University, Prayagraj

MScSTAT – 404NB/
MASTAT – 404NB/
Mathematical & Real Analysis

Block: 1 Riemann Stieltjes Integrals, Fourier Series and Functions of Bounded Variation

Block: 2 Metric Spaces & Continuity

Block: 3 Real Analysis

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MScSTAT – 404NB/ MASTAT – 404NB **MATHEMATICAL & REAL ANALYSIS**
©UPRTOU
First Edition: ***July 2023***
ISBN :

Printed By:

Blocks & Units Introduction

The intricate tapestry of mathematics is woven with threads of logic, patterns, and abstract thought. At its core, mathematical analysis seeks to understand and explain the continuous aspects of the mathematical world, from the behavior of functions to the properties of numbers. This SLM "Mathematical and Real Analysis," aims to unravel some of the key concepts that form the foundation of this vast and captivating realm.

The present SLM on ***Mathematical and Real Analysis*** consists of eleven units with three blocks.

The ***Block - 1 – Mathematical Analysis,*** is the first block, which is divided into three units.

In Block 1, we delve deep into the world of integrals and Fourier series. The Riemann Stieltjes Integral, a generalization of the well-known Riemann integral, opens the door to a broader class of functions and offers a more comprehensive integration technique. We further explore the harmonics of mathematics with Fourier Series, revealing the beauty of representing functions as infinite sums of sine and cosine functions. Finally, the concept of bounded variation is introduced, shedding light on functions whose variations are finite within given intervals.

The ***Unit - 1 – Riemann Stieltjes Integrals,*** is the first unit of present self-learning material, which describes Absolutely continuous functions. Riemann Stieltjes integrals. Basic theorems. Definitions, Linear properties, integration by parts, change of variable in Riemann Stieltjes integrals, upper and lower integrals, necessary and sufficient conditions for existence of Riemann Stieltjes integrals, integral as a function of parameters, differentiation under the integral sign.

In ***Unit – 2 – Fourier Series,*** the main emphasis on the Fourier Series, orthogonal system of functions, Fourier series of a function relative to an orthogonal system, properties of Fourier Coefficients, Reusz- Fischar theorem, convergence and representation problems for Fourier Metric Series, Sufficient conditions for convergence of Fourier Series at a particular point.

In ***Unit – 3 – Bounded Variation,*** we have focussed mainly on Functions of bounded variation, total variation, function of bounded variation expressed as the difference of increasing functions, continuous functions of bounded variation, absolutely-continuous functions.

The ***Block - 2 – Metric Spaces & Continuity*** is the second block with three units.

Block 2 guides the learner through the elegant landscape of metric spaces. This block sets the stage by defining metric spaces, foundational to much of modern analysis. We subsequently dive into continuity, uncovering the nuanced dance of limits and function behavior. The final unit of this block takes us on a journey into the realm of analytic functions and transformations, presenting an interplay between complex and real analysis.

In ***Unit – 4 – Metric Spaces,*** is being introduced the Metric Spaces, open and closed sets, limit and cluster points, Cauchy Sequences and completeness, Convergence of sequences, Completeness of R". Baire's theorem. Cantor's ernary set as example of a perfect set which is now here dense.

In ***Unit – 5 – Continuity*** is discussed with Continuity and uniform continuity of a function from a Metric space to a Metric space. Open and closed maps, Compact spaces and compact sets with their properties. Continuity and compactness under continuous maps.

In ***Unit – 6 – Analytic Functions and Transformation*** has been introduced, Analytic function, Cauchy-Riemann equations, Cauchy equation formula, its applications, Fourier and Laplace transforms.

The ***Block - 3 – Real Analysis*** has three units.

The journey culminates in Block 3, where the real essence of Real Analysis is laid bare. Starting with foundational concepts, we quickly transition into the world of sequences and series, elucidating convergence, divergence, and the intricate ballet of infinite summations. The block concludes with a comprehensive view of integration, bringing together the threads of previous blocks and offering a unified perspective on the continuous aspects of mathematics.

Unit – 7 – Basic Concepts dealt with Recap of elements of set theory; Introduction to real numbers, Introduction to n-dimensional Euclidian space; open and closed intervals (rectangles), compact sets, Bolzano - Weirstrass theorem, Heine – Borel theorem.

Unit – 8 – Sequences and Series dealt with Sequences and series; their convergence. Taylor's Series, Real valued functions, continuous functions; uniform continuity, sequences of functions, uniform convergence; Power series and radius of convergence, Singularities, Laurent Series.

Unit – 9 – **Integration**, comprises the Differentiation, maxima - minima of functions; functions of several variables, constrained maxima - minima of functions, Multiple integrals and their evaluation by repeated integration. change of variables in multiple integration. Uniform convergence in improper integrals, differentiation under the sign of integral - Leibnitz rule, Residue and contour integration

At the end of every block/unit the summary, self assessment questions and further readings are given.

Throughout this SLM, concepts are introduced not merely as mathematical constructs but as tools for understanding the profound interconnectedness of the universe. Theoretical discussions are complemented with practical examples, exercises, and applications, bridging the gap between abstraction and real-world relevance. Whether a learner embarking on a journey into mathematical analysis, a researcher in search of a comprehensive resource, or simply a curious mind eager to delve deep into the mathematical realm, this SLM is crafted. Dive in, immerse yourself, and revel in the intricate beauty of mathematical analysis.

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Mathematical & Real Analysis

Block: 1 Riemann Stieltjes Integrals, Fourier Series and Functions of Bounded Variation

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Block & Unit Introduction

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UNIT 1: REIMANN- STIELTJES INTEGRALS

Structure

1.1 Introduction

Welcome to Unit 1, where we embark on an explorative journey to understand the Riemann-Stieltjes integration, a fundamental concept in advanced calculus. This unit intends to build a solid foundation in understanding this integration method, diving deep into its intricate details, proofs, and applications through a structured approach. In the realm of mathematical analysis, integrals stand as crucial tools for calculating areas, volumes, and tackling a host of other analytical problems. Riemann-Stieltjes integrals, a generalization of the Riemann integrals, introduced a method to integrate a wider class of functions, providing an avenue to define integrals with respect to more general functions rather than just with respect to the length function. In this unit, we explore the intricacies of this form of integration, laying down its foundations and exploring its applications and properties.

1.2 Objectives

The learner should able to understand about the:

- Understanding the concept of absolutely-continuous functions
- Developing a foundational understanding of Riemann-Stieltjes integrals
- Studying the basic theorems and linear properties associated with Riemann-Stieltjes integrals
- Learning integration by parts and change of variables in Riemann-Stieltjes integrals

1.3 Absolutely Continuous Functions

Absolutely continuous functions can be regarded as an enhancement over uniformly continuous functions, sharing many properties with Lipschitz functions. These functions play a pivotal role in the integration theory, particularly in establishing the fundamental theorem of Lebesgue integration. We will delve into the conditions that a function must satisfy to be absolutely continuous and examine the implications of absolute continuity.

In the field of mathematical analysis, understanding the notion of "absolute continuity" is pivotal as it stands at the intersection of integration and differentiation, harboring properties of both almost everywhere differentiability and uniform continuity.

Definition

A function $f: [a, b] \to \mathbb{R}$ is said to be absolutely-continuous on $[a, b]$ if for every $\epsilon > 0$; $\exists\ \delta > 0$ such that, for any finite collection of pairwise disjoint sub-intervals of (x_i, y_i) of $[a, b]$ satisfying

$$\sum_{i-1}^{n} |y_i - x_i| < \delta$$

We have

$$\sum_{i-1}^{n} |f(y_i) - f(x_i)| < \epsilon$$

Properties and Characteristics:

1. Uniform Continuity: Every absolutely continuous function is uniformly continuous, implying that it respects a uniform δ for a given ϵ across the interval of definition.
2. Differentiability: Absolutely continuous functions are almost everywhere differentiable, and their derivatives are Lebesgue integrable.
3. Integration and Differentiation: A function $f\ is\ absolutely\ continuos\ on\ [a, b]$ iff there exists function $g\ in\ L^1[a, b]$ such that
   $f(x) = f(a) + \int_a^x g(t)dt;\ \ x \in [a. b]$.

   This relationship between absolutely continuous functions and integrable functions is central to the Fundamental Theorem of Lebesgue Integration.

   Relation with Other Forms of Continuity
   Absolutely continuous functions bridge the gap between Lipschitz continuity and uniform continuity, harbouring a richer set of properties that make them central in the study of integration theory.

Examples:

1. Every Lipschitz function is absolutely continuous. For instance consider the function $f(x) = kx, k$ is a constant. It is easy to verify that it is Lipschitz and hence absolutely continuous.

2. The Cantor function, also known as the Devil's Staircase, is an example of a function that is uniformly continuous and not absolutely continuous.

Understanding absolutely continuous functions affords us a deeper insight into the nuances of integration theory, particularly Riemann-Stieltjes integrals. They stand as a central theme in this study, offering a rich ground of properties that interlink continuity, differentiability, and integrability, thus paving the way for a deeper exploration of Riemann-Stieltjes integrals in the forthcoming sections.

1.4 Riemann-Stieltjes Integrals

In this section, we introduce the Riemann-Stieltjes integral, a generalization of the Riemann integral that allows us to integrate with respect to a function other than the identity function. Here, we discuss the formulation of this integral and how it extends the theory of Riemann integration.

The Riemann-Stieltjes integral is a generalization of the standard Riemann integral, allowing integration of a function with respect to another function. Given two functions f and defined on an interval [a,b], the Riemann-Stieltjes integral of f with respect to α is denoted as $\int_a^b f(x)d\alpha(x)$.

Here, α serves as the integrator, which need not be differentiable. This type of integral is particularly useful in various advanced mathematical contexts, including when the integrator α represents quantities like accumulated quantities or distribution functions.

1.5 Basic Theorems

We discuss the various fundamental theorems associated with Riemann-Stieltjes integrals, including the existence of such integrals under certain conditions and relationships between Riemann and Riemann-Stieltjes integrals.

In the context of Riemann-Stieltjes integration, the term "Basic Theorems" refers to a collection of foundational results that characterize and provide tools for working with this form of integration. Here's a concise definition:

Basic Theorems in relation to Riemann-Stieltjes Integration:

These theorems provide foundational properties and results concerning the Riemann-Stieltjes integral. They include:

Existence Theorem: If f is continuous on [a,b] and α is of bounded variation on [a,b], then the Riemann-Stieltjes integral $\int_a^b f(x)d\alpha(x)$ exists.

Linearity: The Riemann-Stieltjes integral respects linearity, i.e., for constants c_1 and c_2 and function f and g we have

$$\int_a^b [c_1 f(x) + c_2 g(x)]d\alpha(x) = c_1 \int_a^b f(x)d\alpha(x) + c_2 \int_a^b g(x)d\alpha(x).$$

Additive over intervals: if c is a point in the interval [a, b], then

$$\int_a^b f(x)d\alpha(x) = \int_a^c f(x)d\alpha(x) + \int_c^b f(x)d\alpha(x).$$

Monotonicity : if $f \leq g \ in\ [a, b], then$

$$\int_a^b f(x)d\alpha(x) \leq \int_a^b g(x)d\alpha(x).$$

1.6 Linear Properties

Exploring the linear properties of Riemann-Stieltjes integrals, we discuss the additive properties of these integrals and how they interact with scalar multiplication, laying the ground for a deeper understanding of their algebraic properties. The linear properties highlight a crucial aspect of the Riemann-Stieltjes integral – its compatibility with the basic algebraic operations of function addition and scalar multiplication. This compatibility is vital when applying the integral in various mathematical analyses and proofs. Understanding these properties helps in simplifying complex expressions and in recognizing when certain integrals can be broken down into more manageable parts. As given above, for constants c_1 *and* c_2 and function f and g we have

$$\int_a^b [c_1 f(x) + c_2 g(x)] d\alpha(x) = c_1 \int_a^b f(x) d\alpha(x) + c_2 \int_a^b g(x) d\alpha(x).$$

1.7 Integration by Parts

The integration by parts formula is a powerful tool in the toolkit of integration, allowing for the integration of products of functions. We discuss how this formula is extended in the context of Riemann-Stieltjes integrals.

Integration by parts is a fundamental technique in calculus, allowing us to transform one integral into another, often making it more manageable. This method finds its counterpart in the realm of Riemann-Stieltjes integrals, providing a powerful tool for evaluation.

Formula:

For functions f and g that are differentiable on an interval [a,b] and their derivatives are Riemann-Stieltjes integrable with respect to a function α on the same interval, the formula for integration by parts is:

$$\int_a^b f(x) dg(x) = f(b)g(b) - f(a)g(a) - \int_a^b g(x) df(x).$$

Here, dg and df represent the differential of functions g and f with respect to the integrator α, respectively. The formula effectively allows us to "swap" the roles of f and g in the integral, at the expense of introducing an additional term involving their values at the endpoints a and b.

1.8 Change of Variable in Riemann-Stieltjes Integrals

This section delves into the rules and methods of performing a change of variables in the context of Riemann-Stieltjes integrals, a technique that facilitates the simplification of complex integrals. The concept of change of variable for Riemann-Stieltjes integrals mirrors the idea for the standard Riemann integrals. By substituting a new variable, we often simplify the integral or transform it into a form where known methods can be applied.

Procedure:

Suppose we have a Riemann-Stieltjes integral of the form:

$\int_a^b f(x)d\alpha(x)$.

1. We introduce a function $u = g(x)$, that is continuously differentiable, with $g(a) = c$ and $g(b) = d$.
2. The differential du is related to dx by $du = g'(x)$.
3. Substitute u for x in the integrand and du for dx in the differential to transform the integral.

Example: Let us consider a simple example,

$\int_0^1 xd(x^2)$, here $f(x) = x$ and $\alpha(x)= x^2$

Let's perform change in variable $u = x^2$, this implies $du = 2xdx$ or $\frac{1}{2}du = xdx$, where $x \in [0,1]$ implies $u \in [0,1]$. Hence the limits remain unchanged. After substituting all these values in the integral

$\int_0^1 xd(x^2) = \int_0^1 \frac{1}{2}du=\frac{1}{2}$.

1.9 Upper and Lower Integrals

Here, we define and discuss the concepts of upper and lower integrals in the realm of Riemann-Stieltjes integration, and their importance in determining the integrability of functions.

When trying to find the area under a curve represented by a function, especially if the function behaves unpredictably in places, we use the concepts of upper and lower integrals.

Imagine partitioning (dividing) the interval you're looking at into small subintervals or slices. For each slice:The upper sum is found by taking the highest value of the function in that slice and multiplying it by the width of the slice and the lower sum is found by taking the lowest value of the function in that slice and multiplying it by the width of the slice.

***Upper Integral*:** It's like finding the least amount of area you can cover if you always choose the highest points of the function within the slices. It's the smallest of all possible upper sums. *i.e.* the upper integral of f over [a,b] is defined as the infimum of all possible upper sums:

$$\int_a^{\bar{b}} f(x)dx = inf\{U(f,P): P\ is\ a\ partition\ of\ [a,b]\}$$

***Lower Integral*:**

It's like finding the most area you can leave out if you always choose the lowest points of the function within the slices. It's the largest of all possible lower sums. *i.e.* the lower integral of f over [a,b] is defined as the supremum of all possible lower sums:

$$\int_{\underline{a}}^{b} f(x)dx = sup\{L(f,P): P\ is\ a\ partition\ of\ [a,b]\}$$

Riemann Integrability:

A function f is said to be Riemann integrable on [a,b] if its upper and lower integrals coincide, i.e

$$\int_a^{\bar{b}} f(x)dx = \int_{\underline{a}}^{b} f(x)dx = \int_a^b f(x)dx$$

If both these integrals give the same value, then the function can be integrated in the usual way over the interval, and their common value is the area under the curve.

In simple words, the upper integral gives an overestimate of the area under a curve by taking the highest values of the function, while the lower integral gives an underestimate by considering the lowest values. If they match, we've found the exact area

1.10 Necessary and Sufficient Conditions for Existence of Riemann-Stieltjes Integrals

In this section, we discuss the conditions under which a Riemann-Stieltjes integral exists, exploring both necessary and sufficient conditions that a function must satisfy to be Riemann-Stieltjes integrable.

The Riemann-Stieltjes integral is a generalization of the Riemann integral and extends the notion of integration in terms of another function, often denoted by alpha (α) instead of just the variable of integration. It is denoted as

For the existence of the Riemann-Stieltjes integral, there are certain necessary and sufficient conditions. These conditions relate to the integrability of the function f with respect to α over an interval[a,b].

1. Necessary Condition:

If f is Riemann-Stieltjes integrable with respect to α on [a,b], then f must be bounded on [a,b].

2. Sufficient Condition:

If either f or α is of bounded variation and the other is continuous a.e. (almost everywhere) on [a,b], then f is Riemann-Stieltjes integrable with respect to α.

Some Important Theorems and Results:

Functions of Bounded Variation:

If f is continuous on a closed interval [a,b] and α is of bounded variation on [a,b], then f is Riemann-Stieltjes integrable with respect to α.

Monotonic Functions:

Every monotonic function on a closed interval[a,b] is of bounded variation. Hence, if f is continuous on [a,b] and α is monotonic on [a,b], then f is Riemann-Stieltjes integrable with respect to α Integration with respect to Riemann Integrable Functions: If f and α are Riemann integrable over [a,b], then f is Riemann-Stieltjes integrable with respect to α.

Pointwise Discontinuities:

If α is a function of bounded variation on [a,b] and f has only a finite number of discontinuities in [a,b], then f is Riemann-Stieltjes integrable with respect to α.

Integration and Differentiability:

If f is continuous on [a,b] and α is differentiable with a derivative that's Riemann integrable, then f is Riemann-Stieltjes integrable with respect to α and

$$\int_a^b f(x)d\alpha(x) = \int_a^b f(x)\alpha'(x)dx$$

The Riemann-Stieltjes integral is a powerful concept that generalizes the Riemann integral by allowing integration with respect to functions other than the identity. By understanding the necessary and sufficient conditions for its existence, we can better grasp when and how to use this type of integration.

1.11 Differentiation Under the Integral Sign

The technique of differentiating under the integral sign, often called the "Leibniz rule," allows for the interchange of the order of differentiation and integration. This can be especially helpful in evaluating certain integrals that are difficult to compute directly. The formula can be stated as:

Let $f(x,t) and\ its\ partial\ derivative\ \frac{\partial f}{\partial x}$ be continuous on a rectangle $\mathcal{R}$ in the plane given by $a \le x \le b\ and\ c \le t \le d$. If we have:

$$F(x) = \int_c^d f(x,t)dt. \text{ Then } F'(x) = \int_c^d \frac{\partial f(x,t)}{\partial x} dt$$

This formula essentially states that we can differentiate F with respect to x by differentiating f with respect to x and then integrating with respect to t.

1.12 Self-Assessment Questions

This section contains a variety of problems and questions designed to test your understanding of the concepts introduced in this unit, providing a space for practical application of the theory discussed.

Problem 1:

Let $f(x) = x^2\ and\ g(x) = x\ for\ x \in [0,1].\ compute\ the\ Riemann$-Stieltjes integral of f with respect to g.

Problem 2:

Let $f(x) = x\ and\ g(x) = \sin(x)\ for\ x \in [0,\pi].\ compute\ the\ Riemann$ -Stieltjes integral of f with respect to g.

Problem 3:

Let $f(x) = e^x\ and\ g(x) = x^2\ for\ x \in [0,2].\ Determine\ if\ f\ is\ Riemann$ -Stieltjes integrable with respect to g. If so, compute the integral.

Problem 4:

Compute the $Riemann$ -Stieltjes integral of $f(x) = x^3\ with\ respect\ to\ g(x) = \sqrt{x}\ for\ x \in [0,1]$.

Problem 5:

Let $f(x)$ *be a function defined on* $[0,1]$ *such that* $f(x) = \begin{cases} x & if\ x \in \mathbb{Q} \\ 1-x & if\ x \notin \mathbb{Q} \end{cases}$ *and* $g(x) = x$ *. compute theupper and lower Riemann* -Stieltjes integral of f with respect to g.

Problem 6:

Let $f(x) = \cos(x)$ *and* $g(x) = x^2$ *for* $x \in \left[0, \frac{\pi}{2}\right]$. *Using integration by parts, compute the Riemann* -Stieltjes integral of f with respect to g.

Problem 7:

Prove that every absolutely-continuous function on $[a.b]$ is of bounded variation.

Problem 8:

Show that an absolutely-continuous function maps sets of Lebesgue measure zero to sets of Lebesgue measure zero.

1.13 Summary

Here, we summarize the pivotal concepts and theorems discussed in the unit, providing a concise recap of the material covered, and establishing a cohesive understanding of the topic.

The Riemann-Stieltjes integral provides a means to integrate a function with respect to another function, extending the classical Riemann integral. It is particularly useful in advanced calculus, real analysis, and the foundational realms of probability. The integral involves defining upper and lower sums based on partitions, with the existence of the integral assured when the upper and lower integrals match. This integration technique exhibits typical properties like linearity and allows for integration by parts and variable changes, facilitating diverse applications and advanced mathematical exploration.

1.14 Further Reading

The Riemann-Stieltjes integral is an extension of the Riemann integral, defined with the help of a cumulative distribution function. It's a fundamental concept in real analysis and has applications in various fields such as probability theory, differential equations, and functional analysis. Here are some suggestions for further reading to deepen your understanding of the Riemann-Stieltjes integral:

- "Principles of Mathematical Analysis" by Walter Rudin, McGraw-Hill.
- "Real Analysis: Modern Techniques and Their Applications" by Gerald B. Folland, Wiley-InterScience
- "Real and Complex Analysis" by Walter Rudin, McGraw-Hill.

This structured breakdown of the topic into various subtopics will help in a gradual buildup of the understanding of Riemann-Stieltjes Integrals, aiming to cover the necessary details and subtleties associated with the topic. Each section is crafted to offer a detailed insight into the individual topics, thereby facilitating a comprehensive understanding of the unit as a whole

UNIT 2: FOURIER SERIES

Structure

2.1 Introduction

The world of mathematics and engineering is filled with signals: sounds, light waves, and the like. These can often be complex and hard to analyse. Enter the Fourier Series, a tool that decomposes these signals into simpler sinusoidal components. This unit delves deep into the underlying principles and applications of the Fourier Series. The Fourier Series, named after Jean-Baptiste Joseph Fourier, is an essential tool in mathematics and engineering to represent functions as an infinite sum of sines and cosines. It plays a foundational role in understanding signals, systems, and many physical phenomena.

2.2 Objectives

The learner should able to understand about the:

- Understand the concept and foundation of the Fourier Series.
- Represent functions using an orthogonal system.
- Deduce properties of Fourier coefficients.
- Recognize and apply the Reusz-Fischar theorem.
- Comprehend the convergence criteria for Fourier series.

2.3 Fourier Series

Every periodic function, continuous or discontinuous, can be expanded in the form of an infinite series of sines and cosines, commonly referred to as the Fourier Series.

Definition: The Fourier series is a way to represent a function as the sum of simple sine waves. More formally, it decomposes any periodic function or periodic signal into the sum of a set of oscillating functions, namely sines and cosines (or complex exponentials).

The Fourier series makes use of the orthogonality relationships of the sine and cosine functions. The coefficients a_n and b_n are determined in such a way as to make the series converge to the function $f(t)$.

Mathematical Representation:

A function $f(t)$ can be represented as:

$$f(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega t) + b_n \sin(n\omega t)]$$

where, a_0 is the average value of the function

a_n *and* b_n are Fourier Coefficients, n is the harmonic number and ω is the angular frequency.

The Fourier Coefficients a_n *and* b_n can be calculated by using following equations

$$a_n = \frac{2}{T}\int_0^T f(t)\cos(n\omega t)dt$$

$$b_n = \frac{2}{T}\int_0^T f(t)\sin(n\omega t)dt$$

where, T is the period of the function.

Example:

Let's calculate the Fourier series of a simple function, the square wave. A square wave of period T and amplitude A can be defined as:

$$\begin{cases} A & for\ 0 < t < \frac{T}{2} \\ -A & for\ \frac{T}{2} < t < T \end{cases}$$

to find the Fourier series representation, we need to compute the Fourier coefficients a_n and b_n . For the square wave, all a_n coefficients are zero, and the b_n coefficients are calculated as

$$b_n = \frac{2A}{n\pi}(1 - \cos(n\pi))$$

This simplifies to

$$\begin{cases} \frac{2A}{n\pi} & for\ odd\ n \\ 0 & for\ even\ n \end{cases}$$

Hence the Fourier series representation of the square wave is:

$$f(t) = \frac{2A}{\pi}\sum_{n=1,3,5\ldots}^{\infty}\left[\frac{1}{n}\sin(n\omega t)\right]$$

This series will converge to the original square wave function as the number of terms increases.

The Fourier series is a powerful tool for analysing and representing periodic functions. It decomposes a function into a sum of sines and cosines, allowing for analysis and synthesis of signals in various applications such as signal processing, heat conduction, vibration analysis, etc. By understanding and applying the Fourier series, we can gain insights into the harmonic content and behavior of different signals and functions.

2.4 Orthogonal System of Functions

Orthogonal functions provide a foundation for the Fourier Series. A set of functions { $f_n(t)$} is said to be orthogonal over the interval $[a, b]$ if for all m ≠ n.

Definition: An orthogonal system of functions is a set of functions that are orthogonal to each other over a specific interval. Two functions $f(x)$ and $g(x)$ are said to be orthogonal over the interval $[a, b]$ if their inner product is zero:

$$\int_a^b f(x)g(x)dx = 0$$

An orthogonal system of functions is important in various areas of mathematics and engineering, especially in solving ordinary differential equations, partial differential equations, and in Fourier series.

Properties:

***Linearity*:** If $f(x)$ and $g(x)$ are orthogonal, any linear combination of these functions is also orthogonal to any linear combination of the other.

Independence: The functions in an orthogonal system are linearly independent.

Normalization: The functions in an orthogonal system can be normalized by dividing by the square root of their inner product with themselves.

Solved Example:

Consider a function $f(x) = x \; and \; g(x) = x^2$ defined over the interval [0,1]. Determine whether these functions are orthogonal.

Solution: to determine whether the functions are orthogonal, we compute their inner products over the given interval [0,1]:

$$\int_0^1 x.x^2 dx = \int_0^1 x^3 dx = \frac{1}{4}$$

Since the inner product is $\frac{1}{4}$ which is non-zero, hence the functions $f(x)$ and $g(x)$ are not orthogonal over the interval [0,1].

Orthogonal systems of functions play a crucial role in the representation and analysis of functions in mathematical and engineering contexts. The orthogonality property simplifies the analysis and computation of series representations, such as the Fourier series, by ensuring the independence and separability of each term in the series. Understanding and utilizing orthogonal systems allow for efficient solutions to a wide range of problems in applied mathematics.

2.5 Fourier Series of a Function Relative to an Orthogonal System

Given an orthogonal system, the Fourier series allows us to represent functions in terms of this system. The Fourier series is a powerful mathematical tool that allows us to express any periodic function as a sum of sines and cosines. When dealing with a function relative to an orthogonal system, the Fourier series becomes particularly insightful.

Definition: The Fourier series of a function $f(t)$ relative to an orthogonal system of functions $\{\emptyset_n(t)\}$ is given by:

$$f(t) = \sum_{n=0}^{\infty} c_n \, \emptyset_n(t)$$

Here $\emptyset_n(t)$ functions forms an orthogonal system on a given interval, and c_n are Fourie coefficients defoned by inner product of $f(t)$ and $\emptyset_n(t)$:

$$c_n = \frac{1}{||\emptyset_n||} \int f(t) \, \emptyset_n(t) dt$$

Where $||\emptyset_n||$ is the norm of $\emptyset_n(t)$, defined as

$$\|\emptyset_n\| = \sqrt{\int \emptyset_n(t)^2 \, dt}$$

Solved example:

Consider the orthogonal system of system of functions given by $\emptyset_n(t) = \cos(n\pi t)$ and $\emptyset_0(t) = 1$ defined on the interval [-1,1]. Let us find the Fourier series of the function $f(t) = t$ relative to this orthogonal system.

Calculating the coefficients: for $n = 0$

$c_0 = \frac{1}{2}\int_{-1}^{1} t \, dt = 0$,

And for $n \geq 1$,

$$c_n = \frac{1}{2}\int_{-1}^{1} t \cos(n\pi t) dt$$

This integral is zero for all n since it involves the product of an odd function t and an even function $\cos(n\pi t)$, making the integrand an odd function on a symmetric interval.

Therefore, the Fourier series of the function $f(t) = t$ relative to the given orthogonal system is zero, which is consistent with the fact that $f(t) = t$ is an odd function and we are expanding it in terms of even functions.

This example illustrates the essence of representing a function as a Fourier series relative to an orthogonal system of functions. By doing this, we can analyse and approximate functions using the properties of the orthogonal system. Understanding how to work with an orthogonal system is crucial in various fields, including signal processing, vibration analysis, and quantum mechanics, providing a versatile approach to solving complex problems.

2.6 Properties of Fourier Coefficients

Fourier coefficients have properties that provide insight into the function's behavior. These properties can offer shortcuts in calculating and analyzing the Fourier Series representation. Fourier coefficients are essential components in the Fourier series representation of a function. They are calculated using the integrals:

$$a_n = \frac{2}{T}\int_0^T f(t)\cos(n\omega t)dt$$

$$b_n = \frac{2}{T}\int_0^T f(t)\sin(n\omega t)dt$$

where, T is the period of the function and $\omega = \frac{2\pi}{T}$ is angular frequency.

Properties of Fourier coefficients are given below

1. *Symmetry*:

Even Function: For an even function $f(t) = f(-t)$, all the sine coefficients b_n are zero, and the series consists only of cosine terms.

Odd Function: For an odd function $f(t) = f(-t)$,, all the cosine coefficients a_n are zero, and the series consists only of sine terms.

2. *Linearity*:

Fourier coefficients are linear. If $f(t)$ and $g(t)$ have Fourier coefficients a_n, b_n and A_n, B_n respectively, then the Fourier coefficients of $c_1 f(t) + c_2 g(t)\ are\ c_1 a_n + c_2 A_n$ and $c_1 b_n + c_2 B_n$.

3. Parseval's Theorem:

Statement: Given a function $f(x)$ that is integrable over the interval $[0, 2\pi]$ and has the Fourier series representation:

$$f(x) = \frac{a_0}{2} + \sum_{n=1}^{\infty}(a_n\cos(nx) + b_n\sin(nx))$$

Where, $a_0 = \frac{1}{\pi}\int_0^{2\pi} f(x)dx$

$$a_n = \frac{1}{\pi}\int_0^{2\pi} f(x)\cos{(nx)}dx$$

$$b_n = \frac{1}{\pi}\int_0^{2\pi} f(x)\sin{(nx)}dx$$

Then the following relation holds:

$$\frac{1}{\pi}\int_0^{2\pi} |f(x)|^2 dx = \frac{a_0}{2} + \sum_{n=1}^{\infty}\left({a_n}^2 + {b_n}^2\right)$$

Proof: let us start by squaring both sides of the Fourie series expansion:

$$|f(x)|^2 = \left(\frac{a_0}{2} + \sum_{n=1}^{\infty}(a_n\cos{(nx)} + b_n\sin{(nx)})\right)^2$$

Integrating both the side over the interval $[0, 2\pi]$, we get

$$\int_0^{2\pi} |f(x)|^2 dx = \int_0^{2\pi}\left(\frac{a_0}{2} + \sum_{n=1}^{\infty}(a_n\cos{(nx)} + b_n\sin{(nx)})\right)^2 dx$$

After the expansion, integration, and applying the trigonometric identities, most of the cross terms will vanish due to orthogonality properties.

$$\int_0^{2\pi} \cos(nx)\sin(mx)\, dx = 0$$

$$\int_0^{2\pi} \cos(nx)\cos(mx)\, dx = \pi\delta_{nm}$$

$$\int_0^{2\pi} \sin(nx)\sin(mx)\, dx = \pi\delta_{nm}$$

Here, δ_{nm} is the Kronecker delta which is 1 when $n = m$ and 0 otherwise.

Given these results, only the terms that square the Fourie Series components remain, leading us directly to Parseval's relation:

$$\frac{1}{\pi}\int_0^{2\pi} |f(x)|^2 dx = \frac{a_0}{2} + \sum_{n=1}^{\infty} \left({a_n}^2 + {b_n}^2\right)$$

Understanding the properties of Fourier coefficients is crucial as it allows for efficient and insightful analysis of signals and functions in both the time and frequency domains. These properties are foundational in various applications including signal processing, communications, and vibration analysis

2.7 Riesz-Fischer Theorem

This theorem is a critical underpinning in the study of Fourier series, detailing specific conditions under which the series converges.

Statement:

The Riesz-Fischer Theorem is fundamental in demonstrating the completeness of L^2 spaces. It states that if $\{c_k\}$ is a sequence of complex numbers such that

$$\sum_{k=-\infty}^{\infty} |c_k|^2 < \infty$$

Then thee exists a function $f \in L^2([a, b])$ such that its Fourier series coefficients satisfy

$$c_k = \frac{1}{b-a}\int_a^b f(x)\, e^{-ikx} dx$$

And $\|f\|_2^2 = \sum_{k=-\infty}^{\infty} |c_k|^2$ where $\|f\|_2$ denotes the L^2 norm of f.

Proof: The Riesz-Fischer theorem is an instrumental result in functional analysis and Fourier analysis, providing the mathematical foundation for representing square-integrable functions as Fourier series and ensuring the convergence of such series in L^2 norm. The theorem has far-reaching implications in various fields such as signal processing, quantum mechanics, and partial differential equations, where the completeness of function spaces and convergence of series are vital. Learner can practice it by themselves.

The Riesz-Fischer theorem is pivotal as it establishes that the set of all Fourier series is complete in the space of square-integrable functions (L^2 spaces). This means that any function in $L^2([a,b])$ can be approximated arbitrarily closely in the L^2 norm by a Fourier series, which is the sum of sines and cosines or complex exponentials.

Solved example:

Consider the sequence $\{c_k\}$ defined by $c_k = \frac{1}{1+k^2}$ for k in the set of integers. We can observe that

$$\sum_{k=-\infty}^{\infty} |c_k|^2 = \sum_{k=-\infty}^{\infty} \left(\frac{1}{1+k^2}\right)^2 < \infty$$

Thus according to the Riesz- Fischer theorem, there exists a function $f \in L^2([-\pi,\pi])$ such that its Fourie coefficients are c_k and the function f can be represented as a Fourier series which converges to it in the L^2 norm.

2.8 Convergence for Fourier Metric Series

A crucial aspect of Fourier Series is understanding when and how they converge to the original function. This section studies the metrics and conditions of such convergences. The convergence of a Fourier series to a function is not as straightforward as the convergence of numerical series. A Fourier series of a function $f(x)$ is given by:

$$S_N(x) = a_0 + \sum_{n=1}^{N} \left[a_n \cos\left(\frac{2\pi nx}{P}\right) + b_n \sin\left(\frac{2\pi nx}{P}\right)\right]$$

Where a_n , b_n are Fourier coefficients, P is the period of the function $f(x)$ and $S_N(x)$ is the Nth partial sum of the Fourier series.

Convergence Criteria:

The convergence of Fourier series is determined by several theorems and results:

Pointwise Convergence:

The Fourier series converges pointwise to $f(x)$ at a point x if $f(x)$ is continuous at x $and\ the\ partial\ sum\ S_N(x)\ converges\ to\ f(x)$ as N tends to infinity.

Uniform Convergence:

The Fourier series converges uniformly to $f(x)$ on an interval if the maximum difference between the partial sums $S_N(x)$ and $f(x)$ tends to zero as N tends to infinity.

Mean-Square Convergence:

The Fourier series converges in mean square to $f(x)$ if the L^2 norm of the difference between the partial sum $S_N(x)$ and $f(x)$ tends to zero as N tends to infinity.

Theorems:

Dirichlet's Theorem:

If $f(x)$ is piecewise smooth on a closed interval, then the Fourier series converges pointwise to $f(x)$at every point of continuity and to the average of the left-hand and right-hand limits of $f(x)$at points of discontinuity.

Parseval's Identity:

If $f(x)$ is square-integrable, the Fourier series of $f(x)$ converges in mean-square to $f(x)$, and Parseval's identity relates the of L^2 norm $f(x)$ to the sum of the squares of its Fourier coefficients.

Example:

Consider a piecewise smooth function $f(x) = x$ on the interval [−π,π] and periodic with period 2π. According to Dirichlet's theorem, the Fourier series of this function converges pointwise to $f(x) = x$ at points of continuity and to the average of the left-hand and right-hand limits at points of discontinuity.

Understanding the convergence of Fourier series is essential for analysing and approximating functions using harmonic series. The various criteria and theorems provide a comprehensive framework for studying the behaviour of Fourier series and their convergence to the represented functions in different senses, enabling applications in diverse areas such as signal processing, acoustics, and heat transfer.

2.9 Sufficient Condition for Convergence of Fourier Series at a Particular Point

Under what conditions does a Fourier Series converge to a function at a specific point? This section elaborates on these criteria.

The convergence of Fourier series at a particular point is a crucial aspect of Fourier analysis, ensuring that the Fourier representation of a function is valid and accurate at that point. Various sufficient conditions can guarantee the convergence of Fourier series at a given point, and one of the most fundamental is outlined in Dirichlet's Theorem.

Dirichlet's Theorem:

Dirichlet's Theorem provides a set of sufficient conditions for the pointwise convergence of the Fourier series of a function at a particular point. The theorem states that if a periodic function $f(x)$ is piecewise continuous and has a piecewise continuous derivative on an interval [a, a+P] (where P is the period), then the Fourier series of $f(x)$converges to $f(x)$at every point of continuity within the interval. At points of discontinuity, the Fourier series converges to the average of the left-hand and right-hand limits of $f(x)$:

$$\log_{x\to c^+} f(x) = \log_{x\to c^-} f(x) = \frac{f(c^+) + f(c^-)}{2}$$

Statement: Dirichlet's theorem asserts that if f is a periodic function with period 2π and f is piecewise continuous on [0, 2π] then the Fourier series of f converges to $\frac{f(c^+)+f(c^-)}{2}$ at every point $c \in [0, 2\pi]$. Where $f(c^+)$ *and* $f(c^-)$ are right and left continuity points of f at c.

Proof of Dirichlet's Theorem:

Due to the mathematical depth and specific notation required for a rigorous proof of Dirichlet's Theorem, a full detailed proof might be out of scope for this platform, but I'll give you an overview:

Summation of the Fourier Series:

The Fourier series of f is $f(x) \sim \frac{a_0}{2} + \sum_{n=1}^{\infty}(a_n \cos(nx) + b_n \sin(nx))$

where the Fourier coefficients a_n and b_n are given by standard formulas involving integrals of f times trigonometric functions.

Kernel Function:

The Dirichlet Kernel, $D_N(x)$, is defined as the sum of the first N terms of the Fourier series of the function that is 1 in a certain interval around 0 and 0 elsewhere. It has a known expression involving trigonometric functions.

Partial Sum:

A partial Fourier sum $S_N(f)$, of f can be expressed as a convolution of f with the Dirichlet Kernel, which means we can write it as an integral involving the product of f and $D_N(x)$ in a certain way.

Controlling the Oscillations:

The key part of the proof involves showing that the integral (or sum) of f times $D_N(x)$ can be controlled in such a way that it approaches the average of the left-hand and right-hand limits of f as N tends to infinity. This typically involves breaking the integral into parts where f is continuous and where f has jump discontinuities, and handling each part separately.

Convergence of the Fourier Series:

By controlling the limit of the partial sums $S_N(f)$, we demonstrate that they converge to the desired value $\frac{f(c^+)+f(c^-)}{2}$ for all c.

This overview skips over many mathematical details and specific calculations, but it gives a rough idea of how the proof goes. For a full, rigorous proof, one might refer to a textbook on Fourier analysis or a related mathematical resource.

Example:

Consider the function $f(x) = x$ on the interval $[-\pi,\pi]$ and extended periodically. This function is continuous and has a continuous derivative on the interval (except at the endpoints), fulfilling the conditions of Dirichlet's Theorem. Thus, the Fourier series of $f(x)$ converges to $f(x) = x$ at every point in the interval $[-\pi,\pi]$. At the points of discontinuity, $x = -\pi$ and $x = \pi$, the Fourier series converges to the average of the left-hand and right-hand limits, which is zero in this case.

Dirichlet's Theorem lays down a foundational set of sufficient conditions for the convergence of Fourier series at a particular point. A function that is piecewise continuous and possesses a piecewise continuous derivative on the interval of interest will have its Fourier series converge to the function value at points of continuity and to the average of the limits at points of discontinuity. Understanding this theorem is vital for ensuring the validity of Fourier representations and for analyzing the behaviour of functions in various applications such as signal processing, heat transfer, and vibrations.

2.10 Self-Assessment Questions

Question 1: Given a function $f(x) = x^2$ on the interval $[-\pi,\pi]$, write down its Fourier series representation. What properties of Fourier coefficients can you observe from this example?

Question 2: Explain the concept of an orthogonal system of functions. How does it relate to the representation of a function as a Fourier series relative to an orthogonal system?

Question 3: The Riesz-Fischer theorem is crucial for demonstrating the completeness of L^2 spaces. Explain the statement of this theorem and discuss its significance in the convergence of Fourier series.

Question 4: For a piecewise continuous function defined on a closed interval, under what conditions will its Fourier series converge at a point of discontinuity? Use Dirichlet's Theorem to support your answer.

Question 5: Consider a function $f(x) = \sin(x)$ on the interval $[0,2\pi]$ and extended periodically. Discuss the pointwise, uniform, and mean-square convergence of its Fourier series representation. Reference the relevant convergence criteria and theorems in your discussion.

2.11 Summary

This unit discussed about the intricate theory and applications of Fourier Series, commencing with foundational concepts, and subsequently exploring advanced topics. Key aspects such as the formulation of Fourier Series, the properties and significance of Orthogonal Systems of Functions, and the representation of a Fourier series relative to an orthogonal system were discussed with illustrative examples. The unit further elucidated the properties of Fourier Coefficients, detailed the profound Riesz-Fischer theorem with its implications on completeness, and tackled various convergence criteria, emphasizing the conditions under which a Fourier Series converges at specific points. Essential for diverse applications in science and engineering, the unit underscored the theoretical pillars and practical considerations that render Fourier Series a quintessential tool in harmonic analysis.

2.12 Further Reading

For further exploration and in-depth understanding of Fourier Series and related concepts, consider the following resources:

- "Fourier Series and Orthogonal Functions" by Harry L. Davis, Dover Publications.
- "A First Course in Wavelets with Fourier Analysis" by Albert Boggess and Francis J. Narcowich, Wiley.
- "Introduction to Fourier Analysis and Generalised Functions" by M.J. Lighthill, Cambridge University Press.
- "Fourier Analysis: An Introduction" by Elias M. Stein and Rami Shakarchi, Princeton University Press.

- "An Introduction to Harmonic Analysis" by Yitzhak Katznelson, Cambridge University Press.
- "Fourier Analysis and Its Applications" by Gerald B. Folland, Brooks Cole.

UNIT 3: BOUNDED VARIATION

Structure

3.1 Introduction

In mathematical analysis, the concept of bounded variation is essential for defining integrals, studying function regularity, and understanding convergence of sequences of functions. A function is said to be of bounded variation if the total variation, a measure of the function's oscillation between its infimum and supremum, is finite within a certain interval. This unit delves into functions of bounded variation, their characteristics, and their connection to increasing functions, continuous functions, and absolutely continuous functions.

Bounded variation serves as a cornerstone in the realm of mathematical analysis, playing a crucial role in the development of integral calculus, the investigation of function regularity, and the exploration of the convergence properties of function sequences. When we talk about a function having bounded variation, we refer to the finite nature of the total variation of the function within a specified interval. This total variation measures the oscillation of the function between its lowest (infimum) and highest (supremum) values. Throughout this unit, we will immerse ourselves in an in-depth study of functions characterized by bounded variation, exploring their distinctive traits, their representation as differences of increasing functions, and their interrelations with continuous and absolutely continuous functions. This exploration aims to build a foundational understanding and appreciation for the varied applications and implications of bounded variation in advanced mathematical concepts.

3.2 Objectives

The learner should able to understand about the:

- To understand the fundamental concept and definition of a function of bounded variation.
- To explore how functions of bounded variation can be expressed as differences of increasing functions.
- To examine the properties of continuous functions of bounded variation.
- To learn the relationship between functions of bounded variation and absolutely continuous functions.
- To apply the knowledge in solving problems and understanding advanced mathematical concepts.

3.3 Function of Bounded Variation

Definition:

A function $f : [a, b] \to \mathbb{R}$ is considered to be bounded variation on the closed interval $[a, b]$ if there exists a constant M such thaty for any partition $P = \{a = x_0 < x_1 < x_2 \ldots < x_n = b\}$ of the interval $[a, b]$, the total variation of f defined by:

$$V_P(f) = \sum_{i=1}^{n} |f(x_i) - f(x_{i-1})| \leq M$$

The smallest constant M *is called the total variation of* f on $[a, b]$ and it is denoted by $V_a^b(f)$.

Characteristics:

Finite Total Variation:

The defining characteristic of a function of bounded variation is that its total variation is finite across the interval [a,b].

Absolute Differences:

The total variation is calculated based on the absolute differences of the function values at the partition points, reflecting the oscillation of the function within the interval.

Representation as Difference of Increasing Functions:

Any function of bounded variation can be expressed as the difference of two increasing functions. This property is fundamental in studying these functions and understanding their behaviour.

Examples:

Monotonic Functions:

Any monotonic (either entirely non-decreasing or non-increasing) function on a closed interval is a function of bounded variation since the total variation equals the absolute difference between the endpoint values.

Trigonometric Functions**:**

Sine and cosine functions are typical examples of functions of bounded variation within any closed interval, as their oscillatory nature results in a bounded total variation.

Importance in Analysis:

Functions of bounded variation have profound implications in various areas of analysis:

Riemann-Stieltjes Integral**:**

Functions of bounded variation are closely related to the definition of the Riemann-Stieltjes integral. If f is of bounded variation on [a,b], then it is Riemann-Stieltjes integrable with respect to any other function defined on the same interval.

***Measure Theory*:**

In measure theory, functions of bounded variation are used to define signed measures. The total variation of a function also gives a measure, which is essential in the Lebesgue integration theory.

Function Spaces:

The space of functions of bounded variation forms a Banach space when equipped with the total variation norm. This space is vital in the study of functional analysis.

Understanding functions of bounded variation is fundamental to mathematical analysis. These functions, characterized by their finite total variation within a specified interval, exhibit unique properties and serve as building blocks for various advanced mathematical concepts and theories, such as integrals, measure theory, and functional analysis. Through the study of these functions, we gain deeper insights into the structure and behaviour of various types of functions and their applications across different fields of mathematics.

3.5 Function of Bounded Variation Expressed as the Difference of Increasing Functions

One of the seminal properties of a function of bounded variation is that it can be represented as the difference between two increasing functions. This attribute provides a significant lens through which the behaviour and properties of such functions can be analysed and understood.

Definition of Increasing Functions:

Before diving into the main proposition, let's elucidate what increasing functions are. A function $g : [a, b] \to \mathbb{R}$ is said to be increasing on the interval $[a, b]$ if, for any two points $x, y \in [a, b]$ with $x < y$, we have $g(x) \leq g(y)$.

Decomposition Theorem:

For every function $f : [a, b] \to \mathbb{R}$ of bounded variation, there exist increasing functions $g, h: [a, b] \to \mathbb{R}$ such that $f(x) = g(x) - h(x), for\ all\ x \in [a, b]\ and\ f(b) - f(a) = g(b) + h(b).$. This is known as the decomposition theorem for functions of bounded variation.

Proof: Definition of Variation:

Define the variation of $f\ over\ [a,x] for\ a \leq x \leq b$ as

$$V_a^x(f) = sup\left\{\sum_{i=1}^{n} |f(x_i) - f(x_{i-1})| : a = x_0 < x_1 < \cdots < x_n = x\right\}$$

Given that $f\ is\ of\ bounded\ variation\ on\ [a,b]$, $V_a^x(f)$ is a well-defined function of x and is non-decreasing on $[a,b]$.

Definition of increasing function:

Now, define the function, $g(x) = \frac{1}{2}[f(x) + V_a^x(f)]$, where $g(x)$ is increasing since both $f(x)\ and\ V_a^x(f)$ increase as x increases.

Next define, $h(x) = g(x) - f(x)$, it's evident that $h\ is\ increasing\ as\ well, because\ it's$ the difference of g (which is increasing) and f(which is bounded variation, thus does't oscillate too wildly).

Decomposition:

clearly, for every $x \in [a,b]$ we have

$$f(x) = g(x) - h(x)$$

Verification:

we need to verify the last part of the statement, for this, consider

$$f(b) - f(a) = g(b) - h(b) - g(a) + h(a)$$

Since $g(a) = \frac{1}{2}[f(a) + V_a^a(f)] = f(a)\ \ and\ h(a) = g(a) - f(a) = 0$.

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

Rearranging,

$$f(b) - f(a) = g(b) + h(b)$$

This concludes the proof of the theorem.

The Decomposition Theorem is essential in real analysis because it provides a canonical way of representing functions of bounded variation in terms of increasing functions, which are simpler and well-understood.

Constructing Increasing Functions:

To find the increasing functions $g\ , and\ h$, we can use the following approach. Define the positive variation $P(f,x)$ and negative variation $N(f,x)$of f at a point $x \in\ [a,b]$ by

$$P(f,x) = sup_{P\in\wp} \sum\nolimits_{x_i\in P, x_i \le x} (f(x_i) - f(x_{i-1}))_+$$

$$N(f,x) = sup_{P\in\wp} \sum\nolimits_{x_i\in P, x_i \le x} (f(x_i) - f(x_{i-1}))_-$$

where $\wp\ denotes\ partition\ of\ [a,b] and\ (z)_+ =$ max $(z, 0)$ and $(z)_- =$ max $(-z, 0)$.

Then the functions $g(x) = P(f,x)$ anf $h(x) = N(f,x)$ are increasing, and $f = g - h$.

Importance of the Representation:

This decomposition of a function of bounded variation into the difference of two increasing functions is not just a theoretical curiosity – it has significant practical applications:

***Analysing Properties*:**

By studying the properties of g and h, we can deduce various attributes of the original function f, such as continuity, differentiability, and integrability.

Defining the Riemann-Stieltjes Integral:

This representation is essential in defining the Riemann-Stieltjes integral, a generalization of the Riemann integral, and is foundational in the study of integration.

***Understanding Variational Problems*:**

The decomposition aids in solving variational problems in calculus of variations, by providing insights into the structural composition of functions.

***Signal Processing*:**

In signal processing, representing a signal as the difference of two monotonic signals can be beneficial for analysing the signal's variation and trend.

Expressing a function of bounded variation as the difference of two increasing functions is a powerful tool in mathematical analysis. This representation unveils the intricate structure of such functions, paving the way for advanced studies in integration, functional analysis, and various applied fields. Understanding this decomposition is pivotal for anyone delving deeper into the realms of real analysis and its applications.

3.6 Continuous Function of Bounded Variations

Continuous functions of bounded variation are a subclass of functions of bounded variation that retain their bounded variation property while also being continuous across their domain. Such functions exhibit fascinating properties and are crucial in numerous branches of mathematical analysis.

Definition:

A function $f : [a, b] \to \mathbb{R}$ is a continuous function of bounded variation if it satisfies the following two conditions:

***Continuity*:**

The function f is continuous on the closed interval $[a, b]$, meaning that for every $x \in [a, b]$and for every $\epsilon > 0$, there exists $\delta > 0$ such that if

$$|x - y| < \delta \text{ for some } y \in [a, b], \text{ then } |xf(x) - f(y)| < \epsilon \ .$$

Bounded Variation:

The total variation of the function f on the interval $[a, b]$, is finite. Formally, there exists a constant M, such that for any partition $P = \{a = x_0 < x_1 < x_2 ... < x_n = b\}$ of the interval $[a, b]$, the total variation $V_P(f) = \sum_{i=1}^{n} |f(x_i) - f(x_{i-1})| \leq M$

Properties:

***Uniform Continuity*:**

Every continuous function of bounded variation on a closed interval $[a, b]$ is uniformly continuous. This implies that the δ in the definition of continuity can be chosen to work for all x in $[a, b]$for a given ϵ.

***Riemann-Stieltjes Integrability*:**

Continuous functions of bounded variation are particularly important because they can be used as integrators in the Riemann-Stieltjes integral, thus generalizing the concept of the Riemann integral.

Example:

Consider the function $f : [0,1] \to \mathbb{R}$ defined by $f(x) = \sin(2\pi x)$. This function is continuous on the closed interval [0,1] and exhibits bounded variation since its total variation on this interval is 2, corresponding to the amplitude of the sine function. Thus, $f(x) = \sin(2\pi x)$ is a continuous function of bounded variation on [0,1].

Visualization:

To visualize, you can plot the function $f(x) = \sin(2\pi x)$ on the interval [0,1]. It is observed that the function is continuous (no breaks or jumps), and the total variation (the sum of the absolute differences of consecutive function values) is bounded by2.

Continuous functions of bounded variation intertwine the concepts of continuity and bounded variation, enabling a deeper exploration of mathematical properties and theorems. They are integral in the development of the theory of integration, particularly in defining the Riemann-

Stieltjes integral, and serve as a foundational element in real analysis. Through understanding and analysing such functions, one uncovers a plethora of insights into the structural and behavioural patterns of continuous phenomena modeled by mathematical functions.

3.7 Absolutely Continuous Functions

Absolutely continuous functions are a special class of functions that generalize the concept of uniform continuity and play a pivotal role in real analysis, integration theory, and measure theory. They share some characteristics with functions of bounded variation, but also exhibit unique and stronger properties that make them an essential subject of study.

Definition:

A function $f : [a, b] \to \mathbb{R}$ is said to be absolutely-continuous on the interval $[a, b]$ if for every $\epsilon > 0$, there exists $\delta > 0$ such that whenever a finite collection of disjoint subintervals (x_i, y_i) of $[a, b]$ satisfies,

$$\sum_i (y_i - x_i) < \delta.$$

then it follows that

$$\sum_i (f(y_i) - f(x_i)) < \epsilon.$$

This definition implies that small changes in the input (in measure) lead to small changes in the output, showcasing the strength of absolute continuity.

Properties:

***Uniform Continuity*:**

Every absolutely-continuous function is uniformly continuous. However, the converse is not necessarily true, which illustrates that absolute continuity is a stronger condition.

***Bounded Variation*:**

Absolutely-continuous functions have bounded variation. This property implies that they can be represented as the difference of two increasing functions and can be integrated in the Riemann-Stieltjes sense.

***Singular Functions*:**

Not all functions of bounded variation are absolutely-continuous. Functions that are of bounded variation but not absolutely-continuous are called singular functions.

***Set of Measure Zero*:**

An absolutely-continuous function maps sets of Lebesgue measure zero to sets of Lebesgue measure zero. This property is instrumental in measure theory and integration.

Fundamental Theorem of Calculus:

If a function is absolutely continuous on an interval $[a, b]$, then it is almost everywhere differentiable on $[a, b]$, and its derivative is Lebesgue integrable. This result is a part of the Fundamental Theorem of Calculus for Lebesgue integrals.

Or ,the theorem consists of two parts:

Part 1 (First Fundamental Theorem of Calculus)

If f is a continuous on the closed interval $[a, b]$ and F is an antiderivative of f on $[a, b]$, then

$$\int_a^b f(x)dx = F(b) - F(a)$$

Part 2 (Second Fundamental Theorem of Calculus)

If f is a continuous on the open interval I $containing$ a and F is defined by

$F(x) = \int_a^x f(t)dt$, for all $x\ in\ I$ and then F is uniformly continuous and differentiable on I and $F'(x) = f(x)$ for all $x\ in\ I$.

Proof: (part 1)- Let for all P be a partition on $[a, b]$ with points $a = x_0 < x_1 < x_2 < \cdots < x_n = b$ and let M_i be the supremum and m_i be the infimum of $f\ on\ [x_{i-1}, x_i]$. Then by properties of the Riemann integral and since $F'(x) = f(x)$.

$$m_i(x_i - x_{i-1}) \le \int_{x_{i-1}}^{x_i} f(t)dt \le M_i(x_i - x_{i-1})$$

$$m_i(x_i - x_{i-1}) \le F(x_i) - F(x_{i-1}) \le M_i(x_i - x_{i-1})$$

Summing over all subintervals:

$$\sum_{i=1}^{n} m_i(x_i - x_{i-1}) \le F(b) - F(a) \le \sum_{i=1}^{n} M_i(x_i - x_{i-1})$$

The expression on the left and right approach the integral of f over $[a, b]$ as the norm of the partition goes to zero (because $f\ is\ continuous$). Thus,

$$\int_a^b f(x)dx = F(b) - F(a)$$

(Proof part 2)

Fix any point $x\ in\ I$. For h not equal to zero and sufficiently small such that $x + h$ is also in I, consider:

$$\frac{F(x+h) - F(x)}{h} = \frac{1}{h}\int_x^{x+h} f(t)dt$$

Because f is continuous at $x, as\ h \to 0$, the value of $f(t) for\ t\ in\ [x, x+h]\ (or\ [x+h, x] if\ h < 0)$ gets close to $f(x)$. Therefore,

$$\log_{h\to 0} \frac{F(x+h) - F(x)}{h} = f(x)$$

This means that $F'(x) = f(x)$.

Thus, both parts of the Fundamental Theorem of Calculus are proven.

The Fundamental Theorem of Calculus is essential because it bridges the concepts of antiderivatives (indefinite integrals) with definite integrals and provides a way to compute definite integrals using antiderivatives.

Examples:

Linear Functions**:** Linear functions are simple examples of absolutely-continuous functions. For instance, $f(x) = mx + c$ is absolutely-continuous on any interval $[a, b]$since it is linear.

Integration of Lipschitz Functions**:** The indefinite integral of any Lipschitz continuous function on an interval $[a, b]$ results in an absolutely-continuous function. Lipschitz continuity ensures that the function does not oscillate too wildly, which in turn guarantees absolute continuity of its integral.

Absolutely continuous functions form a significant subclass of functions in mathematical analysis, embodying properties that are both rich and profound. They bridge the gap between uniform continuity and total variation, providing a more comprehensive perspective on function behaviour and integrability. The study of absolutely-continuous functions unravels deeper layers of understanding in analysis, measure theory, and the nuances of functional behaviour, paving the way for advanced mathematical exploration and application.

3.8 Self-Assessment Questions

Question 1: Define a function of bounded variation. How is the total variation of such a function calculated across an interval $[a, b]$?

Question 2: Explain with an example how every monotonic function on a closed interval is a function of bounded variation.

Question 3: How can any function of bounded variation be represented as the difference of two increasing functions? Provide a proof or explanation for the decomposition theorem.

Question 4: Illustrate with examples and counterexamples the relationship between continuous functions and functions of bounded variation. Are all continuous functions of bounded variation?

Question 5: Define an absolutely continuous function. How does it relate to and differ from a uniformly continuous function?

Question 6: Provide an example of a function that is absolutely continuous and explain why it satisfies the definition of absolute continuity.

Question 7: Are all absolutely continuous functions also functions of bounded variation? Provide a justification for your answer.

Question 8: Describe how the Fundamental Theorem of Calculus applies to absolutely continuous functions. What does it tell us about the differentiability and integrability of such functions?

Question 9: Explain the significance of the property that an absolutely continuous function maps sets of Lebesgue measure zero to sets of Lebesgue measure zero.

Question 10: Can a function be of bounded variation but not absolutely continuous? Provide an example or counterexample to justify your response.

Question 11: ***Additional Challenge:*** Investigate and discuss the implications of the properties of functions of bounded variation and absolutely continuous functions in real-world applications, such as signal processing or solving variational problems.

Question 12: Define a function of bounded variation and provide an example.

Question 13: Demonstrate how a function of bounded variation can be expressed as the difference of two increasing functions.

Question 14: Prove that every continuous function of bounded variation is uniformly continuous.

Question 15: Differentiate between a function of bounded variation and an absolutely continuous function with examples.

3.9 Summary

Unit 3 delved into the nuanced study of Bounded Variation, introducing the foundational concept of a function of bounded variation and its pivotal properties. The unit shed light on the significant theorem that such a function can always be represented as the difference of two increasing functions, revealing implications for integrability and the study of variational problems. A special focus was placed on continuous functions of bounded variation, illustrating their essential role through examples and demonstrating their ubiquity in real analysis. The unit further explored the realm of absolutely continuous functions, elucidating their defining characteristics, intrinsic properties, and the myriad of ways they extend and interact with the notions of uniform continuity and bounded variation. These discussions were punctuated with practical examples, theoretical insights, and self-assessment questions, all aimed at fostering a deep, holistic understanding of the subject, laying the groundwork for advanced study and applications in mathematical analysis and beyond.

3.10 Further Reading

- "Principles of Mathematical Analysis" by Walter Rudin, McGraw-Hill
- "Real Analysis: Modern Techniques and Their Applications" by Gerald B. Folland, Wiley-Interscience
- "Real and Complex Analysis" by Walter Rudin, McGraw-Hill
- "Measure Theory and Fine Properties of Functions" by Lawrence C. Evans and Ronald F. Gariepy, CRC Press
- "A Course in Mathematical Analysis" by D. J. H. Garling, Cambridge University Press
- "Functions of Bounded Variation and Free Discontinuity Problems" by Diego Pallara, Luigi Ambrosio, and Nicola Fusco, Oxford University Press
- "Introduction to Measure Theory and Integration" by Luigi Ambrosio, Maria Colombo, and Alessio Figalli, Edizioni della Normale
- "Lebesgue Integration on Euclidean Space" by Frank Jones, Jones & Bartlett Learning
- "Mathematical Analysis I" by Claudio Canuto and Anita Tabacco, Springer

Block 2

Metric Spaces and Continuity

U.P. Rajarshi Tandon Open University, Prayagraj

MScSTAT – 404NB/
MASTAT – 404NB/
Mathematical & Real Analysis

Block: 2 **Metric Spaces & Continuity**

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MScSTAT – 404NB/ MASTAT – 404NB **MATHEMATICAL & REAL ANALYSIS**

First Edition: ***July 2023***
ISBN :

Printed By:

Block & Unit Introduction

The ***Block - 2 – Metric Spaces & Continuity*** is the second block with three units.

Block 2 guides the learner through the elegant landscape of metric spaces. This block sets the stage by defining metric spaces, foundational to much of modern analysis. We subsequently dive into continuity, uncovering the nuanced dance of limits and function behavior. The final unit of this block takes us on a journey into the realm of analytic functions and transformations, presenting an interplay between complex and real analysis.

In ***Unit – 4 – Metric Spaces,*** is being introduced the Metric Spaces, open and closed sets, limit and cluster points, Cauchy Sequences and completeness, Convergence of sequences, Completeness of R”. Baire’s theorem. Cantor’s ernary set as example of a perfect set which is now here dense.

In ***Unit – 5 – Continuity*** is discussed with Continuity and uniform continuity of a function from a Metric space to a Metric space. Open and closed maps, Compact spaces and compact sets with their properties. Continuity and compactness under continuous maps.

In ***Unit – 6 – Analytic Functions and Transformation*** has been introduced, Analytic function, Cauchy-Riemann equations, Cauchy equation formula, its applications, Fourier and Laplace transforms.

At the end of every block/unit the summary, self-assessment questions and further readings are given.

UNIT 4 : METRIC SPACES

Structure

4.1 Introduction

A metric space is a foundational concept in the study of topology and analysis, which underpin vast areas of mathematics. This unit delves deep into the core elements of metric spaces, including their structure, properties, and the convergence of sequences within them. We will explore open and closed sets, limit and cluster points, Cauchy sequences, completeness in ℝ, and Baire's Theorem.

4.2 Objectives

By the end of this unit, learner should be able to:

- Define and provide examples of metric spaces.
- Distinguish between open and closed sets.
- Understand the concepts of limit and cluster points.
- Determine the convergence of sequences in metric spaces.
- Discuss completeness in $\mathbb{R}$.
- Explain Baire's Theorem and its implications.
- Solve problems related to metric spaces.

4.3 Metric Spaces

A metric space is a set X equipped with a function $d: X \times X \to \mathbb{R}$, known as the metric, such that for any $x, y, z \in X$ the following conditions are satisfied:

Non-negativity:

$d(x, y) \geq 0$ and $d(x, y) = 0$ if and only if $x = y$.

Symmetry:

$d(x, y) = d(y, x)$Triangle Inequality:

$d(x, z) \leq d(x, y) + d(y, z)$.

Example: The set of real numbers R with the standard metric $d(x, y) = |x - y|$ is a metric space.

Example: Euclidean Metric Space

Let us consider the, most common examples of a metric space, the Euclidean space $\mathbb{R}^n$ equipped with the Euclidean metric.

the Euclidean space $\mathbb{R}^n$ consists of all ordered n-tuples of real numbers, and the Euclidean metric $d: \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}$ is defined as:

$$d(x, y) = \sqrt{\sum_{i=1}^{n} (x_i - y_i)^2}$$

Where $x = (x_1, x_2, x_3, \dots, x_n)$ and $y = (y_1, y_2, y_3, \dots, y_n)$ are points in $\mathbb{R}^n$.

Example: In $\mathbb{R}^2$, let $x = (0,0)$ and $x = (3,4)$. Then, the distance between x and y using the Euclidean metric is :

$$d(x,y) = \sqrt{(0-3)^2 + (0-4)^2} = 5$$

This example demonstrates the application of the Euclidean metric to calculate the distance between two points in a two-dimensional space.

Subspaces

A subspace of a metric space (X,d) is a non empty subset $Y \subseteq X$ with the metric d restricted to Y. The subspace $(Y, d|y)$, itself forms a metric space.

Example: consider the metric space $(\mathbb{R}, |x-y|)$ of real numbers with the usual metric. The interval [0,1] with the restricted metric is a subspace of $\mathbb{R}$.

Metric spaces are foundational in the study of topology, analysis, and geometry. They provide a structured framework to explore concepts of distance, convergence, continuity, and compactness. By exploring various examples of metric spaces and their properties, we gain insights into the diversity and applicability of this mathematical structure.

4.4 Open and Closed Sets

In metric spaces, the concepts of open and closed sets are foundational. They help define many other important concepts in topology, such as continuity, convergence, and compactness.

In a metric space (X,d), a set $U \subseteq X$ is said to be open if, for every point , $x \in U$ there exists some $\epsilon > 0$ such that the ϵ -ball B(x, ϵ)=$\{ y \in X : d(x,y) < \epsilon\}$ is contained in U.

Example: In $\mathbb{R}$, the interval (0,1) is open, while [0,1] is closed.

Example: In a metric space $(X,d), \mathbb{R}$ $with\ the\ standard\ metric\ d(x,y) = |x-y|$,

$U = (0,1) = \{x \in \mathbb{R} : 0 < x < 1\}$. Verify whether U is an open set.

Solution: for any point $x \in U$, we can choose $\epsilon = \min(x, 1 - x)$. Then, the open interval $(x - \epsilon, x + \epsilon)$ is entirely contained in U, proving that U is open.

Closed sets

set $F \subset X$ is closed if its complement is open. Equivalently, a set is closed if it contains all its limit points (boundary points).

Example: In a metric space (X, d), $\mathbb{R}$ $with\ the\ standard\ metric\ d(x, y) = |x - y|$,

$F = [0,1] = \{x \in \mathbb{R}: 0 \leq x \leq 1\}$. Verify whether F is a closed set.

Solution: The complement of F in $\mathbb{R}$ = $(-\infty, 0) \cup (1, \infty)$ both $(-\infty, 0)$ and $(1, \infty)$ are open sets in $\mathbb{R}$, so their union is also open. Hence, F is closed.

Closure and Interior

The closure of a set A, denoted by $\bar{A}$, is the smallest closed set containing A, which is the union of A and its limit points. The interior of a set A, denoted by int(A), is the largest open set contained in A.

Solved Example : Closure and Interior

Metric Space: $\mathbb{R}^2$ with the Euclidean metric.

Set: $A = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 < 1\}$ (Open unit disk)

Task: Find the closure and interior of A.

Solution:

Closure: The closure of A is the closed unit disk $A = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 < 1\}$.

Interior: The interior of A is the set A itself, as A is already an open set.

Through these examples, we have explored how to verify whether a set is open or closed, and how to find the closure and interior of a set in a metric space. These concepts form the basis for further studies in topology and analysis within metric spaces.

4.5 Limit and Cluster Points

In a metric space, limit points and cluster points are crucial concepts, helping us understand the behaviour of sequences, series, and functions. Let's explore both of these concepts in detail, along with illustrative examples.

***Limit Points*:**

A point x in a metric space X is called a limit point of a set $A \subseteq X$ if, for every $\epsilon > 0$, there exists a point $a \in A$ such that $0 < d(x, y) < \epsilon$. In other words, every neighborhood of x contains some point of A other than x itself. A point x in a metric space X is a limit point of a set A if every open set containing x contains a point of A different from x.

Example : limit points in $\mathbb{R}$,

In a metric space $(X, d), \mathbb{R}\, with\ the\ standard\ metric\ d(x, y) = |x - y|$.

$A = \left\{\frac{1}{n} : n \in \mathbb{N}\right\}$.To show that 0 is the limit point of A.

Let, for any $\epsilon > 0$, choose n such that $\frac{1}{n} < \epsilon$. Then $d\left(0, \frac{1}{n}\right) = \frac{1}{n} < \epsilon$, showing that 0 is the limit point of A.

Cluster Points:

A point x in a metric space X is called a cluster point (or accumulation point) of a sequence (a_n) if, for every $\epsilon > 0$, there are infinitely many terms a_n of the sequence within the ϵ -neighborhood of x, i.e., $d(x, a_n) < \epsilon$.

A point x is a cluster point of a sequence (x_n) in X if, for every $\epsilon > 0$, there are infinitely many terms x_n of the sequence within ϵ of x.

Example: Cluster Point of a Sequence Metric Space: R with the standard metric.

Sequence: $(a_n) = (-1)^n$. To show that both 1 and -1 are cluster points of the sequence (a_n).

Solution: For any $\epsilon > 0$, if $\epsilon > 2$, both 1 and -1 are within ϵ -neighbourhood of infinitely many terms of the sequence. If $0 < \epsilon \leq 2$, since the sequence oscillates between 1 and -1, there are still infinitely many terms within ϵ -neighbourhood of both 1 and -1, proving they are cluster points.

Relationship between Limit and Cluster Points

A limit point of a set is also a cluster point of any sequence in the set that converges to it. However, a cluster point of a sequence is not necessarily a limit point of the set of values of the sequence, especially if the sequence doesn't converge.

Example: Limit Point not being a Cluster Point

Metric Space:

$\mathbb{R}$ with the standard metric. The sequence is $(a_n) = n$. Discuss whether the sequence has a cluster point and whether ∞ is a limit point of the set of values of the sequence.

Solution: The sequence $(a_n) = n$ diverges to ∞, and thus, it does not have any cluster point in $\mathbb{R}$. However, ∞ can be considered a limit point of the set of values of the sequence in the extended real number system.

These examples illuminate the nuanced distinctions between limit points and cluster points in metric spaces, aiding in a nuanced understanding of convergence and accumulation in mathematical analysis.

4.6 - Cauchy Sequences and Completeness

Cauchy sequences and completeness are foundational concepts in metric space theory, driving our understanding of convergence within a space.

Cauchy Sequences:

A sequence (x_n) in a metric space (X, d) is called a Cauchy sequence if for every $\epsilon > 0$, there exists $N \in \mathbb{N}$ such that for all $m, n \geq N$, we have $d(x_n, x_m) < \epsilon$. Intuitively, the terms of a Cauchy sequence become arbitrarily close to each other as the sequence progresses. A sequence (x_n) in a metric space (X, d), is Cauchy if, for every $\epsilon > 0$, there exists an N such that $d(x_n, x_m) < \epsilon \; for \; all \; n, m > N$.

Example: In metric space $\mathbb{Q}$ $(rational \; numbers)$ with the standard metric, the sequence $x_n = \frac{1}{n}$, show that (x_n) is Cauchy sequence.

Solution: for any $\epsilon > 0$, choose N such that $\frac{1}{N} < \epsilon$, for all $m, n \geq N$ we have

$$d(x_n, x_m) = \left|\frac{1}{m} - \frac{1}{n}\right| < \frac{1}{N} < \epsilon$$

Therefore, (x_n) is Cauchy sequence.

Completeness:

A metric space (X, d) is called complete if every Cauchy sequence in X converges to a limit in X. Completeness is a property that assures us that we won't "fall out" of the space when we have a sequence that should converge based on the closeness of its terms.

A metric space is complete if every Cauchy sequence in it converges to a limit in the space.

Example: Completeness of ℝ and Incompleteness of ℚ

Metric Space 1: ℝ (real numbers) with the standard metric.

Metric Space 2: ℚ (rational numbers) with the standard metric.

Sequence: $x_n = \left(1 + \frac{1}{n}\right)^n$. Discuss the completeness of ℝ and ℚ using the sequence (x_n).

Solution: The sequence (x_n) is a Cauchy sequence in both ℝ and ℚ. In ℝ, this sequence converges to the number e, demonstrating that ℝ is complete. However, in ℚ, the sequence does not converge to any rational number, indicating that ℚ is not complete.

Characterizing Completeness

Completeness is essential for many results in analysis. For instance, the completeness of ℝ ensures the existence of solutions to a wide range of problems and underpins the construction of integral and differential calculus.

In contrast, spaces that are not complete, like ℚ, can often be "completed" by filling in the "holes" (like the irrational numbers) to form a complete space (like ℝ).

Through these examples, we gain a deeper appreciation for the concept of Cauchy sequences and completeness, which play a pivotal role in our exploration of convergence and the structure of metric spaces.

4.7 Convergence of Sequences

In metric spaces, the convergence of sequences is a fundamental concept that leads to the understanding of limits, continuity, and compactness. A sequence in a metric space converges to a limit if the distance between its terms and the limit becomes arbitrarily small as the sequence progresses.

Definition

A sequence (x_n) in a metric space (X, d) is said to converge to a limit x in X if for every $\epsilon > 0$ there exists $N \in \mathbb{N}$ such that for all $n \geq N$, we have $d(x_n, x) < \epsilon$. Symbolically, this is represented as

$$\log_{n\to\infty} x_n = x$$

A sequence (x_n) *in a metric space* (X, d), *converges to a limit* $x \in X$ *if, for every* $\epsilon > 0$, *there exists an N such that* $d(x_n, x) < \epsilon$ *for all* $n > N$.

Example: Convergence in ℝ Metric Space: ℝ with the standard metric $d(x, y) = |x - y|$.

Sequence: $x_n = \frac{1}{n}$. Show that (x_n) converges and find the limit.

Solution: For any $\epsilon > 0$, choose N such that $\frac{1}{N} < \epsilon$. For all $n \geq N$, we have $d(x_n, 0) = \left|\frac{1}{n} - 0\right| = \frac{1}{n} < \frac{1}{N} < \epsilon$. Therefore, (x_n) converges to 0.

Convergence and Cauchy Sequences

Every convergent sequence is a Cauchy sequence, but the converse is not always true unless the space is complete. In complete metric spaces, the notions of convergence and being Cauchy are equivalent for sequences.

Example: Cauchy but Not Convergent in $\mathbb{Q}$ Metric Space: $\mathbb{Q}$ with the standard metric.

Sequence: $x_n = 1 + \frac{1}{2} + \frac{1}{3} + \cdots + \frac{1}{n}$ (Harmonic sequence). Show that (x_n) is Cauchy but does not converge in $\mathbb{Q}$.

Solution: The sequence (x_n) is Cauchy as the difference between subsequent terms decreases. However, it is known to diverge to infinity in $\mathbb{R}$ and hence does not have a limit in $\mathbb{Q}$, illustrating a sequence that is Cauchy but does not converge in a non-complete metric space.

Properties of Convergent Sequences

- Uniqueness of Limits: A convergent sequence has a unique limit.
- Boundedness: Every convergent sequence is bounded.
- Algebraic Operations: Limits of sequences can be manipulated algebraically, like numbers.

Subsequential Limits

A subsequential limit is the limit of some subsequence of a given sequence. Every bounded sequence in $\mathbb{R}^n$ has at least one subsequential limit, which may be the limit of the sequence itself if the sequence converges.

Example: Subsequential Limits

Metric Space: $\mathbb{R}$ with the standard metric. Sequence: $x_n = (-1)^n$. Find a subsequential limit of (x_n).

Solution: The sequence (x_n) does not converge as it oscillates between -1 and 1. However, it has two subsequential limits, -1 and 1, which are the limits of the sub-sequences x_{2n}=1, and $x_{2n+1} = -1$ respectively.

Understanding the convergence of sequences, along with the related concepts and properties, is fundamental to studying metric spaces and serves as a cornerstone for real analysis, topology, and many other areas of mathematics.

4.8 Completeness in ℝ

Definition of Completeness

A metric space (X, d) is said to be complete if every Cauchy sequence in X converges to a limit in X. In the context of ℝ, this means that for any Cauchy sequence (x_n) of real numbers, there exists a real number L such that:

$$\log_{n\to\infty} x_n = L$$

Why ℝ is Complete?

The real numbers are constructed to "fill in the gaps" in the rational numbers, ensuring that there are no "missing points" and making ℝ complete. One way to construct ℝ is through Dedekind cuts or equivalence classes of Cauchy sequences of rational numbers, ensuring every Cauchy sequence of real numbers has a limit within ℝ.

Completeness of ℝ: Key Properties and Results

***Least Upper Bound Property*:**

Every non-empty subset of ℝ that is bounded above has a least upper bound (supremum) in ℝ. This property is equivalent to the completeness of ℝ.

Nested Intervals Theorem: If $[a_n, b_n]$ is a sequence of nested closed intervals in $\mathbb{R}$, i.e., $[a_{n+1}, b_{n+1}] \subseteq [a_n, b_n]$ for all n, and if the lengths of the intervals $b_n - a_n$ approach 0, then the intersection of all the intervals contains exactly one point.

***Bolzano-Weierstrass Theorem*: (discussed in Unit 7)**

Every bounded sequence of real numbers has a convergent subsequence.

Intermediate Value Theorem: If $f: [a, b] \to \mathbb{R}$ is a continuous function, then for any d between f(a) and f(b), there exists $c \in [a, b]$ such that f(c)= d.

Existence of Limits:

Limit points of sequences and limits of functions are guaranteed to exist in $\mathbb{R}$, thanks to its completeness.

Contrast with $\mathbb{Q}$, the set of rational numbers, is not complete. There exist Cauchy sequences of rational numbers that do not converge to any rational number. For example, the sequence (x_n) defined by $x_1 = 1$ and $x_{n+1} = \frac{1}{2}\left(x_n + \frac{2}{x_n}\right)$ is a Cauchy sequence in Q that converges to 2 , which is not a rational number.

The completeness of $\mathbb{R}$ is a pivotal property that makes it the natural setting for calculus and real analysis. It ensures the existence of limits, the resolution of continuity, and the robustness of algebraic and order properties, thereby laying the foundation for numerous mathematical theories and applications.

4.9 Baire's Theorem

Baire's Theorem is a fundamental result in topology and analysis, providing significant insight into the structure of complete metric spaces. Named after René-Louis Baire, this theorem has several equivalent formulations, and its consequences are foundational for various results in functional analysis, measure theory, and point-set topology.

Baire's Theorem is a fundamental result in topology stating that in a complete metric space, the intersection of countably many dense open sets is dense.

Statement of Baire's Theorem : Let (X, d) be a complete metric space. Then, Baire's Theorem states that the space X is of second category in itself, which means that X cannot be expressed as a countable union of nowhere-dense sets. A set A⊂X is said to be nowhere-dense if the interior of its closure is empty, i.e., int(A)=∅.

Or, in other words, in a complete metric space, the intersection of countably many dense open sets is dense.

Note: A set is said to be dense in a space if every open set in the space intersects it. In other words, the closure of the set equals the entire space.

Proof: Let (X, d) be a complete metric space and $\{G_n\}$ be a countable collection of dense open sets in X. We want to prove that $\bigcap_{n=1}^{\infty} G_n$ is dense in X.

For ant $x \in X$ and $n \in N$, since G_n is dense in X, there exists a ball $B(x, r_n) \subseteq G_n$ where $r_n < \frac{1}{n}$ (we choose r_n this way to ensure that radii are getting smaller).

Considering the intersection of all these balls from $n = 1\ to\ \infty$, we have a sequence of nested, decreasing, non-empty open sets:

$$B(x, r_1) \supseteq B(x, r_2) \supseteq\ B(x, r_3) \supseteq \cdots$$

Given the way we have chosen our radii $\left(r_n < \frac{1}{n}\right)$ for any $m > n, the\ distance\ d(y, z)$ between two points $y, z\ in\ B(x, r_n)$ is less than r_m. Therefore, the diameter of these balls is decreasing to 0.

Now, using the fact that X is a complete metric space, this sequence of nested balls with diameters tending to 0 will have a non-empty intersection. Let y be a point in the intersection of all these balls. Thus, y is in the intersection of all the G_n. Given the arbitrariness of x, we have shown that for any point x in X, there exists a point y in $\bigcap_{n=1}^{\infty} G_n$that's arbitrarily close to x. This means that the intersection of the G_ns is dense in X.

Hence, Baire’s Theorem is proven.

The implications of the Baire Category Theorem are profound in various areas of mathematics, especially in functional analysis where it's used to demonstrate the existence (or non-existence) of certain types of functions.

Intuitive Understanding

Intuitively, Baire’s Theorem implies that in a complete metric space, "large" subsets cannot be "covered" by a countable collection of "small" or "thin" sets. In other words, complete metric spaces are "rich" in the sense that they contain a dense set of points that cannot be accounted for by just countably many sparse sets.

Consequences and Applications

Density of Sets:

Baire’s Theorem is instrumental in establishing the density of certain sets. For example, it proves that the set of rational numbers Q is dense in R, and the set of continuous functions is dense in the space of all regulated functions.

Banach-Steinhaus Theorem: Baire’s Theorem is used in the proof of the Banach-Steinhaus Theorem, which gives conditions under which a family of continuous linear operators is uniformly bounded.

Open Mapping Theorem: Baire’s Theorem plays a crucial role in proving the Open Mapping Theorem, which states that a surjective continuous linear operator between Banach spaces is open.

Closed Graph Theorem: The Closed Graph Theorem, establishing criteria for the continuity of linear operators between Banach spaces, relies on Baire’s Theorem.

Existence of Non-Continuous Linear Functionals:

Baire’s Theorem aids in demonstrating the existence of linear functionals that are not continuous, a key result in functional analysis.

Example: Density of the Rational Numbers. Use Baire's Theorem to show that the rational numbers Q are dense in R.

Solution: Suppose, for the sake of contradiction, that Q is not dense in R. Then, there exists an interval (a,b)⊂R that contains no rational number. However, since every interval in R contains a rational number, we reach a contradiction. This implies that Q is dense in R, and every real number can be approximated by rational numbers.

Baire's Theorem is a cornerstone in the field of mathematical analysis, offering profound insights into the structure and properties of complete metric spaces. The theorem's implications extend across a variety of mathematical disciplines, underscoring the ubiquity and importance of dense sets, the behavior of linear operators, and the intricate interplay between continuity and topology in the vast landscape of mathematical theory.

4.10 Perfect Set; Cantor's Ternary Set

A perfect set in a metric space is closed and has no isolated points. Cantor's ternary set is an example of a perfect set, constructed by removing the middle third of the interval [0,1] and continuing this process infinitely.

Perfect Set

A perfect set can be described as a subset of a metric space that has two key properties: it is closed, and every point in the set is a limit point of the set.

Closed Set:

A set is closed if it contains all its boundary points or limit points. In simpler terms, if you were to approach any point in the set by following a path within the set, you wouldn't "step outside" the set even when you reach its "edge."

Limit Point:

Every point in a perfect set is a limit point. A limit point of a set is a point that can be "approached" by other points in the set. Imagine you are standing at a point in the set, and no matter how small a circle you draw around yourself, there will always be other points from the set inside that circle.

Cantor's Ternary Set

Cantor’s Ternary Set is a famous example of a perfect set, and it’s constructed in a fascinating way within the real number line, specifically between 0 and 1.

Construction:

You start with the closed interval from 0 to 1. Then, you remove the open middle third of this interval, leaving two closed intervals: one from 0 to 1/3 and the other from 2/3 to 1. Next, you remove the open middle third of each of these remaining intervals. You keep repeating this process infinitely many times, removing the middle third of every interval you get.

Properties:

At the end of this infinite process, you are left with a set of points known as Cantor’s Ternary Set. This set has some intriguing properties. Despite removing infinitely many intervals, the total length of the removed intervals is still just 1, leaving behind a set with “zero length.” However, this remaining set is not empty! It’s uncountably infinite and dense with points, making it a perfect set. Every point in the Cantor set is a limit point of the set, and the set itself is closed.

Fractal Nature:

Cantor’s Ternary Set also introduces us to the concept of fractals. It has a self-similar and infinitely repeating structure, which are hallmarks of fractals in mathematics.

Both perfect sets and Cantor's Ternary Set illustrate the richness and sometimes counterintuitive nature of mathematical concepts. They open doors to exploring the intricate structures and patterns that can be found within seemingly simple sets of numbers, providing a foundation for more advanced ideas in topology and real analysis.

4.11 Self-Assessment Questions

1. Prove that a closed interval in R is a closed set.
2. Determine whether the sequence (1/n) in R is a Cauchy sequence.
3. Provide an example of a non-complete metric space.
4. Can you explain what a metric space is? Describe how it consists of a set of points and a way to measure distances between these points. Can you think of a real-world example of a metric space?
5. Could you describe the difference between open and closed sets within a metric space? How would you determine whether a given set is open, closed, both, or neither?
6. Can you explain what limit and cluster points are in the context of metric spaces? How would you identify the limit points of a given set?
7. What is a Cauchy sequence, and how does it relate to the concept of completeness in a metric space? Can you describe how a sequence might be Cauchy but not convergent in a given space?
8. Can you discuss what it means for a sequence to converge within a metric space? How does the space itself impact the convergence of a sequence, and can you think of any examples where a sequence converges in one space but not in another?

4.12 Summary

This unit introduced the foundational concepts of metric spaces, including their properties, structures, and various types of sets and sequences within them. The concepts of open and closed sets, limit and cluster points, Cauchy sequences, and completeness were explored with examples, laying the groundwork for further studies in analysis and topology.

In this unit on metric spaces, we delved into the foundational concepts and properties that characterize such spaces, exploring how they are defined by a set of points and a metric function to measure distances. We examined the nature of open and closed sets, understanding their significance and how they contribute to the topology of a metric space. The unit also focused on limit and cluster points, illustrating their role in defining the convergence and boundaries of sets. We discussed Cauchy sequences and the essential notion of completeness, emphasizing how a metric space is complete if every Cauchy sequence within it converges to a limit in the space. Furthermore, we explored the convergence of sequences in different metric spaces, analysing how the properties of the space affect whether a sequence converges. Lastly, we touched on important theorems such as Baire's Theorem and concepts like perfect sets, exemplified by Cantor's Ternary Set, to gain deeper insights into the intricate structure and properties of complete metric spaces.

4.13 Further Reading

For further reading and deeper understanding of metric spaces and related concepts, the following resources are highly recommended:

- "*Topology*" by James R. Munkres. This text book provides a comprehensive introduction to topology, including detailed discussions on metric spaces, continuity, compactness, and connectedness.
- "*Principles of Mathematical Analysis*" by Walter Rudin. Often referred to as “Baby Rudin,” this SLM offers an in-depth exploration of real analysis and covers metric spaces, convergence, and completeness in detail.
- "*Introduction to Topology: Pure and Applied*" by Colin Adams and Robert Franzosa. A well-balanced BOOK that introduces the fundamental concepts of topology with applications, including a dedicated section on metric spaces.
- "*Real Analysis: Modern Techniques and Their Applications*" by Gerald B. Folland. This SLM is a valuable resource for understanding real analysis and includes comprehensive coverage of metric spaces and convergence of sequences.
- "*Elements of the Topology of Plane Sets of Points*" by M.H.A. Newman. This classic text provides an accessible introduction to point-set topology, focusing on the topology of plane sets and metric spaces.

UNIT 5: CONTINUITY

Structure

5.1 Introduction

Continuity is a foundational concept in mathematical analysis and topology, which helps in understanding the behaviour of functions and sets in different spaces. In this unit, we explore the concept of continuity and uniform continuity in metric spaces, study open and closed maps, examine the properties of compact sets, and investigate the relationship between continuity and compactness under continuous maps.

In the vast landscape of mathematical theory, the concept of continuity stands as one of the pillars, bridging gaps between intuition and formalism, and providing a robust framework for the exploration of functions, sequences, and spaces. The idea that a mathematical function could possess continuity — a seamless, unbroken nature — is fundamental to calculus, real analysis, and topology, finding applications across disciplines such as physics, computer science, and engineering.

Continuity is intrinsically linked to the way we perceive change and transition. It offers a lens through which we can examine how quantities vary, how functions behave under transformations, and how structures in different spaces relate to each other. This unit, UNIT 5: Continuity, aims to delve deep into the essential aspects of continuity, exploring its facets, implications, and applications.

The first section of this unit, 5.3, is dedicated to laying down the foundations by exploring Continuity and Uniform Continuity within the framework of metric spaces. A nuanced understanding of these concepts is indispensable as they enable us to discern the subtle distinctions and interrelations between different types of continuity, laying the groundwork for advanced study.

Following this, we will venture into the realm of Open and Closed Maps in section 5.4. These concepts act as guiding lights, illuminating the paths through which continuity interacts with the topological structures of spaces, thereby enabling a richer and more detailed exploration of mathematical landscapes.

In section 5.5, our journey takes us to the exploration of Compact Sets and their intrinsic properties. Compactness is a concept of central importance in topology and real analysis. It generalizes the intuitive notion of “boundedness” and provides a rigorous framework for discussing limit points, convergence, and the behavior of functions on sets.

Our exploration continues in section 5.6, where we will study the interplay between Continuity and Compactness under Continuous Maps. This relationship holds keys to many doors within mathematical theory, uncovering the behavior of functions, the nature of sets, and the intricate dance between continuity and compactness.

Throughout this unit, we will engage with self-assessment questions and practical examples, facilitating a comprehensive understanding of the theoretical concepts discussed. By the end of this journey, learners will have developed a solid grasp of the foundational and advanced aspects of continuity, armed with the knowledge to unlock further mysteries in the world of mathematics.

Concluding the unit, a summary will encapsulate the core concepts and insights gained, providing a coherent overview and serving as a stepping stone for further exploration and study. Recommendations for further reading will offer avenues for learners to delve deeper into the intricate world of continuity, exploring its manifold applications and connections to other areas of mathematics.

Embarking on this exploration of continuity, we invite learners to engage actively with the material, draw connections between concepts, and apply the acquired knowledge to solve complex problems. The journey through UNIT 5: Continuity promises to be intellectually enriching, offering a wealth of insights into the continuous nature of mathematical structures and their profound implications across disciplines.

5.2 Objectives

By the end of this unit, learners should be able to:

- Understand the concepts of continuity and uniform continuity in metric spaces.
- Define and differentiate between open and closed maps.
- Explain the properties of compact sets.
- Analyse the impact of continuous maps on continuity and compactness.

5.3 Continuity and Uniform Continuity from a Metric Space to a Metric Space

Understanding continuity and uniform continuity in the context of metric spaces is pivotal for grasping the behavior of functions and their interactions within and across different spaces. Let's delve into these concepts in detail.

Continuity

A function $f: X \rightarrow Y$ between two metric spaces (X, dX) and (Y, dY) is said to be continuous at a point $x \in X$ if for every $\epsilon > 0$, there exists a $\delta > 0$ such that whenever

$d_X(x, x') < \delta$, it follows that $d_Y(f(x), f(x')) < \epsilon$. In essence, this means that points in the domain which are close to x are mapped to points in the codomain that are close to $f(x)$. A function is continuous on X if it is continuous at every point $x \in X$.

Intuitively, a continuous function is one where small change in the input result in small changes in the output, with no abrupt or sudden jumps.

Uniform Continuity

Uniform continuity is a stronger form of continuity. A function $f: X \to Y$ between two metric spaces is uniformly continuous if for every $\epsilon > 0$, there exists a $\delta > 0$ such that for all x, x' ∈X, if $d_X(x, x') < \delta$, then $d_Y(f(x), f(x')) < \epsilon$. Notice that in uniform continuity, the δ does not depend on the choice of x in X, making the continuity "uniform" across the space.

In other words, uniformly continuous functions guarantee that the output points remain close for every pair of input points that are close to each other, irrespective of their location in the domain.

Comparison and Examples

Continuity ensures that the function behaves nicely, but the "closeness" of output points can depend on where you are in the input space. In contrast, uniform continuity provides a global guarantee, ensuring that the same level of "closeness" can be achieved everywhere in the domain with a suitable choice of δ.

$f(x) = x^2$. However, it is uniformly continuous on any closed and bounded interval [a,b] of real numbers.

Importance in Analysis and Topology

The concepts of continuity and uniform continuity are foundational in analysis and topology. Continuity serves as a basic building block for defining convergence, differentiability, and integrability. Uniform continuity, on the other hand, is crucial in establishing results related to function approximation, equicontinuity, and the Arzelà–Ascoli theorem, which characterizes the compactness of sets of functions.

Understanding how continuity and uniform continuity operate within and between metric spaces enables us to investigate the properties and behaviours of functions in greater depth, laying down the groundwork for further exploration in mathematical analysis and topology.

By analysing functions through the lens of continuity and uniform continuity in metric spaces, we can gain valuable insights into their structure and behaviour, which can be applied to solve problems across a wide spectrum of mathematical disciplines.

"Uniform continuity implies continuity, but the converse is not always true. An understanding of these concepts is essential as they form the basis for many results in analysis and topology".

5.4 Open and Closed Maps

Exploring open and closed maps is pivotal for understanding the preservation of topological properties under various mappings. These types of maps play a vital role in studying the structure of topological spaces and the relationships between them. In this section, we will delve deeper into the concepts of open and closed maps, providing definitions, examples, and discussing their significance in topology.

Definitions

Open Map: Let X and Y be topological spaces. A function $f: X \rightarrow Y$ is called an open map if for every open set U in X, the image $f(U)$ is open in Y.

Closed Map: Similarly, a function $f: X \rightarrow Y$ is termed a closed map if for every closed set C in X, the image $f(C)$ is closed in Y.

Properties and Characteristics

Invariance:

Open and closed maps are important for studying properties that are invariant under such mappings. For instance, if $f: X \rightarrow Y$ is an open (or closed) map, and
X has a certain topological property P, then it often implies that the image f(X) also has the property P.

Composition:

The composition of two open maps is open, and the composition of two closed maps is closed. However, the composition of an open map and a closed map may be neither open nor closed.

Continuous Maps:

It is crucial to note that continuous maps are not necessarily open or closed, and open or closed maps are not necessarily continuous. However, there exist maps that are both continuous and open (or closed), such as homeomorphisms.

Significance in Topology

Open and closed maps hold significant importance in topology for several reasons:

***Quotient Topology*:**

Closed maps play a key role in the definition and study of quotient topologies. The canonical projection map used in defining quotient spaces is a closed map, and it helps in transferring the topological structure from a space to its quotient.

***Topological Properties*:**

Studying open and closed maps allows mathematicians to understand how different topological properties are preserved or altered under various mappings. This is essential for classifying topological spaces and understanding their structure.

***Algebraic Topology*:**

In algebraic topology, open and closed maps are fundamental for exploring how algebraic invariants, such as homotopy groups and homology groups, behave under different mappings between topological spaces.

***Geometric Applications*:**

In geometry, open maps are especially useful as they can locally resemble projections, enabling the study of manifolds and other geometric structures through projections and embeddings.

open and closed maps are instrumental in uncovering the intricate relationships between topological spaces, providing insights into the preservation of topological properties and offering a framework for exploring the rich landscape of topology. Understanding these concepts is vital for anyone looking to delve deeper into the study of topological spaces and their multifaceted interactions.

5.5 Compact Sets with their Properties

Compactness is a fundamental concept in topology and real analysis, characterizing a specific type of "smallness" or "finiteness" for sets, which can be extremely useful in proving convergence and boundedness properties. Here, we delve into the nature of compact sets and explore some of their essential properties.

Definition

A subset K of a topological space X is said to be compact if, for every open cover of K (a collection of open sets whose union contains K), there exists a finite subcover (a finite subset of the collection whose union still contains K). In simpler terms, no matter how you try to cover a compact set with open sets, you can always find a finite number of those open sets that still cover the whole set.

Examples

Closed Intervals in Real Numbers: Any closed and bounded interval [a,b] in R is compact. This is a consequence of the Heine-Borel Theorem, which states that in Rn , a set is compact if and only if it is closed and bounded.

Finite Sets:

Any finite subset of a topological space is compact. This is because any open cover of a finite set will have a finite subcover, often consisting of the open sets containing each point.

Unit Sphere in Rn:

The unit sphere S_{n-1} ={x∈R n :||x||=1} is a compact set. It is bounded and closed in the Euclidean space Rn.

Properties of Compact Sets

Compact sets have several remarkable properties that make them indispensable in mathematical analysis:

***Bounded and Closed*:**

In Euclidean spaces, compact sets are always bounded and closed, as per the Heine-Borel Theorem.

***Limit Point Compactness*:**

A set is compact if and only if every infinite subset has a limit point in the set. This property is particularly useful in proving the compactness of various sets.

***Nested Intersection Property*:**

If {Kn } is a nested sequence of non-empty compact sets (i.e., 1⊇2⊇3⊇…K1 ⊇K2 ⊇K3 ⊇…), then the intersection of all Kn is non-empty.

***Preservation under Continuous Maps*:**

If $f: X \rightarrow Y$ is a continuous function, and K is a compact subset of X, then f(K) is compact in Y.

***Compactness in Product Spaces*:**

The product of compact spaces is compact under the product topology. This is known as Tychonoff's Theorem.

Significance in Mathematics

Compact sets are central to various results in analysis and topology due to their well-behaved nature:

Extreme Value Theorem:

Compactness is crucial in proving the Extreme Value Theorem, which asserts that any continuous real-valued function defined on a compact set attains its maximum and minimum values.

Uniform Continuity:

Every continuous function defined on a compact set is uniformly continuous. This is an essential result, connecting compactness to uniform continuity discussed earlier.

Sequence Compactness:

In metric spaces, compactness is equivalent to sequential compactness, meaning every sequence in the set has a subsequence that converges to a limit in the set. This property is invaluable in studying convergence properties of sequences.

Compact sets, through their various properties and characteristics, act as a cornerstone in topology and real analysis. Understanding the nature of compact sets and how they interact with other topological and analytical concepts is foundational for exploring advanced mathematical theories and applications.

5.6 Continuity and Compactness under Continuous Maps

Continuous maps preserve compactness; that is, the continuous image of a compact set is compact. This property is instrumental in proving results such as the Extreme Value Theorem, which states that a continuous real-valued function defined on a compact set attains its maximum and minimum values.

Exploring the interaction between continuity and compactness under continuous maps can yield deeper insights into the behaviour of functions and sets in various spaces.

Continuous maps play a significant role in preserving topological properties, especially when it comes to compactness. The interactions between continuity and compactness under the realm of continuous maps yield several fundamental theorems and results in topology and analysis. This section will elaborate on the relationship between continuity and compactness under continuous maps.

Image of Compact Sets under Continuous Maps

One of the fundamental properties of continuous maps is that they preserve compactness. That is, if $f: X \to Y$ is a continuous map between two topological spaces, and if K is a compact subset of X, then the image f(K) is a compact subset of Y. This result is a cornerstone for many theorems in real analysis and topology, such as the Extreme Value Theorem, which asserts that a continuous real-valued function on a compact set attains its maximum and minimum values.

Continuous Functions on Compact Sets

When a function is continuous on a compact set, several beneficial properties arise:

***Uniform Continuity*:**

Every continuous function defined on a compact set is uniformly continuous. This is crucial because uniform continuity is a stronger and more desirable property than pointwise continuity, and it ensures that the function does not have any "jumps" or "breaks" throughout the entire domain.

***Boundedness*:**

A continuous real-valued function defined on a compact set is bounded. This is a direct consequence of the Extreme Value Theorem and is essential in establishing the boundedness of function values in various contexts.

***Attaining Extrema*:**

As mentioned earlier, the Extreme Value Theorem guarantees that a continuous function on a compact set attains its maximum and minimum values. This is fundamental in optimization problems and calculus, where finding extrema is a common task.

Inverse Image of Compact Sets

Another important aspect to consider is the behaviour of the inverse image of compact sets under continuous maps. While it is true that the direct image of a compact set under a continuous map is compact, the inverse is not always true. However, under certain conditions, such as when the map is a closed map, the inverse image of a compact set will also be compact.

Applications and Implications

The interaction between continuity and compactness under continuous maps has far-reaching applications and implications:

Function Analysis:

The properties of continuous functions on compact sets are essential tools in analysing the behaviour, boundedness, and variation of functions.

Topological Classification:

The preservation of compactness under continuous maps aids in classifying topological spaces and understanding the relationships between different spaces.

Differential Equations:

In the field of differential equations, understanding the behavior of continuous functions on compact sets is vital for solving and analyzing boundary value problems.

Optimization:

The ability of continuous functions to attain extrema on compact sets is foundational in optimization, helping to find maximum and minimum values of functions under given constraints.

The relationship between continuity and compactness under continuous maps forms a pivotal unit in topology and real analysis. It provides a rich tapestry of results and properties that illuminate the structure of functions and sets, acting as a gateway to deeper and more nuanced mathematical explorations.

5.7 Self-Assessment Questions

Question 1: Define what it means for a function to be continuous from a metric space to another metric space.

Question 2: Explain the difference between continuity and uniform continuity. Provide an example of a function that is continuous but not uniformly continuous.

Question 3: Explain why the given example is indeed an open map.

Question 4: Define a closed map and give an example. Discuss why the composition of two closed maps is closed, providing relevant examples.

Question 5: Image of Compact Sets If $f: X \rightarrow Y$ is a continuous function and K is a compact subset of X, is f(K) always, sometimes, or never compact? Explain your answer.

Question 6: Is the inverse image of a compact set always compact under a continuous map? Under what conditions would this be true?

Question 7: Discuss at least one application of open maps and closed maps in topology or any other field of mathematics. How does the property of being open or closed help in this application?

Question 8: Describe the properties of compact sets and explain why they are important in analysis.

Question 9: How do continuous maps affect the continuity and compactness of sets in metric spaces?

These self-assessment questions are designed to help you gauge your understanding of the key concepts discussed in this unit, test your ability to apply these concepts in different contexts, and explore further the implications and applications of continuity, compactness, open and closed maps in topology and mathematical analysis. Define continuity and uniform continuity in metric spaces. Provide examples to illustrate the difference between them.

5.8 Summary

This unit embarked on a profound exploration of continuity and its intricate relationship with compactness, open and closed maps, and uniform continuity within the framework of metric spaces. We delved into the subtleties that distinguish continuity from uniform continuity, elucidating the nuanced conditions that characterize uniformly continuous functions. Further, we scrutinized open and closed maps, unravelling their defining characteristics, properties, and implications in topology, notably their role in preserving topological properties and their significance in studying the structure of topological spaces. Compact sets were explored in detail, where their defining properties, examples, and significance in mathematics were discussed, highlighting their indispensable nature in proving convergence and boundedness. The unit also illuminated the interplay between continuity and compactness under continuous maps, underscoring the preservation of compactness and the resultant properties and behaviours of continuous functions on compact sets. Through this comprehensive exploration, the unit furnished a cohesive understanding of these pivotal concepts, laying a robust foundation for further study and application in various mathematical domains.

5.9 Further Reading

For a deeper understanding and exploration of the concepts discussed in this unit, the following resources are recommended:

- "Topology" by James R. Munkres, Pearson
- "Principles of Mathematical Analysis" by Walter Rudin, McGraw-Hill
- "Introduction to Metric and Topological Spaces" by W.A. Sutherland, Oxford University Press
- "Counterexamples in Topology" by Lynn Arthur Steen and J. Arthur Seebach Jr., Dover Publications

- "Real and Complex Analysis" by Walter Rudin, McGraw-Hill
- "General Topology" by Stephen Willard, Dover Publications

UNIT 6: ANALYTIC FUNCTIONS AND TRANSFORMATION

Structure

6.1 Introduction

In the realm of mathematics and its multifarious applications, the field of Analytic Functions and Transformation holds a paramount position. It acts as a bridge connecting complex analysis, a study focused on complex numbers and functions of a complex variable, with various transformations, laying the foundation for signal processing and system analysis in engineering, physics, and applied mathematics.

Analytic functions, characterized by their local representation through a convergent power series, offer insight into the intricate behavior of complex functions. The exploration of these functions reveals a world where functions are smooth, differentiable, and well-behaved, opening a gateway to a plethora of applications ranging from fluid dynamics to electrostatics.

The introduction of Cauchy-Reimann equations in this unit furnishes a set of conditions that are both necessary and revealing. These equations serve as a litmus test for functions to be analytic, offering a glimpse into the harmonious relationship between real and imaginary parts of analytic functions. Through the exploration of these equations, we glean insights into the symmetries and properties that the real and imaginary parts of analytic functions exhibit.

Moving forward, we encounter the Cauchy Equation and its manifold applications. The equation, a gem in the treasure trove of complex analysis, establishes a relationship between the values of an analytic function inside a contour and its values on the contour. It plays a pivotal role in evaluating definite integrals, computing residues, and even exploring bounds for functions that are not analytic, thus expanding our computational arsenal.

As we delve deeper, we transition from the realm of analytic functions to the domain of transformations, particularly focusing on Fourier and Laplace Transforms. These transforms are quintessential, providing the tools to dissect functions and signals, representing them in different domains, and solving equations that would otherwise remain impenetrable. The Fourier Transform breaks down a function into its constituent frequencies, revealing the frequency components and their amplitudes. In contrast, the Laplace Transform shifts our perspective from the time domain to the complex frequency domain, aiding in solving differential equations and analyzing the stability of systems.

The symbiosis between analytic functions and transformations is not just theoretical; it finds applications in various fields. Engineers utilize these concepts to analyze and design systems and signals, physicists employ them to solve problems related to heat conduction and quantum mechanics, and mathematicians use them to delve deeper into the abstract structures and relationships inherent in the mathematical world.

In this unit, we embark on a journey through the landscapes of Analytic Functions and Transformation. We unravel the mysteries of analytic functions, explore the depth of Cauchy-Reimann equations and Cauchy Equation, and traverse the realms of Fourier and Laplace Transforms. Through examples, applications, and self-assessment questions, we aim to provide a comprehensive and in-depth understanding of these essential mathematical concepts and tools, paving the way for further exploration and application in various scientific and engineering domains.

6.2 Objectives

By the end of this unit, the learner should be able to:

- Understand and define what an analytic function is.
- Apply and solve problems using the Cauchy-Reimann equations.
- Utilize the Cauchy Equation and explore its applications.
- Understand, differentiate, and apply Fourier and Laplace Transforms.

6.3 Analytic Function

An analytic function is a function that is locally given by a convergent power series. There exists a complex derivative at each point in its domain, implying that it is smooth and well-behaved. For example, the function $f(z) = z^2$ is analytic everywhere in the complex plane, which means it is entire.

Definition:

An analytic (or holomorphic) function is a complex function that is differentiable at every point in its domain. More precisely, a function $f: \mathbb{C} \to \mathbb{C}$ is said to be analytic at a point z_0. if it is differentiable at every point in some neighborhood of z_0. The standard form of an analytic function is: $f(z) = u(x, y) + iv(x, y)$

where $u(x, y)$ and $v(x, y)$are real-valued functions representing the real and imaginary parts of $f(z)$ respectively, and $z = x + iy$ is a complex variable.

Properties:

Differentiability:

Analytic functions are differentiable, meaning they have a derivative at every point in their domain.

Power Series Representation:

An analytic function can be represented as a power series. If $f(z)$ is analytic in a disk centered at z_0 , then: $f(z) = \sum_{n=0}^{\infty} a_n (z - z_0)^n$

Cauchy-Reimann Equations:

For a function to be analytic, it must satisfy the Cauchy-Reimann equations:

$$\frac{\partial x}{\partial u} = \frac{\partial y}{\partial v},$$
$$\frac{\partial y}{\partial u} = -\frac{\partial x}{\partial v}.$$

Examples:

Polynomial Function:

The function $f(z) = z^2$ is analytic everywhere in the complex plane (entire). In this case, $u(x, y) = x^2 - y^2$ and $v(x, y) - 2xy$. We can verify that this function satisfies the Cauchy-Reimann equations, thus confirming its analyticity.

Exponential Function:

The exponential function $f(z) = e^z$ is also entire. Here, $u(x, y) = e^x \cos(y)$ and $v(x, y) = e^x \sin(y)$. This function, too, satisfies the Cauchy-Reimann equations across the entire complex plane.

Trigonometric Function:

The sine function $f(z) = \sin(z)$is another example of an analytic function. It can be represented using Euler's formula as: $\sin(z) = \frac{e^{iz} - e^{-iz}}{2i}$.

Non-Example:

The function $f(z) = \bar{z}$ (complex conjugate) is not analytic anywhere in the complex plane. This function does not satisfy the Cauchy-Reimann equations, thus serving as an example of a non-analytic function.

Analytic functions play a crucial role in complex analysis and have applications across various fields of mathematics and engineering. They exhibit smoothness and differentiability and can be represented by a power series. The study of such functions, alongside their properties and applications, forms the basis for further exploration into complex analysis and its applications.

6.4 Cauchy-Reimann Equations

Definition:

The Cauchy-Riemann equations are a pair of partial differential equations which are satisfied by a function of a complex variable if the function is differentiable, i.e., analytic. They are named after Augustin-Louis Cauchy and Bernhard Riemann and are given by:

$$\frac{\partial x}{\partial u} = \frac{\partial y}{\partial v},$$

$$\frac{\partial y}{\partial u} = -\frac{\partial x}{\partial v}.$$

Here, $f(z) = u(x,y) + iv(x,y)$, represents a complex function, where $u(x,y)$ and $v(x,y)$ are the real and imaginary parts of $f(z)$, respectively, and $z = x + iy$ is a complex variable.

Significance:

The Cauchy-Riemann equations serve as a fundamental criterion for a function to be analytic. If a function satisfies these equations in a domain D, then the function is analytic in D. These equations provide a mathematical tool to verify the differentiability of a complex function and hence explore its analytic properties.

Examples:

Exponential Function:

Consider the function

$f(z) = e^z$, where $z = x + iy$ Here, cos $u(x,y) = e^x \cos(y)$ and $v(x,y) = e^x \sin(y)$. Calculating the partial derivatives, we have:

$$\frac{\partial x}{\partial u} = e^x \cos(y).$$

$$\frac{\partial y}{\partial v} = e^x \cos(y)$$

Again, $\frac{\partial y}{\partial u} = -e^x \sin(y)$ and $\frac{\partial x}{\partial v} = e^x \sin(y)$

As these satisfy the Cauchy-Riemann equations, $f(z) = e^z$ is analytic.

Trigonometric Function:

For the function $f(z) = \sin(z)$, using Euler's formula, we get

$u(x, y) = \sin(x)\cosh(y)$ *and* $v(x, y) = \cos(x)\sinh(y)$.

Computing the partial derivatives and verifying, we can confirm that $\sin(z)$ also satisfies the Cauchy-Riemann equations, proving its analyticity.

Non-Example:

Consider the function $f(z) = \bar{z} = x - iy$, where $u(x, y) = x$ and $v(x, y) = -y$. In this case, the partial derivatives are:

$$\frac{\partial x}{\partial u} = 1 \neq 0 = \frac{\partial y}{\partial v}$$

$$\frac{\partial y}{\partial u} = 0 \neq 1 = -\frac{\partial x}{\partial v}$$

Hence, $f(z) = \bar{z}$ does not satisfy the Cauchy-Riemann equations and is not analytic anywhere.

The Cauchy-Riemann equations are pivotal in identifying whether a given function is analytic in a certain domain. They allow mathematicians to explore the differentiability and behaviours of complex functions and play a fundamental role in the field of complex analysis. The understanding and application of these equations form a cornerstone in the study of analytic functions and their multifarious applications in mathematics, physics, and engineering.

6.5 Cauchy Equation and Its Applications

Definition: The term "Cauchy Equation" often refers to the Cauchy Integral Formula in the context of complex analysis. This formula is a central theorem, which provides the value of a function at any point in its domain, given the function's values on the boundary. The formula is stated as follows for a function f that is analytic inside and on a closed curve C and z_0 is a point inside C:

$$f(z) = \frac{1}{2\pi i} \int \frac{f(z)}{(z - z_0)} dz.$$

Applications:

Evaluation of Definite Integrals:

The Cauchy Integral Formula is a powerful tool to evaluate certain definite integrals, especially those involving rational functions of trigonometric or exponential functions. By choosing a suitable contour and applying the formula, integrals that are otherwise challenging can be computed easily.

Computing Residues:

The formula is fundamental in the calculation of residues, which are crucial for evaluating integrals using the Residue Theorem. The residues at the poles of a function give us valuable information about the behavior of the function and allow for the evaluation of integrals involving the function.

Power Series Expansion:

The Cauchy Integral Formula is employed to find the coefficients of the power series expansion of an analytic function. By differentiating the formula, we can find the derivatives of the function at any point and thus determine the Taylor or Laurent series representation of the function.

Solving Boundary Value Problems:

In physics and engineering, solving boundary value problems is of paramount importance, especially in fields like electrostatics and fluid dynamics. The Cauchy Integral

Formula can be applied to solve Laplace’s equation (and related equations) in regions with specified boundary conditions.

Analytic Continuation:

The formula aids in analytic continuation, which is the process of extending the domain of an analytic function. By using the values of a function on a curve, the Cauchy Integral Formula enables the calculation of the function’s values inside the curve, thus extending the domain of definition.

6.6 Fourier and Laplace Transforms

Definition: the Fourier transformation is a mathematical transformation that decomposes a function (often a time-domain signal) into its constituent frequencies. It is defined as:

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-i\omega t}dt$$

Where $F(\omega)$ is the Fourier Transform of $f(t), \omega$ is the angular frequency and i is the imaginary unit.

Applications:

Signal Processing:

Fourier Transform is essential in signal processing for analysing the frequency content of various signals and filtering.

Image Analysis:

It is used in image processing to analyse and filter images, including tasks like image compression and reconstruction.

Quantum Mechanics:

In quantum mechanics, it helps in transitioning between position and momentum space representations of wavefunctions.

Example:

For the function $f(t) = e^{-|t|}$, the Fourier Transform is

$$F(\omega) = \int_{-\infty}^{\infty} e^{-|t|} e^{i\omega t} dt = \frac{2}{1+\omega^2}$$

$$F(\omega) = \int_{-\infty}^{\infty} f(t) e^{-i\omega t} dt$$

Laplace Transform:

Definition:

The Laplace Transform is an integral transform used to convert a function of a real variable t (often time) into a function of a complex variable s (complex frequency). The transform is defined as:

$$F(s) = \int_{0}^{\infty} f(t) e^{-st} dt$$

where $F(s)$ is the Laplace Transform of $f(t)$, and s is a complex number.

Applications:

Differential Equations:

The Laplace Transform is used to solve linear ordinary differential equations, making it useful in engineering and physics.

Control Theory:

It is essential in control theory to analyse and design control systems by simplifying the algebraic manipulation.

Circuit Analysis:

In electrical engineering, it is used for analysing electric circuits and designing filters.

Example:

Consider a unit step function $u(t)$. The Laplace Transform of $u(t)$ is:

$$F(s) = \int_0^\infty e^{-st} dt = \frac{1}{s}$$

Where $Re(s) > 0$

Comparison:

While both Fourier and Laplace Transforms are integral transforms, they serve different purposes. Fourier Transform is used mainly for frequency domain analysis and is defined for both positive and negative infinity, while Laplace Transform is used for solving differential equations and is defined from zero to positive infinity. Moreover, Laplace Transform handles a broader class of functions, including those that grow exponentially.

Fourier and Laplace Transforms are indispensable mathematical tools with a wide array of applications in various fields such as engineering, physics, and applied mathematics. Fourier Transform is invaluable for analysing the frequency content of signals and systems, while the Laplace Transform is pivotal for solving differential equations and studying the transient behaviour of systems. Both transforms provide a bridge between time and frequency domains, enabling the comprehensive analysis and design of diverse systems and signals.

6.7 Self-Assessment Questions

1. Define an analytic function and give two examples of functions that are analytic on the entire complex plane.
2. Given the function f(z) = exp(x+iy), verify whether it satisfies the Cauchy-Reimann equations, and hence determine if it is analytic. Cauchy Integral.
3. Using the Cauchy Integral Formula, compute the value of f(z) = z1 at z = 1+i given a suitable closed contour.

4. Compute the Fourier Transform of the function $f(t) = e^{-|t|}$ and discuss its significance in frequency domain representation.
5. Solve the ordinary differential equation $y'' + y = \delta(t)$ using the Laplace Transform, where $\delta(t)$ is the Dirac delta function.
6. Provide an example of a function that does not satisfy the Cauchy-Reimann equations. Discuss the implications of a function not being analytic.
7. Given a signal represented by the function $f(t) = \cos(2\pi t) + \sin(4\pi t)$, compute its Fourier Transform and analyse the frequency components present in the signal.
8. Discuss how the Laplace Transform can be used to analyse the stability of a linear time-invariant system. Provide an example to illustrate your explanation.
9. Discuss an application of the Cauchy Integral Formula outside the realm of complex analysis, illustrating how it can be used to solve a problem in another mathematical area.
10. Compare and contrast the Fourier and Laplace Transforms in terms of their applications, representation domains, and the types of functions they are suited for transforming. Provide examples to illustrate the differences and similarities.

6.8 Summary

In this comprehensive unit, we delved into the intricate world of Analytic Functions and Transformation, exploring the foundational concepts and applications in various scientific domains. We commenced with an in-depth understanding of analytic functions, showcasing their differentiability and smooth behavior across their domain, followed by a detailed examination of the Cauchy-Reimann equations, which serve as a critical criterion for determining the analyticity of functions. The exploration of the Cauchy Equation unveiled its significant applications in evaluating definite integrals, computing residues, and providing insights into non-analytic functions. Further, the unit transitioned into the transformative realm of Fourier and Laplace Transforms, elucidating their pivotal roles in dissecting functions, solving differential equations, and analyzing signals and systems. Through illustrative examples and applications, the unit furnished a thorough insight into these mathematical tools and their indispensable utility in engineering, physics, and applied mathematics, thereby establishing a solid foundation for further academic and practical endeavors in these fields.

6.9 Further Reading

For further exploration and in-depth understanding of the topics discussed in this unit, readers are encouraged to consult the following resources:

- "*"Complex Analysis" by Elias M. Stein and Rami Shakarchi, Princeton University Press*
- *"Introduction to Complex Analysis" by H. A. Priestley,* Oxford University Press
- *"Signals and Systems" by Alan V. Oppenheim, Alan S. Willsky, and S. Hamid Nawab, Prentice Hall*
- *"Fourier Analysis: An Introduction" by Elias M. Stein and Rami Shakarchi, Princeton University Press*
- *"The Laplace Transform: Theory and Applications" by Joel L. Schiff, Springer*
- *"Visual Complex Analysis" by Tristan Needham,* Oxford University Press

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MScSTAT – 404NB/
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Mathematical & Real Analysis

Block: 3 **Real Analysis**

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MScSTAT – 404NB/ MASTAT – 404NB **MATHEMATICAL & REAL ANALYSIS**

First Edition: ***July 2023***
ISBN:

Printed By:

Block & Unit Introduction

The ***Block - 3 – Real Analysis*** has three units.

The journey culminates in Block 3, where the real essence of Real Analysis is laid bare. Starting with foundational concepts, we quickly transition into the world of sequences and series, elucidating convergence, divergence, and the intricate ballet of infinite summations. The block concludes with a comprehensive view of integration, bringing together the threads of previous blocks and offering a unified perspective on the continuous aspects of mathematics.

Unit – 7 – Basic Concepts dealt with Recap of elements of set theory; Introduction to real numbers, Introduction to n-dimensional Euclidian space; open and closed intervals (rectangles), compact sets, Bolzano - Weirstrass theorem, Heine – Borel theorem.

Unit – 8 – Sequences and Series dealt with Sequences and series; their convergence. Taylor's Series, Real valued functions, continuous functions; uniform continuity, sequences of functions, uniform convergence; Power series and radius of convergence, Singularities, Laurent Series.

***Unit – 9 –* Integration**, comprises the Differentiation, maxima - minima of functions; functions of several variables, constrained maxima - minima of functions, Multiple integrals and their evaluation by repeated integration. change of variables in multiple integration. Uniform convergence in improper integrals, differentiation under the sign of integral - Leibnitz rule, Residue and contour integration

At the end of every block/unit the summary, self-assessment questions and further readings are given.

UNIT 7: BASIC CONCEPTS

Structure

7.1 Introduction

Real Analysis is a branch of mathematics that deals with the set of real numbers, including their structures, sequences, series, functions, and various notions of generalizations. It serves as the foundational pillar for calculus, differential equations, and much of applied mathematics. Real Analysis has wide-ranging applications and implications, both within and outside of mathematics, such as in physics, engineering, computer science, and economics.

The primary objective of this unit, titled "Basic Concepts," is to establish a comprehensive understanding of the fundamental concepts in Real Analysis. This unit seeks to provide a concise yet thorough introduction to essential ideas and principles, serving as the stepping stone for more advanced topics and discussions in this field. The focus of the unit will be to develop a robust theoretical framework that can support the practical applications of these concepts.

In section 7.3, we will explore the Elements of Set Theory. Set Theory is integral to understanding Real Analysis as it forms the basis for constructing number systems and defining sequences and functions. We will delve into the definitions and properties of sets, subsets, union, intersection, and complement.

Section 7.4 introduces the concept of Real Numbers, which form the central object of study in Real Analysis. We will explore the characteristics, properties, and classifications of real numbers, providing the groundwork for understanding their behaviour and implications in various mathematical contexts.

Moving on to section 7.5, we will study the n-dimensional Euclidean Space. This section extends the concepts from plane geometry and three-dimensional space to n dimensions, exploring the properties of vectors and the definition of distance in this generalized space.

In section 7.6, the distinction between Open and Closed Intervals will be made clear, highlighting their importance in understanding the subsets of real numbers and their role in the development of calculus.

Section 7.7 is dedicated to exploring Compact Sets. These sets are closed and bounded, and their understanding is vital for proving several important theorems and properties in Real Analysis.

Following this, section 7.8 and 7.9 will present the Bolzano-Weirstrass and Heine-Borel Theorems, respectively. These theorems are cornerstones in Real Analysis, providing essential insights into the convergence of sequences and the characterization of compact subsets in Euclidean space.

In concluding the unit, section 7.10 will feature Self-Assessment Questions designed to test and reinforce your understanding of the concepts discussed. Section 7.11 will summarize the key takeaways, and section 7.12 will recommend Further Reading materials for those interested in exploring these topics in more depth.

By the end of this unit, students should possess a solid foundational understanding of the basic concepts in Real Analysis, preparing them for more advanced study and exploration of this rich and diverse field of mathematics. The unit aims not only to impart knowledge but also to cultivate curiosity, critical thinking, and a deep appreciation for the beauty and utility of Real Analysis.

7.2 Objectives

The learner should able to understand about the:

- Familiarize students with the basics of set theory.
- Introduce the concept of real numbers.
- Explore n-dimensional Euclidean space.
- Examine open and closed intervals.
- Investigate compact sets.
- Study the Bolzano-Weirstrass and Heine-Borel theorems.

7.3 Elements of Set Theory

Set Theory is the mathematical study of collections, termed as "sets," of objects, which are referred to as "elements" or "members." Developed in response to the need for a more rigorous foundation for mathematics, Set Theory forms the basis of nearly every other part of mathematics. Here, we will delve into the fundamental concepts and principles of Set Theory essential for understanding Real Analysis.

Definition of a Set

A set is a well-defined collection of distinct objects, considered as an object in its own right. The objects in a set are called elements or members of the set. Sets are usually denoted by uppercase letters, and their elements are represented in curly brackets, for example, $A=\{1,2,3\}$.

Elements and Membership

An element is a constituent of a set. The notation a ∈ A signifies that a is an element of the set A, whereas ∉b∈/A indicates that b is not an element of A.

Subset and Superset

A set A is a subset of set B, represented as A⊆B, if every element of A is also an element of B. If A is a subset of B, then B is a superset of A, represented as B⊇A. If A⊆B and there exists at least one element in B that is not in A, then A is a proper subset of B, denoted as A⊂B.

Union and Intersection

The union of two sets, A and B, denoted as A∪B, is the set of all elements that are in A, or in B, or in both. Mathematically, A∪B = {x :x ∈ A or x ∈ B}.

The intersection of two sets, A and B, represented as A∩B, is the set of all elements that are both in A and in B. Formally,

A∩B = {x: x ∈ A and x ∈ B}.

Complement

The complement of a set A, denoted as A′ or ∁A, is the set of all elements that are not in A. In the context of a universal set U that contains all elements under consideration, the complement of A is U−A.

Power Set

The power set of a set A, represented as P(A), is the set of all possible subsets of A, including A itself and the empty set. If A has n-elements, then P(A) has 2^n elements.

Cartesian Product

The Cartesian product of two sets A and B, denoted as A×B, is the set of all ordered pairs (a,b) where a∈A and b∈B. If A has m elements and B has n elements, then A×B has m·n elements.

Infinite Sets and Cardinality

Sets can be finite or infinite, depending on whether they have a finite or infinite number of elements. The cardinality of a set is a measure of the "number of elements in the set." For finite sets, the cardinality is a non-negative integer, whereas, for infinite sets, cardinality can be represented by different sizes of infinity, such as countably infinite and uncountably infinite.

Well-Ordering Principle

The Well-Ordering Principle states that every non-empty set of positive integers contains a least element. This principle is foundational for proofs involving the existence of a smallest or minimal element in a set of positive integers.

Axiom of Choice

The Axiom of Choice is a fundamental principle in Set Theory, stating that, given any collection of non-empty sets, it is possible to form a new set containing exactly one element from each set in the collection. While seemingly intuitive, the Axiom of Choice has profound implications and leads to the existence of non-measurable sets and other counterintuitive results.

Set Theory is an indispensable foundation for Real Analysis, providing the tools and principles necessary for constructing the real number system and exploring sequences, functions, and continuity. Understanding the elements of Set Theory allows for a deeper insight into the structure and properties of mathematical objects, thereby enriching the study of Real Analysis.

7.4 Introduction of Real Numbers

Real numbers are a fundamental concept in mathematics and form the backbone of Real Analysis. They can be visualized on the number line and include both rational and irrational numbers. In this section, we will delve into the definition, classification, properties, and significance of real numbers.

Definition of Real Numbers

Real numbers encompass both rational and irrational numbers. Rational numbers are those that can be expressed as a fraction $\frac{a}{b}$ where a and b are integers, and b $\neq$ 0. Irrational numbers cannot be expressed as a fraction and have non-terminating, non-repeating decimal expansions; examples include $\sqrt{2}$ and π.

Properties of Real Numbers

Real numbers exhibit several fundamental properties, including:

Closure Property**:** The sum or product of any two real numbers is a real number.

Associative Property**:** For all real numbers a, b, c, we have (a+b)+c=a+(b+ c) and (ab)c=a(bc).

Commutative Property**:** For all real numbers a, b, we have a+ b = b+ a and ab = ba.

Distributive Property**:** For all real numbers a, b, c, we have a(b+c) = ab +ac.

Identity Property: There exist two distinct identity elements; 0 for addition and 1 for multiplication, such that for any real number a+0=a and a×1=a.

Inverse Property*:* Every real number a has an additive inverse −a and a multiplicative inverse 1/a (if a≠0).

Completeness Axiom

A critical property that distinguishes the real numbers from the rational numbers is the Completeness Axiom. It states that every non-empty set of real numbers that is bounded above has a least upper bound (supremum) in the real numbers. This axiom ensures that there are no "gaps" in the real number line.

Decimal Expansion

Every real number has a decimal expansion, which can be either terminating, such as 1.25, or non-terminating. Non-terminating decimals can be either repeating, like

1/3=0.$\overline{3}$, or non-repeating, such as π.

Irrational Numbers and Transcendental Numbers

Irrational numbers are real numbers that cannot be expressed as a fraction of two integers. They possess non-terminating, non-repeating decimal expansions. Examples include 2,e, and π. Among the irrational numbers, some are algebraic, meaning they are roots of polynomial equations with integer coefficients, while others are transcendental, meaning they are not algebraic. π and e are examples of transcendental numbers.

Real Numbers and Real Analysis

Understanding real numbers is pivotal to Real Analysis. Real Analysis explores the properties, structures, and relationships between real numbers, sequences, series, functions, and other mathematical constructs. Concepts such as convergence, continuity, differentiation, and integration are studied using the framework of real numbers.

The introduction of real numbers is foundational to mathematics, especially in Real Analysis. Real numbers comprise rational and irrational numbers, each having unique properties and characteristics. The completeness axiom, decimal expansion, classification of irrational numbers, and the various properties of real numbers are essential aspects to comprehend for anyone venturing into the realm of Real Analysis. These concepts set the stage for exploring more advanced topics and understanding the beauty and intricacies of the mathematical universe.

7.5 n-dimensional Euclidean Space

n-dimensional Euclidean space, denoted as $\mathbb{R}^n$, is an extension of the familiar two-dimensional (2D) and three-dimensional (3D) spaces to n dimensions. It serves as a generalized framework for representing geometrical and analytical concepts, playing a crucial role in various branches of mathematics, physics, and engineering.

Definition

An n-dimensional Euclidean space is a set of all ordered n-tuples of real numbers, represented as $(x_1, x_2, x_3, \ldots, x_n)$, where x_i are real numbers and n is a positive integer. The value of n determines the number of dimensions of the space.

Vectors and Coordinates

In Rn, points are represented as vectors from the origin to the point in the space. Each vector $v = (v_1, v_2, v_3, \ldots, v_n)$ has n components, representing the coordinates in each dimension. The operations of vector addition and scalar multiplication are defined component wise, giving the Euclidean space a vector space structure.

Euclidean Norm and Distance

The Euclidean norm (or length) of a vector $v = (v_1, v_2, v_3, \ldots, v_n)$ in $\mathbb{R}^n$ is given by:

$$\|v\| = \sqrt{(v_1^2 + v_2^2 + v_3^2 + \cdots + v_n^2)}$$

The Euclidean distance between two points v and w in $\mathbb{R}^n$ is the norm of their difference:

$$d(v, w) = \|v - w\|$$

Dot Product and Orthogonality

The dot product of two vectors $v = (v_1, v_2, v_3, \ldots, v_n)$ and $w = (w_1, w_2, w_3, \ldots, w_n)$ is defined as:

$$v.w = v_1 w_1 + v_2 w_2 + v_3 w_3 + \cdots + v_n w_n$$

Two vectors are orthogonal (perpendicular) if their dot product is zero.

Basis and Dimension

A basis of $\mathbb{R}^n$ is a set of n linearly independent vectors

such that any vector $v \in \mathbb{R}^n$ can be uniquely expressed as a linear combination of the basis vectors. The dimension of $\mathbb{R}^n$ is the number of vectors in any basis, which is n.

Hyperplanes and Subspaces

In $\mathbb{R}^n$, a hyperplane is a flat affine subspace of dimension n−1. Subspaces are subsets of Rn that are also vector spaces with respect to vector addition and scalar multiplication. Subspaces include lines through the origin in

$\mathbb{R}^2$, planes through the origin in $\mathbb{R}^3$, and more generally, hyperplanes in $\mathbb{R}^n$.

Applications

n-dimensional Euclidean spaces have numerous applications across different fields. In physics, they are used to describe the state space of a system. In computer science and data science, high-dimensional spaces are used for representing data points with multiple features. In optimization and linear algebra, they provide a framework for solving systems of linear equations and linear programming problems.

n-dimensional Euclidean space extends the concepts of geometry and linearity into higher dimensions, providing a versatile framework for exploring mathematical and physical phenomena. The understanding of vectors, norms, distances, dot products, basis, dimension, hyperplanes, and subspaces in this space is fundamental to advanced studies in mathematics, physics, engineering, computer science, and data science. The conceptual richness and wide applicability of n-dimensional Euclidean spaces make them an essential topic in Real Analysis and various other disciplines.

7.6 Open and Closed Intervals

Open and closed intervals are subsets of real numbers. An open interval does not include its endpoints, whereas a closed interval does.

Open Interval (a, b): $\{x \in \mathbb{R} : a < x < b\}$

Closed Interval [a, b]: $\{x \in \mathbb{R} : a \leq x \leq b\}$

7.7 Compact Sets

Compact sets are a fundamental concept in Real Analysis and Topology, playing a vital role in convergence properties and continuity. These sets have unique characteristics that make them particularly interesting and useful in various mathematical contexts.

Definition

In the realm of Real Analysis, a subset S of $\mathbb{R}^n$ is said to be compact if it is both closed and bounded. This definition aligns with the Heine-Borel Theorem, which characterizes compact subsets of Euclidean spaces.

However, in a more general topological setting, a set is compact if every open cover of the set has a finite subcover. That is, for any collection of open sets {Ui} such that $S \subseteq \bigcup U_{i_j}$, there exists a finite subcollection$\left\{U_{i_1}, U_{i_2}, U_{i_3}, \dots, U_{i_k}\right\}$ such that S$\subseteq \bigcup U_{i_j}$

Closed and Bounded

Being closed and bounded are crucial characteristics for a set to be compact in $\mathbb{R}^n$. A set is closed if it contains all its limit points, and bounded if there exists a real number M such that the distance between any two points in the set is less than M.

Sequential Compactness

A set is sequentially compact if every sequence in the set has a subsequence that converges to a limit within the set. In Euclidean spaces, sequential compactness is equivalent to compactness, serving as an alternative characterization.

Importance of Compactness

Compactness is a critical property with several implications:

***Extreme Value Theorem*:**

Every continuous real-valued function defined on a compact set attains its maximum and minimum values.

***Uniform Continuity*:**

Every continuous function on a compact set is uniformly continuous.

***Limit Point Finiteness*:**

Compact sets in $\mathbb{R}^n$ are limit point finite, meaning they do not have an infinite number of limit points.

***Boundedness and Closedness*:**

Compact sets are always bounded and closed, which helps in analysing their properties and behaviour.

***Image of Compact Set*:**

The image of a compact set under a continuous function is also compact.

Examples

***Closed Interval*:**

The closed interval [a,b] in $\mathbb{R}$ is compact as it is both closed and bounded.

***Unit Sphere*:**

The unit sphere in $\mathbb{R}^n$ is an example of a compact set since it is closed and bounded.

Finite Sets:

Finite sets are trivially compact as they are closed and bounded.

Cantor Set:

The Cantor set, constructed by repeatedly removing middle thirds from an interval, is a non-trivial example of a compact set. It is closed and bounded, albeit uncountably infinite and with zero length.

Compact sets are a pivotal concept in Real Analysis, characterized by being closed and bounded in Euclidean spaces or by the property that every open cover has a finite subcover in general topological spaces. The compactness of a set has profound implications, leading to several important theorems and properties. These sets appear in various forms and complexities, from simple closed intervals to more intricate structures like the Cantor set, each exemplifying the rich and multifaceted nature of compactness in mathematics.

7.8 Bolzano - Weirstrass Theorem

The Bolzano-Weirstrass Theorem is a cornerstone in Real Analysis, primarily focusing on the convergence properties of sequences in R. It offers profound insights into the behavior of bounded sequences and serves as a precursor to various concepts and results in analysis.

Theorem (Bolzano-Weirstrass):

Every bounded sequence in R has a convergent subsequence. In other words, given any sequence (a_n) such that there exist real numbers M and m with m≤an ≤M for all n, there exists a subsequence (a_{nk}) that converges to a limit L in R, where m≤L≤M.

Or, in other words, Every bounded sequence in R has a convergent subsequence.

Proof: Let's consider a bounded sequence $\{a_n\}$ in R. Since it's bounded, there exist real numbers m and M such that $m \leq a\ n \leq M$ for all n.

Divide the interval: Consider the closed interval $[m, M]$. Divide this interval into two equal halves: $[m, \frac{m+M}{2}]$ and $[\frac{m+M}{2}, M]$. At least one of these subintervals must contain infinitely many terms of the sequence (because a finite number plus a finite number cannot cover an infinite sequence).

Continue the process: Choose the subinterval with infinitely many terms and again divide it into two equal halves. Similarly, one of these smaller intervals will have infinitely many terms of the sequence.

Constructing the subsequence:

Continue this process indefinitely. At each stage, we will get a smaller closed interval with infinitely many terms of the sequence. This process constructs a decreasing sequence of nested intervals $[m_1 , M_1]$,$[m_2 , M_2]$,$[m_3 , M_3]$, ... such that the length of the n-th interval is $\frac{M-m}{2^n}$ and each interval contains infinitely many terms of $\{a_n\}$.

By the nested interval property, there exists a unique point x that belongs to all these intervals.

Creating the convergent subsequence: For each n, since the interval $[m_n , M_n]$ contains infinitely many terms of the sequence, we can pick a term a_{nk} from this interval such that 1nk >nk−1(this ensures that we're picking terms from further along in the sequence each time). The subsequence $\{a_{nk}\}$ is then contained within the shrinking intervals, and thus a_{nk} →x as k→∞.

Thus, we have found a convergent subsequence of $\{a_n\}$, and the Bolzano-Weierstrass theorem is proven.

Implications of the Theorem

The Bolzano-Weirstrass Theorem has several important implications and applications in Real Analysis:

Existence of Accumulation Points:

The theorem ensures the existence of accumulation (or limit) points for bounded sequences, facilitating the study of the convergence properties of such sequences.

Compactness:

The Bolzano-Weirstrass Theorem is closely related to the notion of compactness, and it can be used to prove the Heine-Borel Theorem, which characterizes compact sets in R.

Function Limits:

The theorem is instrumental in establishing the limits of functions and the uniform convergence of function sequences, significantly impacting the study of continuous and integrable functions.

Optimization:

The Bolzano-Weirstrass Theorem is used in optimization, particularly in proving the existence of optimal solutions to certain optimization problems.

Examples

Consider the bounded sequence defined by $a_n = (-1)^n$. This sequence does not converge, but by the Bolzano-Weirstrass Theorem, it must have a convergent subsequence. Indeed, the subsequences (a_{2n})=(1,1,1,...) and (a_{2n-1}) = (−1,−1,−1,...) are both convergent, with limits 1 and -1, respectively.

The Bolzano-Weirstrass Theorem is a pivotal result in Real Analysis, asserting the existence of convergent subsequences within every bounded sequence. The theorem's proof employs the concept of monotone subsequences and boundedness to establish convergence. The implications of the Bolzano-Weirstrass Theorem are wide-ranging, influencing the study of limit points, compactness, function limits, and optimization. Through its applications and results, this theorem encapsulates the essence of convergence and the profound structure inherent in the set of real numbers. "The Bolzano-Weirstrass Theorem states that every bounded sequence in $\mathbb{R}$ has a convergent subsequence. This theorem is fundamental for analysing the convergence of sequences and series."

7.9 Heine-Borel Theorem

The Heine-Borel Theorem is a foundational result in Real Analysis, offering a characterization of compact subsets in Euclidean spaces. This theorem is crucial for understanding the properties of compactness, which has significant implications for continuity, convergence, and the existence of extrema.

The Heine-Borel Theorem is formally stated as follows:

Theorem (Heine-Borel):

A subset S of $\mathbb{R}^n$ is compact if and only if it is closed and bounded. Here, a set is bounded if there exists a real number M such that the distance between any two points in the set is less than M, and a set is closed if it contains all its limit points.

Or in other words, A subset E of Rn is compact if and only if it is closed and bounded.

Note: "Compactness" means that every open cover of E has a finite subcover. An "open cover" of E is a collection of open sets such that E is a subset of the union of these open sets. A "subcover" is a sub-collection of these open sets that still covers E.

Proof: The proof is typically broken into two parts:

If E is compact, then E is closed and bounded:

Boundedness:

Assume E is not bounded. Then, for each natural number n, we can find a point xn in E such that ∣xn ∣>n. Now consider the open cover given by the collection of open balls B(0,n) for each n. This cover has no finite subcover, contradicting compactness. Therefore, E must be bounded.

Closedness:

Suppose E is not closed. Then there exists a limit point x of E which is not in E. For every n, let's construct open balls B(x, 1/n) and B(xn,1/n), where xn is in E but not in B(x,1/n). This creates an open cover of E without a finite subcover, contradicting compactness. Therefore, E must be closed.

If E is closed and bounded, then E is compact: Let {Gα} be an open cover for E. Since E is bounded, it is contained in some closed ball B(0,R). We will use a method called "bisection" for R and its generalization for Rn. The idea is to successively divide the region containing E into smaller parts and determine which parts can be covered by finitely many sets from the open cover.

The process will lead us to deduce that there must be a finite subcover. For Rn, this process involves dividing into smaller hypercubes and can be visualized as a multi-dimensional version of the bisection method on R. The process ensures that if a certain part (like a hypercube) cannot be covered by finitely many sets from the open cover, we subdivide further. Given the closed and bounded nature of E, this process can't continue indefinitely. We will eventually conclude that there exists a finite subcover for E.

The detailed execution of the second part can get technical, especially for Rn where n>1, but the general strategy outlined remains consistent.

Consequences of the Theorem

The Heine-Borel Theorem has profound consequences in the field of Real Analysis:

***Extreme Value Theorem*:**

Every continuous real-valued function defined on a compact set attains its maximum and minimum values, which is a direct consequence of the Heine-Borel Theorem.

Uniform Continuity:

Every continuous function on a compact set is uniformly continuous. This uniform continuity on compact sets is a significant result in analysis.

***Image of Compact Sets*:**

The continuous image of a compact set is compact. This property is especially important when analysing functions and their behaviour over different domains.

Nested Intervals:

The theorem is instrumental in proving results like the Nested Interval Property, which asserts that the intersection of nested closed intervals is non-empty and contains exactly one point if the interval lengths tend to zero.

Examples

***Closed Intervals*:**

Any closed interval [a,b] in R is an example of a compact set as per the Heine-Borel Theorem, since it is both closed and bounded.

***Unit Sphere*:**

The closed unit sphere in $\mathbb{R}^n$ is compact, as it is both closed and bounded.

***Finite Sets*:**

All finite sets are trivially compact since they are both closed and bounded.

***Complement of Open Ball*:**

The complement of an open ball in $\mathbb{R}^n$ is compact, being closed and bounded.

The Heine-Borel Theorem stands as a central pillar in Real Analysis, characterizing compact subsets of Euclidean spaces as those that are closed and bounded. The proof of the theorem draws on concepts such as convergence, open covers, and the Bolzano-Weirstrass Theorem. The results stemming from the Heine-Borel Theorem, including the Extreme Value Theorem and uniform continuity on compact sets, are instrumental in furthering the understanding of Real Analysis, laying the groundwork for advanced mathematical exploration and applications. The Heine-Borel Theorem is a characterization of compact subsets of Euclidean space. It states that a subset of $\mathbb{R}^n$ is compact if and only if it is closed and bounded.

7.10 Self-Assessment Questions

Question 1: Define a compact set in the context of real analysis. Provide an example of a compact set and justify your choice.

Question 2: State the Bolzano-Weirstrass Theorem. How does this theorem relate to the concept of compactness?

Question 3: State the Heine-Borel Theorem. Why is this theorem considered a characterization of compact subsets in Euclidean spaces?

Question 4: Explain the significance of the set of Real Numbers in analysis. How is it different from the set of Rational Numbers?

Question 5: Describe an n-dimensional Euclidean Space. How does it generalize the concepts of lines, planes, and three-dimensional spaces?

Question 6: Define an open interval and a closed interval in R. Provide examples of both and explain their differences.

Question 7: Explain the concept of elements in Set Theory. How are elements related to subsets?

Question 8: What is the relationship between compact sets and bounded sequences? How does compactness affect the convergence properties of a sequence?

Question 9: Give an example of a function that attains its maximum and minimum values on a compact set. Use the Extreme Value Theorem to justify your answer.

Question 10: Provide an example of a sequence in R that does not converge. Using the Bolzano-Weirstrass Theorem, extract a convergent subsequence and state its limit.

Question 11: Define a set and give an example.

Question 12: What are the properties of real numbers?

Question 13: Explain the concept of n-dimensional Euclidean space.

Question 14: Differentiate between open and closed intervals.

Question 15: What is a compact set?

Question 16: State and explain the Bolzano-Weirstrass Theorem.

Question 17: State and explain the Heine-Borel Theorem.

These questions aim to assess your understanding of the concepts covered in this unit and to encourage you to think critically about the implications and applications of real analysis.

7.11 Summary

In this unit, we delved deep into the core concepts of Real Analysis, beginning with the exploration of Set Theory elements which serve as a foundation for understanding more advanced concepts. We introduced Real Numbers, detailing their properties and significance in contrast to Rational Numbers. This laid down the groundwork for the exploration of n-dimensional Euclidean Space, where we generalized ideas of geometry to higher dimensions. Subsequently, we studied the concepts of open and closed intervals, illustrating the fundamental properties of sets in a real number context. Delving further, we explored Compact Sets, discussing their defining properties and relation to boundedness and closedness. The unit then focused on pivotal theorems, namely the Bolzano-Weirstrass Theorem, which asserts the existence of convergent sub-sequences in every bounded sequence, and the Heine-Borel Theorem, providing a characterization of compact sets in Euclidean spaces as those that are closed and bounded. Through examples and discussions, the implications of these theorems were elucidated, showcasing their impact on continuity, convergence, and the existence of extrema. The unit concluded with self-assessment questions designed to reinforce the learned concepts and encourage critical thinking about the applications and implications of Real Analysis.

7.12 Further Reading

For those wishing to delve deeper into the concepts explored in this unit, the following resources are recommended:

- "Principles of Mathematical Analysis" by Walter Rudin, McGraw-Hill
- "Introduction to Topology and Modern Analysis" by George F. Simmons, McGraw-Hill
- "Real Mathematical Analysis" by Charles Chapman Pugh, Springer
- "Elementary Real Analysis" by Brian S. Thomson, Judith B. Bruckner, and Andrew M. Bruckner, ClassicalRealAnalysis.com
- "A First Course in Real Analysis" by Sterling K. Berberian, Springer

UNIT 8 : SEQUENCES AND SERIES

Structure

8.1 Introduction

Sequences and series are fundamental concepts that lay the groundwork for understanding the intricate world of real analysis. They are the stepping stones that allow us to delve into the infinite, explore the continuity of functions, and understand the convergence of mathematical structures. This unit, focusing on Sequences and Series, aims to provide a comprehensive insight into these foundational concepts, thereby enriching our understanding of the vast and fascinating realm of mathematical analysis.

The concept of a sequence involves an ordered arrangement of elements, typically numbers, indexed by natural numbers. Sequences help us understand the progression and arrangement of numbers and functions, allowing us to explore limits and study the behavior of mathematical constructs as they approach infinity. On the other hand, a series is the sum of the terms of a sequence, presenting us with a tool to accumulate values and study the sum of infinite terms.

Convergence is a central theme when studying sequences and series. It enables us to evaluate whether a sequence or series approaches a specific limit, offering insights into the behavior of functions and the existence of limits in the infinite. Understanding convergence is crucial as it serves as a gateway to more advanced concepts such as continuity, differentiability, and integrability.

In this unit, we will further explore specialized series such as Taylor's Series, which are instrumental in representing functions and solving differential equations. We will delve into the properties of continuous functions, exploring the conditions under which they operate and how they interact with sequences and series. The concept of uniform continuity, a stronger form of continuity, will also be examined, shedding light on the uniform behaviour of functions across intervals.

Furthermore, we will investigate the sequence of functions, a concept that extends the idea of a sequence to the realm of functions, offering insights into the convergence and behaviour of functions. Uniform convergence, a special form of convergence, will be explored, emphasizing its significance in interchangeability of operations and its role in real analysis.

The exploration of power series will introduce us to a versatile tool used for representing functions, especially those that cannot be expressed using elementary functions. We will also study the radius of convergence, a concept that helps determine the domain of convergence for a power series.

Lastly, we will venture into the study of singularities, points at which mathematical objects exhibit abnormal behaviour, thereby enhancing our understanding of the peculiarities and intricacies of mathematical functions.

This unit is designed to be a journey through the realms of sequences and series, with the aim of fostering a deep and nuanced understanding of these fundamental concepts. Through exploration and inquiry, we aspire to unravel the mysteries of real analysis and appreciate the beauty and complexity of the mathematical landscape.

8.2 Objectives

By the end of this unit, the learner should be able to:

- Understand and differentiate between sequences and series, and grasp the concept of convergence.
- Develop a comprehensive understanding of Taylor's Series and its applications.
- Examine the properties of continuous functions and uniformly continuous functions.
- Understand the concept of a sequence of functions and uniform convergence.
- Analyse power series and determine the radius of convergence.
- Identify and analyse singularities in mathematical functions.

8.3 Sequence and Series: Convergence

A sequence is an ordered list of elements, typically numbers, where each element is associated with a natural number. A series, on the other hand, is the sum of the terms of a sequence. Convergence refers to the property that a sequence or series approaches a specific value, called the limit, as the number of terms goes to infinity.

Definition of Sequences and Series:

A sequence is an ordered list of elements, usually numbers, indexed by natural numbers. Mathematically, a sequence $\{a_n\}$ is a function from the set of natural numbers N to a set S, where S is usually the set of real numbers ℝ. A series is an expression obtained by adding the terms of a sequence. If $\{a_n\}$ is a sequence, then the corresponding series is given by $S = \sum_{n=1}^{\infty} a_n$.

Convergence of Sequences:

A sequence $\{a_n\}$ is said to converge to a limit L if, for every ϵ >0, there exists a natural number N such that for all n ≥ N, $|a_n - L|$< ϵ. If such an L exists, we write

$$\log_{n\to\infty} a_n = L$$

L and say that L is the limit of the sequence.

Bounded and Monotonic Sequences:

A sequence is bounded if there exists a real number M such that

$|a_n|$≤ M for all n∈ N. A sequence is monotonic if it is either entirely non-increasing or non-decreasing. The Monotone Convergence Theorem states that every bounded and monotonic sequence is convergent.

Convergence of Series:

A series $\sum_{n=1}^{\infty} a_n$ is said to converge if the sequence of partial sums { S_N },where $\sum_{n=1}^{N} a_n$, converges. If the sequence of partial sums is convergent, the series is said to be absolutely-convergent. A series that is not absolutely-convergent but convergent is conditionally convergent.

Tests for Convergence:

Various tests can be used to determine the convergence of a series, such as the Comparison Test, Root Test, Ratio Test, Integral Test, and Alternating Series Test. These tests provide criteria to evaluate whether a given series converges or diverges.

Applications of Convergence:

Understanding the convergence of sequences and series is pivotal in real analysis and mathematics as a whole. It forms the basis for defining the integral and derivative in calculus, studying the properties of continuous functions, and solving differential equations. The convergence of power series is especially crucial in representing functions and approximating values in applied mathematics and engineering.

In summary, convergence in sequences and series is a fundamental concept in real analysis, serving as a prerequisite for exploring more advanced mathematical notions and applications. By examining the convergence properties of sequences and series, we gain insights into the behaviour of mathematical structures and their limits, laying the groundwork for further exploration in analysis.

8.4 Taylor's Series

Taylor's Series is a representation of a function as an infinite sum of terms calculated from the values of its derivatives at a single point. It provides a way to predict the behaviour of functions and solve differential equations, serving as a cornerstone for numerical methods, calculus, and analysis.

Definition and Formula

Taylor's Series is a representation of a function as an infinite sum of terms that are calculated from the values of the function's derivatives at a single point. If f is a function that has derivatives of all orders at x=a, then the Taylor Series of f at x=a is given by:

More generally, the formula for the Taylor Series of f at a is:

$$f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \cdots$$

More generally, the formula for the Taylor Series of f at a is

$$f(a) + \sum_{n=1}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Here, $f^{(n)}(a)$ denotes the n th derivative of f evaluated at $x = a$ and $n!$ is the factorial of n.

Convergence of Taylor's Series

A critical aspect of Taylor's Series is the convergence of the series. Under certain conditions, the Taylor series of a function converges to the function itself within an interval. The convergence can be uniform, pointwise, or conditional, and the range of values for which the series converges to the function is known as the interval of convergence.

Remainder and Error Estimation

The difference between the function and its Taylor polynomial representation is given by the remainder term. The Lagrange form of the remainder, for instance, provides an upper bound for the error incurred when approximating the function using its Taylor Series:

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{(n+1)}$$

Here, c is a number between x and a, and $R_n(x)$ represents the remainder.

Applications

Taylor's Series has extensive applications across various fields of mathematics, physics, and engineering. It is used to approximate functions, solve differential equations, and simulate physical systems. In computer science, it is employed in numerical methods and algorithms for evaluating functions and solving equations.

Taylor's Series is a powerful mathematical tool for representing and approximating functions using the sum of infinite terms based on the function's derivatives. Understanding the convergence, estimating the remainder, and applying the series to real-world problems are essential aspects of utilizing Taylor's Series in mathematical analysis and beyond.

8.5 Continuous Functions

A function is continuous at a point if the limit of the function as it approaches that point from both sides is equal to the value of the function at that point. Continuous functions are those that do not have any jumps, breaks, or holes, and they play a crucial role in calculus and real analysis.

Definition

A function $f: \mathbb{R} \to \mathbb{R}$ is said to be continuous at a point c in its domain if, intuitively, the graph of f does not have any breaks, jumps, or holes at $x = c$. Formally, a function f is continuous at c if for every $\epsilon > 0$, there exists a $\delta > 0$ such that for all x in the domain of f satisfying $|x - c| < \delta$, we have

$|f(x) - f(c)| < \epsilon$. If f is continuous at every point in its domain, it is simply said to be continuous.

Properties

Continuous functions have several important properties and preserve various operations, such as:

Arithmetic Operations**:**

The sum, difference, product, and quotient (when the denominator is not zero) of continuous functions are continuous.

Composite Functions**:**

The composition of continuous functions is continuous.

Inverse Functions**:**

If a continuous function is invertible, its inverse function is also continuous, provided the original function is monotonically increasing or decreasing.

Intermediate Value Theorem**:**

If f is continuous on a closed interval [a,b] and k is any number between f(a) and f(b), then there exists a number c in [a,b] such that f(c)=k.

Extreme Value Theorem**:**

If f is continuous on a closed interval [a,b], then f attains both a maximum and a minimum value on [a,b].

Uniform Continuity:

A function is uniformly continuous on an interval if, roughly speaking, the function does not stretch vertically any more than a fixed amount, regardless of where we are in the horizontal axis.

Types of Continuity

Pointwise Continuity:

A function is pointwise continuous at a point if it satisfies the formal definition of continuity at that point.

Uniform Continuity:

A stronger form of continuity, uniform continuity requires the same δ to work for all points in the domain, for a given ϵ.

Lipschitz Continuity

A function is Lipschitz continuous if there exists a constant L such that for all and y in its domain, $|f(x)-f(y)| \leq L|x-y|$. Lipschitz continuity is a stronger condition than uniform continuity, implying uniform continuity, but not every uniformly continuous function is Lipschitz continuous.

Applications

Continuous functions play a critical role in various branches of mathematics and its applications. They are fundamental in calculus, where they ensure the existence of derivatives and integrals. In differential equations, the concept of continuity is vital for existence and uniqueness theorems. Additionally, in optimization, the continuity of functions is essential for the study of optimal solutions and the behavior of optimization algorithms.

Continuous functions form the foundational building blocks of real analysis and calculus. Understanding their properties, types, and applications is essential for exploring the more advanced concepts in mathematical analysis, solving real-world problems, and appreciating the inherent beauty and structure of the mathematical world.

8.6 Uniformly Continuity

Uniform continuity is a stronger form of continuity. A function is uniformly continuous on an interval if, for every pair of points in that interval, the change in the function's values can be made arbitrarily small by choosing the points sufficiently close together, irrespective of their location within the interval.

Definition

A function $f: A \to \mathbb{R}$ is said to be uniformly continuous on A if for every $\epsilon>0$, there exists a $\delta>0$ such that for all $x,y\in A$, whenever $|x-y|<\delta$, it follows that $|f(x)-f(y)|<\epsilon$. Notice the difference from pointwise continuity: in uniform continuity, the δ does not depend on the choice of x in the domain A.

Intuitive Understanding

Uniform continuity can be intuitively understood as a stronger form of continuity, where the function doesn't stretch or contract too rapidly anywhere on its domain. In other words, the rate of change of the function is controlled throughout its domain, ensuring that small changes in the input result in small changes in the output, uniformly across the entire domain.

Properties and Implications

***Preservation under Composition*:**

The composition of uniformly continuous functions is uniformly continuous.

***Preservation under Limits*:**

If a sequence of functions is uniformly continuous and converges uniformly to a limit function, then the limit function is also uniformly continuous.

***Extension Theorem*:**

If a function is uniformly continuous on a dense subset of its domain, it can be uniquely extended to a uniformly continuous function on the whole domain.

***Heine-Cantor Theorem*:**

Every continuous function defined on a closed and bounded interval is uniformly continuous on that interval.

Examples

Polynomials: Polynomials are uniformly continuous on any closed interval.

Sine and Cosine Functions: The sine and cosine functions are uniformly continuous on the entire real line.

Non-Examples

Reciprocal Function: The function $f(x)=1/x$ is continuous everywhere on its domain $(0,\infty)$, but it is not uniformly continuous on this interval, as it becomes infinitely steep as x approaches 0.

Applications

Uniform continuity is crucial in real analysis and functional analysis, especially in understanding the behavior of functions on compact sets and in dealing with function spaces. It is also fundamental in numerical analysis for developing algorithms for function approximation, integration, and solving differential equations.

Uniform continuity is a refinement of the concept of continuity. It ensures that a function behaves in a controlled manner throughout its domain, with many important theoretical and practical applications across mathematics and its applied fields. Understanding this concept is essential for delving deeper into mathematical analysis and solving complex problems in science and engineering.

8.7 Sequence of Functions

A sequence of functions is a list of functions in a specific order. This concept is crucial in understanding how functions can converge to other functions and in studying the behavior of functions as they transform under certain conditions or operations.

Definition

A sequence of functions is a list of functions $f_n : A \rightarrow \mathbb{R}$ indexed by the natural numbers n. Such a sequence can be denoted as$\{f_n\}_{n=1}^{\infty}$, and each function f_n maps from the same domain A to the real numbers.

Types of Convergence

When dealing with a sequence of functions, one of the central topics is the different types of convergence. There are several ways a sequence of functions can converge to a limiting function f.

Pointwise Convergence:

A sequence of functions $\{f_n\}$ is said to converge pointwise to a function f on a set A if, for every x∈A and every ϵ>0, there exists a natural number N (possibly depending on x) such that for all n≥N, $|f_n(x) - f(x)|$<ϵ.

Uniform Convergence:

A sequence of functions $\{f_n\}$ converges uniformly to a function f on set A if, for every ϵ>0, there exists a natural number N such that for all n≥N and for all x∈A, $|f_n(x) - f(x)|$< ϵ. Note the difference from pointwise convergence: for uniform convergence, the value of N works for all x in the domain.

Almost Everywhere Convergence:

A sequence of functions $\{f_n\}$ converges almost everywhere to a function f if the set of points x in the domain where f_n (x) does not converge to $f(x)$ has measure zero.

The Weierstrass M-test

The Weierstrass M-test is a fundamental theorem providing a sufficient condition for the uniform convergence of a series of functions. It states that if $\sum_{n=1}^{\infty} M_n$ converges, where M_n is an upper bound on the absolute value of $f_n(x)$ for each x in the domain, then the series $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly.

Statement: Suppose $\{f_n\}$ is a sequence of functions defined on E such that

$$|f_n(x)| \leq M_n \; ; \; \forall \, x \in E$$

Where, $\{M_n\}$ is a sequence of non-negative real numbers. If the series $\sum_{n=1}^{\infty} M_n$ converges, the series $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly on E .

Proof: *let* $\boldsymbol{S_N(x)} = \sum_{n=1}^{N} f_n(x)$ *be the Nth* partial sum of the series. We want to show that the sequence $\{S_N\}$ is uniformly Cauchy, which would imply its uniform convergence.

1. For any m, n with m>n, we have
$$|S_m(x) - S_n(x)| = \left| \sum_{k=n+1}^{m} f_k(x) \right| \leq \sum_{k=n+1}^{m} |f_k(x)| \leq \sum_{k=n+1}^{m} M_k$$
2. Given $\epsilon > 0$, since the series $\sum_{n=1}^{\infty} M_n$, converges, there exists an N such that for all $m > n \geq N$ $\sum_{k=n+1}^{m} M_k < \epsilon$
3. Therefore $\forall \, x \in E$ and for all $m > n \geq N$
$$|S_m(x) - S_n(x)| < \epsilon$$

This means that the sequence of partial sums $\{S_N(x)\}$ is uniformly Cauchy on E. by a fundamental result in analysis, a sequence of functions that is uniformly Cauchy on a set converges uniformly on that set, thus the series $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly on E .

This theorem, the Weierstrass M-test, is fundamental because it provides a powerful and straightforward tool to establish uniform convergence for series of functions, especially in complex analysis when dealing with power series and contour integrals.

Exchange of Limits

One of the significant benefits of uniform convergence is that it allows for the exchange of limits. If $\{f_n\}$ converges uniformly to f and if each f_n is continuous (or integrable, or differentiable), then the limit function f is also continuous (or integrable, or differentiable), and limits can be interchanged with these operations.

Applications

Sequences of functions appear frequently in various areas of mathematics and applications, such as approximating complex functions through simpler ones, solving differential equations, Fourier analysis, and in the study of function spaces in functional analysis.

The concept of a sequence of functions and the study of their convergence types are foundational in real analysis. Understanding how these sequences converge and the implications of such convergence is crucial for exploring advanced mathematical theories and applications in various fields.

8.8 Uniform Convergence

Uniform convergence is a type of convergence of a sequence of functions that ensures the limit function is continuous if each function in the sequence is continuous. It provides a way to interchange limits, derivatives, and integrals, serving as a powerful tool in analysis.

Definition:

A sequence of functions $\{f_n: A \to \mathbb{R}\}$ is said to converge uniformly to a function $f: A \to \mathbb{R}$ on a set A if, for every $\epsilon>0$, there exists a natural number N such that for all $n \geq N$ and for all $x \in A$, we have

$$|f_n(x) - f(x)| < \epsilon.$$

In simpler terms, uniform convergence ensures that all the functions f_n in the sequence get arbitrarily close to the limiting function f throughout the entire set A, uniformly, as n goes to infinity.

Criteria for Uniform Convergence:

Cauchy Criterion:

A sequence of functions {ff_n} converges uniformly on A if and only if for every $\epsilon>0$, there exists a natural number N such that for all m, n≥N and for all x∈A, we have $|f_n(x) - f_m(x)| < \epsilon$.

Weierstrass M-Test: If

$$\sum_{n=1}^{\infty} M_n$$

is a convergent series and $|f_n(x)| \leq M_n$

for all x in A and for all n, then the series $\sum_{n=1}^{\infty} f_n(x)$ converges uniformly.

***Importance and Consequences*:**

***Exchange of Limits*:**

Uniform convergence allows the interchange of limits with integration and differentiation. If a sequence of functions {fn } converges uniformly to f, and each f_n is continuous (or integrable, or differentiable), then the limit function f also has the same property.

***Continuity Preservation*:**

A uniformly convergent sequence of continuous functions converges to a continuous function. This is not necessarily true for pointwise convergence.

***Trigonometric Series*:**

Fourier series are an example where uniform convergence is essential for analysing the properties of the limit function in terms of the properties of the functions in the series.

Uniform convergence is a fundamental concept in real analysis, with significant implications for the behaviour of the limit of a sequence of functions. It ensures that the convergence is uniform across the domain, allowing for the interchange of limits and preservation of key properties such as continuity, integrability, and differentiability, making it an invaluable tool in mathematical analysis and its applications.

8.9 Power Series

A power series is an infinite series of the form

$\sum_{n=0}^{\infty} a_n (x-c)^n$, where the a_n are real or complex numbers, and c is the centre of the series. Power series are used to represent functions and solve differential equations, especially when the function cannot be expressed using elementary functions.

Power series are fundamental in many areas of mathematics and applied sciences. They are used to represent and approximate functions, solve ordinary and partial differential equations, compute integrals, and develop numerical methods and algorithms in computer science and engineering.

Power series are an indispensable tool in mathematics, providing a way to represent, analyze, and approximate a wide variety of functions. Understanding the convergence, properties, and applications of power series is essential for anyone delving into advanced studies in mathematics, physics, engineering, and computer science.

8.10 Radius of Convergence

Each power series has an associated radius of convergence (R) with which the series is converges to a meaningful value. For $|x-c| < R$, the series is converges absolutely, for

$|x - c| > R$, the series diverges and when $|x - c| = R$, the series may converge, diverge or converge conditionally, depending on the series.

The radius of convergence of a power series is the distance from the center of the series to the nearest point where the series does not converge. It is crucial for determining the interval or disk in which a power series converges to a function.

The radius of convergence of a power series can be determined using Ratio test:

$$R = \log_{n\to\infty} \left|\frac{a_n}{a_{n+1}}\right|$$

Interval of convergence:

The interval of convergence is the set oa all x for which the series converges. It is centered at c and extends R units to the left and right $(c - R, c + R)$, although the behaviour at the endpoints needs to be checked separately.

Properties and Operations:

Differentiation and Integration:

Within the radius of convergence, power series can be differentiated and integrated term by term, and the resulting power series also converges to the derivative or integral of the original function.

Arithmetic Operations:

Power series can be added, subtracted, multiplied, and divided within their radius of convergence to produce new power series.

Uniqueness:

If a power series converges to a function f(x) on an interval I, then the coefficients an of the power series are uniquely determined by f, and no other power series can represent f on I.

Trigonometric and Logarithmic Functions:

Sine, cosine, and the natural logarithm functions also have power series representations with specific radii of convergence.

8.11 Singularities

Definition:

In mathematics, particularly in complex analysis, a singularity of a function is a point at which the function is not defined or not well-behaved in some manner. For real functions, singularities could be points of non-differentiability or discontinuity. In the context of complex functions, singularities are more nuanced and can be classified into several types.

Types of Singularities:

Removable Singularities:

A point z_0 is a removable singularity for a function f if f is bounded in a neighborhood of z_0 excluding z_0 , and f can be redefined at z_0 to make f continuous at z_0 .

Pole or Non-Removable Singularity:

A point z_0 is a pole of order n if f(z) behaves like $\left(\frac{1}{(z-z_0)^n}\right)$ as $z\ approaches\ to\ z_0$. The function f goes to infinity at a pole.

Essential Singularity:

A point z_0 is an essential singularity if it is not a removable singularity or a pole. At an essential singularity, the function exhibits more chaotic behavior, and the limit of f does not exist as z approaches z_0

Branch Point:

A branch point of a function is a point around which the function fails to be single-valued, typically due to a multi-valued operation like a square root or logarithm.

Isolated and Non-Isolated Singularities:

A singularity is isolated if there exists a neighborhood around it containing no other singularities. Non-isolated singularities occur in clusters or accumulation points of singularities.

Casorati-Weierstrass Theorem:

The Casorati-Weierstrass theorem states that if z_0 is an essential singularity of a function f, then the image of any neighborhood of z_0 under f is dense in the complex plane.

Statement of Casorati-Weierstrass Theorem:

Let f(z) be holomorphic (analytic) in a punctured neighborhood of z_0 and assume that z_0 is an essential singularity of $f(z)$Then, for any value w_0 in the complex plane, there exists a sequence z_n converging to z_0 such that $f(z_n)$ converges to w_0.

In other words, as z approaches the essential singularity z_0, f(z) comes arbitrarily close to every complex value.

Proof:

For the sake of contradiction, assume that the statement of the theorem is false. That is, there exists a value w_0 in the complex plane such that no sequence z_n approaching z_0 has $f(z_n)$ approaching w_0.

Define a New Function:

Let's consider the function $g(z) = \frac{1}{f(z)-w_0}$

In the punctured neighborhood of z_0, $g(z)$ is holomorphic because f(z) never takes the value w_0 in this neighborhood, by our assumption. Behavior of $g(z)$ at z_0 Now, if $g(z)$ is bounded in the neighborhood of z_0, then by Riemann's Removable Singularity Theorem, $g(z)$ can be extended to be analytic at z_0. This means that $f(z) - w_0$ has a pole at z_0, making $f(z)$ meromorphic there, which is a contradiction because z_0 is an essential singularity of $f(z)$.

If g(z) has an essential singularity at z_0 , then by our assumption (and hence by the Casorati-Weierstrass theorem itself), $g(z)$will come arbitrarily close to every complex value in some neighborhood of z_0 , including zero. This implies that f(z) will come arbitrarily close to w_0 , which is again a contradiction.

Lastly, if $g(z)$has a pole at z_0 , then $f(z)$has a zero of some order at z0, which again contradicts the fact that z_0 is an essential singularity of $f(z)$.

Our assumption that there exists a w_0 not attained by $f(z)$ in a punctured neighborhood of an essential singularity z_0 led to contradictions in all cases. Therefore, our assumption is false, and the theorem is proven.

The Casorati-Weierstrass Theorem provides an essential understanding of how functions behave around their essential singularities. It tells us that they are "wild" in the sense that they come close to every complex value.

Picard's Theorem:

Picard's theorem asserts that if f has an essential singularity at z_0 , then f takes on every complex value, with possibly one exception, infinitely often in any neighborhood of z_0 .

Statement: Let $f(z)$ (z) be a function that's holomorphic (analytic) in some punctured neighborhood of an essential singularity z_0 . Then, in any neighborhood of z_0 , f(z) takes on every complex value, with at most one exception, infinitely many times.

In other words, near an essential singularity, the function behaves "wildly" and attains almost all possible values.

Proof: The proof uses a contradiction approach.

Assumption: Suppose, contrary to the statement of the theorem, that there are two complex numbers, say a and b (with a is not equal to b), such that neither is attained by f(z) in some neighborhood of z_0 .

Consider a New Function: Define a new function g(z)=f(z)−a1 + f(z)−b1

Since neither a nor b is attained by f(z) in the neighborhood of z_0 , both terms in the definition of g are well-defined and holomorphic.

Behavior of g(z): At z_0 , f(z) has an essential singularity. This means that g(z) must also have an essential singularity at z_0 . This is because if g had a pole (or was bounded), f would be meromorphic (or bounded), which is a contradiction to the fact that f has an essential singularity at z_0 . Applying Casorati-Weierstrass Theorem: Due to the essential singularity of g(z) at z_0 , by the Casorati-Weierstrass theorem, g(z) comes arbitrarily close to every complex number in some neighborhood of z_0 . However, since neither 1/(a−b) nor 1/(b−a) can be attained by g(z) (due to our definition of g), we reach a contradiction.

Thus, our assumption that there exist two values which f(z) does not attain is false. Hence, about any essential singularity, f(z) must attain almost all complex values, with at most one exception, infinitely many times.

Applications:

Singularities are crucial in understanding the behavior and properties of functions, particularly in complex analysis. Identifying and classifying singularities enable mathematicians and physicists to analyze the structure of functions, solve complex integrals, and explore the behavior of physical systems in various scientific and engineering fields.

Singularities play a vital role in the study of mathematical functions. They help identify points at which functions exhibit unusual behavior, leading to deeper insights into the properties and structure of functions. Understanding singularities is essential for solving complex problems in mathematics, physics, and engineering.

8.12 Self-Assessment Questions

At this point, a set of self-assessment questions will be provided to evaluate the learner's understanding of the key concepts discussed in this unit.

1. Define a convergent sequence. Given a sequence, can you determine if it converges? If so, what does it converge to?

2. State the Taylor series expansion for a function f(x). How is it related to the derivatives of

f? Can you find the Taylor series expansion of the function ex at x=0?

3. What is the definition of a continuous function at a point? Can you identify points of discontinuity for a given function?

4. Differentiate between continuity and uniform continuity. Given a function, can you determine if it is uniformly continuous over a certain interval?

5. Describe what is meant by a sequence of functions. How does the pointwise convergence of a sequence of functions differ from its uniform convergence?

6. Define a power series. How do you determine its radius of convergence? Given a power series, can you determine if it converges at a specific value of x?

8.13 Summary

This unit has delved into the essential aspects of sequences and series in real analysis, exploring the notions of convergence, Taylor's Series, continuous functions, and uniform continuity. We have also examined the sequence of functions, uniform convergence, power series, radius of convergence, and singularities, enriching our comprehension of the behavior and properties of mathematical functions.

In this unit, we delved into the advanced concepts of sequences and series, beginning with a thorough examination of the convergence of sequences and series, which laid the foundation for exploring various types of series, notably Taylor's series and Power series. We discussed the critical attributes of continuous functions, delving into the nuances of uniform continuity and its implications. The unit further explored sequences of functions and the pivotal concept of uniform convergence, which plays a vital role in interchanging limits and preserving continuity. The exploration of Power series illuminated its versatility in representing a myriad of functions and its convergence properties, followed by a detailed examination of singularities, revealing the different types and their significance in complex analysis. This comprehensive exploration of sequences, series, and their convergence, along with singularities, forms a cornerstone for understanding real analysis and its applications in various scientific disciplines.

8.14 Further Reading

To further explore the topics discussed in this unit, the learner is encouraged to consult additional resources, text books, and research papers, which delve deeper into sequences, series, convergence, and the intricacies of mathematical functions. analysis and provides detailed insights into sequences, series, continuity, and convergence.

- "Introduction to Real Analysis" by Robert G. Bartle and Donald R. Sherbert:John Wiley & Sons.
- "Complex Analysis" by Elias M. Stein and Rami Shakarchi Princeton University Press.
- "Real and Complex Analysis" by Walter Rudin, McGraw-Hill

In summary, this unit provides a comprehensive exploration of sequences and series, aiming to build a robust understanding of these fundamental concepts in real analysis and their applications in various mathematical fields.

UNIT 9 : INTEGRATION

Structure

9.1 Introduction

In the realm of calculus, integration and differentiation serve as foundational pillars, enabling us to explore and comprehend the myriad nuances of mathematical functions and their applications across various disciplines. This unit delves deeper into these fundamental concepts, unveiling the layers of complexity and utility associated with advanced integration and differentiation techniques. We aim to explore the intricacies of these mathematical tools, highlighting their significance, applications, and the underlying principles that govern their behaviour.

Differentiation provides a lens through which we can examine the rate at which a function changes, offering insights into the slope of the tangent at any given point on a curve. On the other hand, integration serves as a tool for accumulating quantities, allowing us to calculate areas under curves, volumes of solids of revolution, solutions to differential equations, and more. Together, these concepts form the bedrock of calculus, opening doors to a deeper understanding of mathematics and its applications in science, engineering, economics, and beyond.

This unit ventures beyond the basics, introducing readers to advanced topics such as the maxima and minima of functions, functions of several variables, and multiple integrals. We will explore the nuances of evaluating multiple integrals through repeated integration and delve into the concept of change of variables in multiple integration, which involves Jacobians. Additionally, we will study the uniform convergence in improper integrals, a critical concept for ascertaining the convergence behaviour of such integrals.

We also touch upon the Leibnitz Rule, a fundamental principle for differentiating products of functions, and explore the techniques of Residue and Contour Integration, which are integral to complex analysis. These techniques are pivotal for evaluating integrals over contour paths in the complex plane and demonstrate the versatility and depth of integration as a mathematical tool.

The advanced techniques of differentiation and integration discussed in this unit have far-reaching applications across various fields. From optimizing manufacturing processes and modelling physical phenomena to solving complex equations in engineering and analysing economic models, the concepts explored here are fundamental to both theoretical and applied mathematics.

By understanding the differentiation of functions, we can analyse and optimize system performance, identify critical points, and solve real-world problems. Similarly, mastering multiple integrals and their evaluation techniques can aid in solving problems in physics, engineering, computer science, and many other disciplines.

As we navigate through this unit, we aim to equip readers with a thorough understanding of advanced differentiation and integration concepts, enabling them to apply these techniques effectively in solving complex mathematical problems. We strive to foster a deeper appreciation for the elegance and utility of these mathematical tools, encouraging further exploration and study in the fascinating world of calculus.

In summary, this introduction serves as a gateway to the rich and diverse landscape of advanced integration and differentiation techniques, setting the stage for a detailed exploration of each topic in the subsequent sections. By delving into these concepts, we hope to enrich the reader's mathematical knowledge and inspire further inquiry into the limitless possibilities of calculus.

9.2 Objectives

The learner should able to understand about the:

- Understand the concept of differentiation of functions.
- Examine maxima and minima of functions.
- Explore functions of several variables.
- Learn the techniques of multiple integrals and their evaluations.
- Study the change of variables in multiple integration.
- Understand the concept of uniform convergence in improper integrals.
- Investigate Leibnitz Rule, Residue, and Contour Integration.

9.3 Differentiation of a Function

Differentiation is a cornerstone in the field of calculus, providing a method to compute the rate at which a function's value changes as its input changes. The process of differentiation yields a derivative, a new function that gives the slope of the tangent line to the graph of the original function at any point. This slope is often referred to as the "rate of change."

Basic Concept

Given a function $f(x)$, its derivative $f'(x)$ at a point x represents the instantaneous rate of change of f with respect to x at that point. Geometrically, it gives the slope of the tangent to the curve represented by the function $f(x)$ at the point $(x, f(x))$,

$$f'(x) = \log_{h\to 0} \frac{f(x+h) - f(x)}{h}$$

Types of derivatives

Partial Derivative*:*

When dealing with functions of multiple variables, we compute the partial derivative of a function with respect to one variable, keeping the others constant. This is denoted as $\frac{\partial x}{\partial f}$ for the partial derivative with respect to x.

Higher-Order Derivative:

The process of differentiation can be applied multiple times to the original function, resulting in higher-order derivatives. The second derivative, $f''(x)$, represents the rate of change of the rate of change of the function.

Applications

Differentiation has myriad applications across multiple fields:

Physics**:** Differentiation is used to find rates of change, such as velocity (rate of change of displacement) and acceleration (rate of change of velocity).

Economics**:** In economics, differentiation is employed to optimize production levels, determine price elasticity, and analyse marginal cost and marginal revenue.

Engineering**:** Engineers use differentiation to analyse and optimize systems, such as determining stress and strain in materials and analysing electrical circuits.

Biology**:** In biology, differentiation is applied to model population growth, rates of infection spread, and changes in biological quantities over time.

***Computer Science*:** In machine learning and computer graphics, differentiation plays a crucial role in optimizing algorithms and rendering realistic animations, respectively.

Techniques

Several techniques are available for differentiating various types of functions:

***Power Rule**:*

For any real number n, if $f(x) = x^n$, then $f'(x) = nx^{n-1}$

***Product Rule*:**

If a function is represented as the product of two other functions, the derivative is given by: $(fg)'= f'g+fg'$.

Quotient Rule: For the quotient of two functions, the derivative is given by: $\left(\frac{f}{g}\right)' = \frac{f'g - fg'}{g^2}$.

Chain Rule:

If a function is composed of two other functions, the derivative is obtained by differentiating the outer function and multiplying it by the derivative of the inner function:

$$\left(f(g(x))\right)' = f'g(x)g'(x)$$

Graphical Interpretation

Graphically, the derivative at a specific point corresponds to the slope of the tangent line drawn at that point on the graph of the function. A positive derivative indicates an increasing function, a negative derivative indicates a decreasing function, and a derivative of zero suggests a potential maximum, minimum, or inflection point.

Understanding the differentiation of a function is pivotal in calculus. It not only reveals the instantaneous rate of change and the nature of the function but also has diverse applications across several disciplines. The variety of techniques available for differentiation caters to the diverse types of functions encountered in real-world scenarios, making it an indispensable tool in the mathematical toolbox.

9.4 Maxima-Minima of Functions

Critical points are where a function reaches local maxima, minima, or remains constant. By setting the derivative of a function to zero and solving for x, we can locate these points and use the second derivative test to classify them as local maxima, minima, or saddle points.

Maxima and minima of functions represent the highest and lowest values of the function, respectively, within a given domain. Identifying these values is crucial in various fields such as physics, economics, engineering, and optimization problems, as they often correspond to optimal solutions or critical points in the system or model.

Identifying Maxima and Minima

To identify local maxima and minima, we investigate the critical points of the function, where the first derivative is zero or undefined.

First Derivative Test:

If $f'(x)$ changes sign from positive to negative at c, then $f(c)$is a local maximum.

If $f'(x)$changes sign from negative to positive at c, then $f(c)$is a local minimum.

If $f'(x)$does not change sign at c, then $f(c)$is not a local extremum.

Second Derivative Test:

If $f'(c) =0$ and $f''(c)>0$, then $f(c)$ is a local minimum.

if $f'(c) =0$ and $f''(c) <0$, then $f(c)$is a local maximum.

If $f'(c)=0$, the test is inconclusive.

Global Maxima and Minima

Global (or absolute) maxima and minima are the overall highest and lowest values of the function on its entire domain. To find them, evaluate the function at all critical points and endpoints of the domain and compare the values.

Applications

Optimization Problems: Maxima and minima are vital in optimization, where the goal is to maximize or minimize a given quantity, such as profit maximization or cost minimization in economics.

Physics*:* In physics, these concepts are used to optimize systems and find stable equilibrium points, such as finding the highest and lowest points of a projectile's trajectory.

Engineering: Engineers use maxima and minima to optimize designs and systems for efficiency, safety, and performance, such as minimizing material usage while maintaining structural integrity.

Biology: In biology, these concepts are used to model population dynamics, enzyme kinetics, and other phenomena, identifying peak populations and minimum resources, for example.

Inflection Points

In addition to maxima and minima, it's also valuable to identify inflection points, where the concavity of a function changes. At an inflection point, the second derivative is zero or undefined. Inflection points are not necessarily maxima or minima but are crucial in understanding the overall behaviour of the function.

The study of maxima and minima of functions is a fundamental aspect of calculus with widespread applications across various fields. Identifying these points provides essential insights into the nature and behaviour of functions, enabling the solving of a plethora of real-world problems and optimization scenarios.

9.5 Functions of Several Variables

Functions of several variables are a natural extension of functions of a single variable and are essential in modelling and solving problems in various fields such as physics, engineering, economics, and computer science. These functions take multiple inputs and produce a single output. A common example is $f(x, y) = x^2 + y^2$ which represents the function of two variables $x \; and \; y$.

Definition: a function f of n variables $x_1, x_2, x_3, \ldots, x_n$ is a rule that assigns to each ordered n-tuple $(x_1, x_2, x_3, \ldots, x_n)$ in the domain D a unique real number denoted by $f(x_1, x_2, x_3, \ldots, x_n)$.

Domain and Range

The domain of a function of several variables is the set of all possible input values (ordered n-tuples) that the function can accept without resulting in any undefined expressions, while the range is the set of all possible output values of the function.

Partial Derivatives

In functions of several variables, we compute partial derivatives. A partial derivative of a function is the derivative of the function with respect to one variable, treating all other variables as constants. The notation $\frac{\partial x}{\partial f}$ is used to denote the partial derivative of f with respect to x.

Gradient Vector

The gradient of a function f of several variables is a vector that contains all of the partial derivatives of$f$. It is denoted by ∇f and points in the direction of the greatest rate of increase of the function.

$$\nabla f = \left[\frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \frac{\partial f}{\partial x_3}, \ldots, \frac{\partial f}{\partial x_n}\right]$$

Level Curves, Surfaces, and Sets

For a function of two variables, level curves are curves in the xy-plane along which the function has a constant value. For functions of three variables, level surfaces are surfaces in space along which the function value is constant. In general, for functions of n variables, we have level sets.

Optimization

Optimizing functions of several variables is an essential task in various applications. Techniques include finding critical points by solving the system of equations given by setting all partial derivatives to zero and analysing the behaviour of the function along the boundary of its domain.

Lagrange Multipliers

Lagrange multipliers are a powerful technique used for constrained optimization of functions of several variables. This method allows us to find the local maxima and minima of a function subject to equality constraints.

Applications

Functions of several variables are ubiquitous across scientific disciplines:

Physics: Used to describe physical quantities dependent on multiple variables, such as temperature distribution in a room dependent on three spatial variables.

Economics: Utilized to model economic phenomena dependent on multiple factors, such as utility functions depending on various goods.

Engineering: Applied in designing and optimizing systems that depend on multiple parameters, such as stress distribution in structures.

Computer Science: Essential in machine learning and graphics, where functions often depend on numerous input features or parameters.

Functions of several variables are a fundamental concept in advanced calculus, extending the idea of functions to multiple dimensions. These functions, along with the associated concepts of partial derivatives, gradient vectors, and optimization techniques, provide a versatile framework for modelling and solving complex problems in numerous fields. Understanding these concepts is pivotal for anyone looking to apply mathematical principles in real-world scenarios.

9.6 Multiple Integral and Their Evaluation by Repeated Integration

Multiple integrals extend the concept of integration to functions of more than one variable. They are used to calculate quantities such as area, volume, mass, and the average value of functions across a given region. The process of evaluating multiple integrals involves repeated integration, where one integral is performed after another.

Definition of Double and Triple Integrals

A double integral of a function f(x,y) over a region R in the xy-plane is represented as:

$$\boldsymbol{\iint f(x, y) dA}$$

Similarly, a triple integral of a function $f(x, y, z)$ over a region V is represented as

$$\boldsymbol{\iiint f(x, y, z)\, dV}$$

Change of Variables

The method of changing variables, akin to substitution in single-variable calculus, can be used to simplify the evaluation of multiple integrals. For example, in polar coordinates, a double integral becomes:

$$\iint f(rcos\theta, rsin\theta)rdrd\theta$$

Applications

Volume Calculation: Multiple integrals can be used to calculate the volume under a surface defined by a function of two variables.

Centre of Mass: They are used to determine the centre of mass of a lamina or solid with variable density.

Physics and Engineering**:** In physics and engineering, multiple integrals are used for solving problems related to heat flow, electric and magnetic fields, and fluid dynamics.

Probability and Statistics: They are used to compute joint probability distributions and expectations in multivariate statistics.

Computer Graphics**:** In computer graphics, multiple integrals are used in rendering and shading algorithms.

Multiple integrals are a fundamental extension of integration in calculus, allowing for the computation of a variety of quantities in higher dimensions. The method of repeated integration, along with appropriate changes of variables, facilitates the evaluation of these integrals. With applications across numerous disciplines, understanding and applying multiple integrals are essential for those working in scientific, engineering, and mathematical fields.

9.7 Change of Variable in Multiple Integration

The change of variable in multiple integration is similar to substitution in single-variable calculus but involves Jacobians. It is a method to simplify the integration process by transforming the coordinates, which can make the integral easier to evaluate.

9.8 Uniform Convergence in Improper Integrals

Uniform convergence is a concept to determine if a sequence of functions converges to a limit function uniformly for every point in the domain. This concept is crucial for understanding the convergence behaviour of improper integrals, ensuring the interchangeability of limit processes. Uniform convergence is a critical concept in the analysis of sequences of functions, especially in dealing with improper integrals. It provides a framework to analyse the convergence behaviour of function sequences and is pivotal in ensuring the interchangeability of limit processes, such as differentiation and integration.

Definition of Uniform Convergence

A sequence of function $f_n: D \rightarrow \mathbb{R}$ converges uniformly to a function $f: D \rightarrow \mathbb{R}$ on a set D if for every $\epsilon > 0$ there exists an N such that $n \geq N$ and for all $x \in D$.

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

This definition ensures that the convergence of f_n to f occurs at the same rate for every x in the domain.

Uniform Convergence and Improper Integrals

Uniform convergence plays a vital role in analysing improper integrals of function sequences. An integral is termed "improper" when it involves infinite intervals or has integrands with infinite discontinuities. The convergence of such integrals is not always guaranteed, making the analysis of their convergence essential.

If f_n converges uniformly to f on an interval $[a, b]$, and if the improper integrals $\int_a^b f_n(x)\, dx$ are convergent for each n, then

$$\log_{n\rightarrow\infty} \int_a^b f_n(x)\, dx = \int_a^b \log_{n\rightarrow\infty} f_n(x)\, dx = \int_a^b f(x)\, dx$$

This property indicates that the order of the limit process and integration can be interchanged under uniform convergence.

Importance and Applications

Analysis:

Uniform convergence is crucial in real analysis for establishing results related to the interchange of limit processes. It aids in proving theorems like the term-by-term integration and differentiation of power series.

Differential Equations:

In the study of differential equations, uniform convergence ensures the existence and uniqueness of solutions to certain types of equations.

Approximation Theory:

It is used in approximation theory to guarantee that approximating functions (e.g., Fourier series, Taylor series) converge to the desired function.

Statistics:

In statistics, uniform convergence is employed in proving the law of large numbers and central limit theorem, foundational theorems in probability and statistics.

Uniform convergence in improper integrals is a pivotal concept in the study of calculus and mathematical analysis. It guarantees that certain operations, such as integration, can be performed on the limit function when a sequence of functions converges uniformly. This concept is not only foundational in theoretical mathematics but also finds applications across various fields like physics, engineering, statistics, and computer science, wherever sequences of functions and their integrals are studied and applied.

9.9 Leibnitz Rule

Leibniz Rule, also known as the Product Rule for Differentiation, is a fundamental theorem in calculus, named after the German mathematician Gottfried Wilhelm Leibniz. The rule provides a formula to find the derivative of a product of two functions. It is essential in calculus, enabling the computation of derivatives and solutions to differential equations.

Statement of the Rule

Given two differentiable functions $u(x)$ and $v(x)$, the Leibniz Rule states that the derivative of their product is given by:

$$\frac{d}{dx}[u(x)v(x)] = u'(x)v(x) + u(x)v'(x)$$

Here, $u'(x)$ and $v'(x)$ represent the derivatives of $u(x)$ and $v(x)$ respectively.

Generalization of Multiple Integrals

Leibniz Rule can also be generalized to the differentiation of integrals. For a function $f(x,t)$ where a(t) and b(t) are differentiable, the generalized Leibniz Rule is :

$$\frac{d}{dx}\int_{a(t)}^{b(t)} f(x,t)dx = \int_{a(t)}^{b(t)} \frac{\partial f}{\partial t}(x,t)dx + f(b(t),t)b'(t) - f(a(t),t)a'(t)$$

Applications

Differential Equations: Leibniz Rule is crucial in solving ordinary and partial differential equations, especially in finding solutions and applying boundary conditions.

Physics*:* In physics, the rule is used in various domains, such as mechanics, electromagnetism, and thermodynamics, to derive relationships and equations involving rates of change.

Engineering: Engineers use Leibniz Rule in the analysis and design of systems and structures, examining how changing one quantity affects another.

Economics: In economics, it is employed to study the elasticity, marginal rate of substitution, and other rates of change in economic models and theories.

Leibniz Rule is a cornerstone of calculus, providing an elegant and practical approach to finding the derivatives of product functions and parameter-dependent integrals. Its applications are vast and varied, spanning across different fields of science and engineering, making it an indispensable tool for anyone delving into the realms of applied and theoretical mathematics. By enabling the differentiation of products and integrals, the Leibniz Rule forms the backbone of many mathematical analyses and physical theories.

9.10 Residue and Contour Integration

Residue and Contour Integration are powerful techniques in complex analysis. They involve evaluating integrals over contour paths in the complex plane. The residue theorem relates the values of complex integrals to the sum of residues at the poles of a function, simplifying the evaluation of certain integrals.

9.11 Self-Assessment Questions

1. How is differentiation used to find the maxima and minima of a function?
2. Explain the role of Jacobians in the change of variable in multiple integration.
3. What is the significance of uniform convergence in improper integrals?
4. How does the Residue Theorem aid in evaluating contour integrals?
5. Given the function $f(x) = x^2 + 3x + 2$, find the derivative $f'(x)$.
6. For the function $g(x) = x^3 + 3x^2 + 2$, determine the critical points and identify whether each is a local maximum, local minimum, or a saddle point.
7. Find the partial derivatives of the function $h(x, y) = xy + e^{xy}$ with respect to $x \text{ and } y$.
8. Evaluate the double integral

   ∬ (3x+2y)dA,

   R

   where R is the rectangle defined by 0≤x≤1 and 0≤y≤2.
9. Compute the double integral

   ∬ xydA

   R

   using polar coordinates, where R is the unit circle cantered at the origin.
10. Define uniform convergence and explain its significance in the context of improper integrals.
11. Discuss an application of functions of several variables in any field of your choice, detailing how such functions are used to model real-world scenarios.

9.12 Summary

This unit embarked on a comprehensive exploration of advanced calculus topics, beginning with the foundational concept of differentiating functions. We dove into the applications and implications of finding the maxima and minima of functions, serving as an essential tool for optimization. Venturing into multivariable calculus, the study of functions of several variables was elaborated upon, followed by a detailed analysis of multiple integrals, emphasizing their evaluation through repeated integration. The unit further elucidated the

nuances of changing variables in multiple integration, with particular emphasis on transformations like Cartesian to polar. The pivotal concept of uniform convergence in improper integrals was highlighted, detailing its significance in ensuring the valid interchange of limit operations. Leibniz's Rule was presented in both its basic and generalized forms, establishing the framework for differentiating products and parameter-dependent integrals. The unit culminated by offering self-assessment questions, facilitating the reinforcement of the concepts covered.

9.13 Further Reading

- Stewart, J. (2016). Calculus: Early Transcendentals. Cengage Learning.
- Apostol, T. M. (1967). Calculus, Volume II. John Wiley & Sons.
- Kreyszig, E. (2018). Advanced Engineering Mathematics. John Wiley & Sons.

This further reading list provides deeper insights into the topics covered, offering a more detailed exploration of advanced integration and differentiation techniques for those wishing to expand their understanding.