

INTRODUCTION TO
REAL ANALYSIS



MICHAEL J. SCHRAMM

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Preface

This text is an introductory course in real analysis, intended for students who have completed a calculus sequence. It is also designed to serve as preparation for advanced mathematics courses of many sorts. Though there are occasional references to it in exercises, linear algebra is not specifically a prerequisite for this text. Nevertheless, the changing role of linear algebra in the undergraduate curriculum is one of the main reasons this book comes to be the way it is. In the past, a first course in linear algebra was generally considered to be the place where one “learned to do proofs.” The mathematics curriculum has gradually changed, though, and proofs as such are no longer the main focus of the typical linear algebra course. As a result, a student’s first extensive experience with the logical and organizational skills necessary for the successful construction of proofs is often delayed until they find themselves in courses in which success is predicated on possession of those very skills.

Textbooks have been slow to adapt to these changes. This book provides a pathway from the calculus course to real analysis (and beyond) in which the discussion of the construction of proofs is a continuing and central theme. Throughout the text (but most especially in Part 2), proofs are not simply presented in final form. Rather they are shown as works-in-progress; they are *built*, and their construction is discussed along with their final content. While learning real analysis, the student will, it is hoped, also learn something about the workings of the mind of a mathematician—invaluable information if one is to become a researcher in or a teacher of mathematics, or both, but information that is often overwhelmed by the demands of the subject at hand.

The text is organized into four parts. The material of Part 1 is the common foundation of most upper-level mathematics courses. The book begins with an introduction to basic logical structures and techniques of proof. The ideas introduced here, especially the crucial “forward-backward method” of constructing proofs, are all emphasized and used explicitly throughout the text. The rest of Part 1 includes discussions of the concept of cardinality, the algebraic and order structures of the real and rational number systems, and the natural numbers in their dual role as the basis for induction and as special elements in ordered fields. The discussion of the real and rational number systems sets the stage for

Part 2 of the book. In Part 1 it is found that these systems have much in common, while Part 2 is devoted to discovering how they are different.

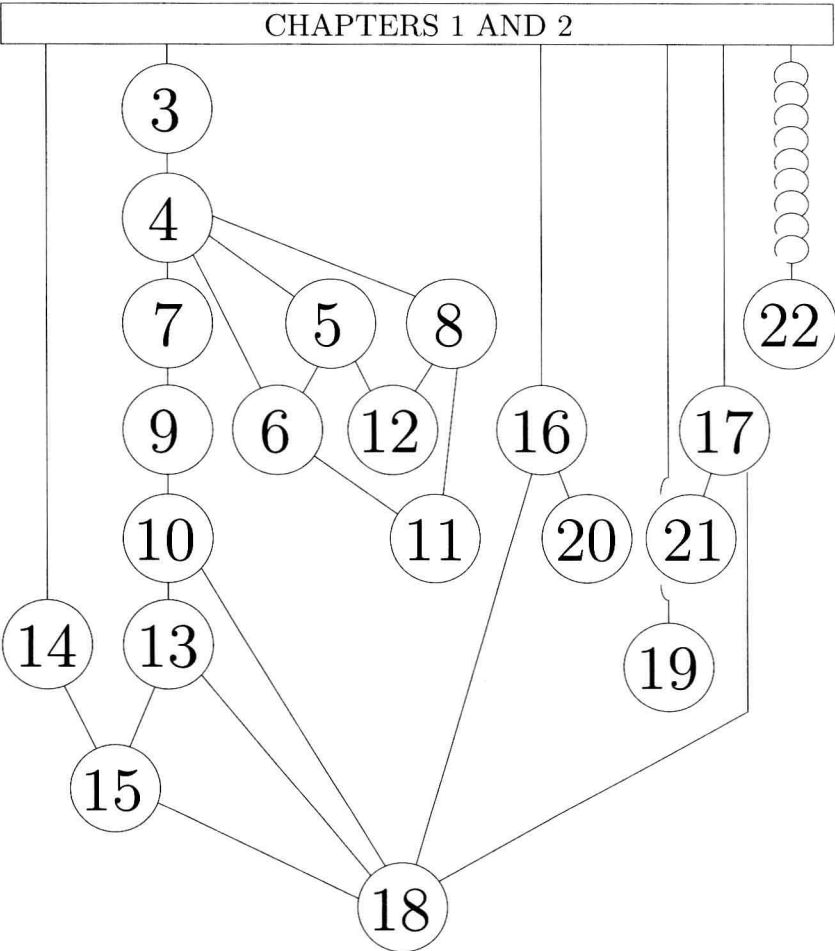
Part 2 of the text is an in-depth examination of the completeness of the real number system in its various guises and a discussion of the topological structure of the real number system. It is here also that the discussion of the construction of proofs becomes most focused. The student is regularly reminded of the relationship between the topic at hand and the larger story by a graphic device called the “Big Picture.” The Big Picture, which describes interrelationships among the various manifestations of the completeness of the real number system, gives a structure and unity to the subject not found in most mathematics courses. The organization of Part 2 is such that after its first four chapters are discussed, the rest may be treated in any order and at the discretion of the instructor. The structure provided by the Big Picture allows the option of showing that the important properties of the real number line do not exist in isolation; they are in fact equivalent.

Part 3 of the text is a review and extension of calculus in light of the student’s new understanding of the real number system. With the knowledge and experience gained in Part 2, the student can appreciate the structures and results of calculus to a depth not possible in a first-year course, and is prepared to deal with proofs presented in a more direct and traditional manner. Part 4 is a selection of topics in real function theory, investigated as natural outgrowths of questions readily understood by the student. The instructor has great latitude to choose topics in the second half of the text, and coverage of this material can range from an intensive reconstruction of calculus to a discussion approaching current research topics.

The exercises in the text are many and varied. They range from the fairly routine—checking steps omitted from examples and observing mechanical results at work—to completion of partial proofs from the text to extended projects, some of which border on current research. There are questions in which the student is asked simply to discuss a statement, or to explain to their own satisfaction why something is true or false, free from the restrictions of a formal proof. There are questions in which the student is asked to find flaws in incorrect (though possibly convincing) “proofs,” and questions in which the student is asked to reconsider their own proofs in light of new information. Most importantly, the exercises are an integral part of the text. Regular and meaningful cross-referencing reminds the student of the unity of the subject and highlights their own active role in its development. Furthermore, the exercises themselves constitute part of the ongoing study of the workings of the mathematical mind, as the student is often led from one topic to another in a way that suggests, it is hoped, that no matter how many answers one finds, there

are always more questions to be asked.

The diagram below may be interpreted like this: The overall flow of the subject is from top to bottom. The material of Chapter 1 supports everything else, and the ideas in Chapter 2 pop up just about everywhere. Strong dependence between chapters is indicated by a line, though ideas from a chapter represented by a higher ball might be needed in one below it (spatially or structurally). For instance, it is necessary to understand the material of Chapter 4 to make sense of Chapter 5, but Chapter 4 is less directly needed in Chapter 12 and even less so in Chapter 20. Aside from experience, there are no prerequisites for Chapters 14 and 19, and Chapter 22 may be taken up any time after Chapter 5 (hence its variable position). Part 2 of the book (Chapters 5 through 12) has an internal structure of its own, which is described in the introduction to that section.



Gratitude, like proofs, should sometimes follow the forward-backward method. I am eternally grateful to Professor Ronald Shonkwiler of the Georgia Institute of Technology for starting me on my way to becoming a mathematician, and to Professor Daniel Waterman and the late David Williams of Syracuse University for doing their best to help me finish the journey. In the present, I am indebted to Jim Spencer of the University of South Carolina at Spartanburg and Robert E. Zink of Purdue University, and others whose identities I will never know, for their careful and thoughtful reviews of the manuscript of this book. Their suggestions have much improved the end result. For the future, I wish to thank the students who have been so tolerant during the development of this text. They have, with the unerring radar available only to those to whom a subject is new, corrected shocking slews of errors, and have, for the most part, helped me overcome my tendency to write questions in which it is necessary to do part (b) before part (a). They have also, much as was hoped, asked lots of questions, and many of the exercises in the text were proposed by students in the course. It can be said with equal validity in regard to all three of these groups of people, that most of what is good here is theirs, while the remaining errors and oversights are mine alone.

Contents

Preface x

PART ONE: PRELIMINARIES

Chapter 1: Building Proofs 2

1.1 A Quest for Certainty 2

1.2 Proofs as Chains 3

1.3 Statements 3

1.4 Connectives 5

1.5 Proof by Contradiction 9

1.6 Caution! The Siren Song of Contradiction 10

1.7 Disjoined Conclusions 11

1.8 Proof by Cases—Disjoined Hypotheses 12

1.9 Open Statements and Quantifiers 13

1.10 Proving Universal Statements 15

1.11 Proving Existential Statements 17

1.12 Negating a Quantified Statement 18

1.13 The Forward-Backward Method 19

1.14 A Bigger and Better Example 21

1.15 Sets 25

1.16 A Glossary 29

1.17 Plain as the Nose on Your Face? 31

Chapter 2: Finite, Infinite, and Even Bigger 32

2.1	Cardinalities	32
2.2	Infinite Sets	36
2.3	Uncountable Sets	39

Chapter 3: Algebra of the Real Numbers 43

3.1	The Rules of Arithmetic	43
3.2	Fields	44

Chapter 4: Ordering, Intervals, and Neighborhoods 50

4.1	Orderings	50
4.2	The Ordering of the Natural Numbers	54
4.3	Well-ordering and Induction	54
4.4	Organizing Proofs by Induction	57
4.5	Strong Induction	58
4.6	Ordered Fields	63
4.7	Absolute Value and Distance	68
4.8	Intervals	69
4.9	When Should We Draw Pictures?	70
4.10	Neighborhoods	72

PART TWO: THE STRUCTURE OF THE REAL NUMBER SYSTEM

Chapter 5: Upper Bounds and Suprema 80

5.1	Upper and Lower Bounds	80
5.2	The Least Upper Bound Axiom	84

Chapter 6: Nested Intervals 89

6.1	The Integer Part of a Number—the Archimedean Property	89
-----	---	----

6.2	Nests	93
6.3	The Fractional Part of a Number—Decimal Expansions	95
Chapter 7: Cluster Points		99
7.1	Points and Sets	99
7.2	One Point of View	100
7.3	Another Point of View	101
7.4	Cluster Points	101
7.5	Derived Sets	103
7.6	The Bolzano-Weierstrass Theorem	107
7.7	Closing the Loop	110
Chapter 8: Topology of the Real Numbers		114
8.1	Open Sets	114
8.2	General Topologies	116
8.3	Closed Sets	118
8.4	The Structure of Open Sets	123
8.5	Functions—Direct and Inverse Images	128
8.6	Continuous Functions	133
8.7	Relative Topologies	142
Chapter 9: Sequences		145
9.1	An Approximation Problem	145
9.2	Convergence	147
9.3	Convergent Sequences	150
9.4	Sequences and Order	151
9.5	Sequences and Algebra	153
9.6	Sequences and Topology	154
9.7	Subsequences	158

Chapter 10: Sequences and the Big Theorem	160
10.1 Convergence Without Limits	160
10.2 Monotone Sequences	160
10.3 A Recursively Defined Sequence	163
10.4 The Bolzano-Weierstrass Theorem (Revisited)	167
10.5 The Converse of Theorem 9.18?	170
10.6 Cauchy Sequences	171
10.7 Closing the Loop	176
Chapter 11: Compact Sets	178
11.1 The Extreme Value Theorem	178
11.2 The Covering Property	181
11.3 The Heine-Borel Theorem	187
11.4 Closing the Loop	194
Chapter 12: Connected Sets	196
12.1 The Intermediate Value Theorem	196
12.2 Disconnections	199
12.3 The Big Theorem Sails into the Sunset	200
12.4 Closing the Loop	202
12.5 Continuous Functions and Intervals	202
12.6 A Comment on Calculus	204

PART THREE: TOPICS FROM CALCULUS

Chapter 13: Series	208
13.1 We Begin on a Cautious Note	208
13.2 Basic Convergence Theorems	209
13.3 Series with Positive Terms	210

13.4	Series and the Cauchy Criterion	212
13.5	Comparison Tests	213
13.6	The Integral Test	215
13.7	The Ratio Test	217
13.8	Two More Tests for Positive Series	218
13.9	Alternating Series	221
13.10	Absolute and Conditional Convergence	223
13.11	Cauchy Products	228
Chapter 14:	Uniform Continuity	234
14.1	Uniform Continuity	234
Chapter 15:	Sequences and Series of Functions	241
15.1	Pointwise Convergence	241
15.2	Uniform Convergence	243
15.3	Topology of Function Spaces	251
15.4	The Weierstrass M -Test	256
15.5	Power Series	257
Chapter 16:	Differentiation	261
16.1	A New Slant on Derivatives	261
16.2	Order of Magnitude Estimates	265
16.3	Basic Differentiation Theorems	266
16.4	The Mean Value Theorem	271
16.5	The Meaning of the Mean Value Theorem	274
16.6	Taylor Polynomials	275
16.7	Taylor Series	277

Chapter 17: Integration 282

17.1 Upper and Lower Riemann Integrals 282
17.2 Oscillations 286
17.3 Integrability of Continuous Functions 288
17.4 The Fundamental Theorems 291
17.5 Riemann-Stieltjes Integration 294
17.6 Riemann-Stieltjes Integrable Functions 297
17.7 Integration by Parts 298

Chapter 18: Interchanging Limit Processes 303

18.1 A Recurring Problem 303
18.2 Double Sequences 303
18.3 Integrals and Sequences 307
18.4 Derivatives and Sequences 309
18.5 Two Applications 311
18.6 Integrals with a Parameter 314
18.7 “The Moore Theorem” 316

PART FOUR: SELECTED SHORTS

Chapter 19: Increasing Functions 319

19.1 Discontinuities 319
19.2 Discontinuities of Monotone Functions 321
19.3 More on Jumps 323
19.4 The Cantor Function 324

Chapter 20: Continuous Functions and Differentiability . 328

20.1 Separating the Good from the Bad 328
20.2 The Nature of Corners 329

20.3	van der Waerden's Function	332
20.4	Sets of First and Second Category	334
20.5	The Set of Differentiable Functions	337
Chapter 21: Continuous Functions and Integrability		339
21.1	Integrable Functions (Revisited)	339
21.2	Sets of Content Zero	340
21.3	Sets of Measure Zero	343
21.4	A Speculative Glimpse at Measure Theory	345
Chapter 22: We Build the Real Numbers		350
22.1	Do the Real Numbers Really Exist?	350
22.2	Dedekind Cuts	350
22.3	The Algebra of Cuts	351
22.4	The Ordering of Cuts	355
22.5	The Cuts Are the Real Numbers!	356
<i>References and further reading</i>		360
<i>Index</i>		361

Part One

Preliminaries

We begin our work with a discussion of the construction of proofs. Writing proofs, of course, is the heart of mathematics. If there were always direct, mechanical processes for writing proofs, though, mathematics would not be nearly so fascinating. We will find that proofs need not be as mysterious as they might seem and that we can smooth the way considerably by making use of some basic organizational schemes.

The rest of the first half of the book is best understood by thinking of what we will call the **Big Question**: How are the real numbers different from the Rational Numbers? We will tackle this in two stages. In Part 1 of the book we will see some of the ways these two number systems are similar. It's best to know the ways things are alike before asking how they are different. In Part 2 of the book, we examine the differences between them and answer the Big Question. Our efforts will be richly rewarded. We will find that the property that distinguishes the real number system from the rational number system is precisely what makes calculus work.

Through all of this we will never say what the real numbers actually are! That we can consider working this way is one of the remarkable features of mathematics. We can study how the real numbers *work*, blissfully unconcerned with what they *are*. We can solve the crime, so to speak, without ever knowing the suspects. We will finally meet the real numbers at the very end of the book. Agatha Christie would be proud.¹ If we don't even know what they are, how can we hope to say that the real numbers are different from the rational numbers? Like this: If an object X possesses some mathematical property that the object Y does not, we can say with confidence that X is different from Y . If X is definitely red, Y is definitely blue, and (this is most important) a red thing can't also be blue, then X and Y must be different. This sort of argument underlies much of what happens in this book. Be sure to watch for it.

¹ Agatha Christie annoyed faithful readers of her wonderful mysteries for decades by revealing essential clues only in the final scene ("I suppose you're wondering why I've called you all here ...").

Chapter 1

Building Proofs

1.1 A QUEST FOR CERTAINTY

The study of mathematics is the quest for a sort of certainty that can be attained in no other endeavor. In mathematics we can “prove” things. But what does this mean? Less than we might hope. Bertrand Russell, one of the foremost British philosophers of recent times, called mathematics “the subject in which we never know what we are talking about, nor whether what we are saying is true.” If this is the case, how can we hope to prove anything? We can’t! What we *can* do, however, is show with absolute certainty that each of a chain of statements is “as true as those before it.” If we believe the statements at the beginning of the chain, and that the chain is properly assembled, we *must* believe the statements at the end.¹

Of course, we have to begin somewhere, and it is evident that statements at the beginning of such a chain *can’t* be proved. Statements that we agree to accept without proof are called **axioms**. We may discuss whether an axiom is appropriate (that is, whether it describes life as we perceive it) and we might at some point want to spend time discussing which axioms we ought to believe and which we should reject. But once this issue has been settled (and for the purposes of this course we consider it to be so) we agree *not* to discuss whether an axiom is true or false. Though it certainly can be an activity of great value, it is not our goal to scrutinize a collection of axioms here. We are studying the “top floors” of a subject, not its “foundations.” Besides, the chain of reasoning leading from the most basic axioms to this text is unimaginably long. Bertrand Russell and Alfred North Whitehead took it upon themselves to build such a chain in their monumental *Principia Mathematica*. After several *hundred* pages, they were able to prove from “first principles”

¹ This is the price mathematicians pay for the power to make proofs. In mathematics we find things that we are *compelled* to believe (some of which we might prefer not to). Practitioners of other fields have more flexibility to pick and choose what they will accept.

that $1 + 1 = 2$. Fortunately, this is not how we will be spending our time. Foundational questions are as much philosophical as mathematical, and as mathematics they fall under headings other than analysis.

EXERCISES 1.1

1. What did Russell mean when he said that mathematics is “the subject in which we never know what we are talking about, nor whether what we are saying is true”?
2. Discuss the differences in meaning of a statement of the form “It is true” when the assertion is made by a mathematician, a physicist, a biologist, a sociologist, a politician, or a used-car salesperson.

1.2 PROOFS AS CHAINS

It is instructive in many ways to view a proof as a chain of reasoning. To build a chain, we need a supply of links and a way to connect one link to another. In geometry class, we sometimes made two-column proofs with “Steps” on one side of the paper and “Reasons” on the other. A step might have been “Angle a is congruent to angle b ,” with the reason “Alternate interior angles.” Steps are the links in the chain; reasons are the connections between them. We can safely use a real chain only if each of its links and the connections between them are sound. In mathematics, a sequence of statements, each of which is properly formed and correctly justified by those before it, is called a **proof**.

We can construct a chain from either end, or from both ends at once. We can even assemble links bound for the middle into sections and then connect the sections. In the same way, we can work a proof from the beginning or the end (or even from the middle). A proof is almost never thought of straight through from beginning to end. In textbooks, though, proofs are usually *written down* from beginning to end, causing much unnecessary confusion. Here we will give a brief outline of the basic logical structures we will encounter in our work. We observe right off the bat that even the simplest of ideas sometimes warrant discussion.

1.3 STATEMENTS

We have already used this important word, even though we may not be entirely sure what it means. Since statements are the steps in our proofs—the links in our chains—we should examine the meaning of the