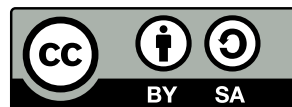


Mathematics for Physicists

<https://www.github.com/Lauchmelder23/Mathematics>

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Chapter 1

Fundamentals and Notation

1.1 Logic

Definition 1.1 (Statements). A statement is a sentence (mathematically or colloquially) which can be either true or false.

Example 1.2. Statements are

- Tomorrow is Monday
- $x > 1$ where x is a natural number
- Green rabbits grow at full moon

No statements are

- What is a statement?
- $x + 20y$ where x, y are natural numbers
- This sentence is false

Definition 1.3 (Connectives). When Φ, Ψ are statements, then

- (i) $\neg\Phi$ (not Φ)
- (ii) $\Phi \wedge \Psi$ (Φ and Ψ)
- (iii) $\Phi \vee \Psi$ (Φ or Ψ)
- (iv) $\Phi \implies \Psi$ (if Φ then Ψ)
- (v) $\Phi \iff \Psi$ (Φ if and only if (iff.) Ψ)

are also statements. We can represent connectives with truth tables

Φ	Ψ	$\neg\Phi$	$\Phi \wedge \Psi$	$\Phi \vee \Psi$	$\Phi \implies \Psi$	$\Phi \iff \Psi$
t	t	f	t	t	t	t
t	f	f	f	t	f	f
f	t	t	f	t	t	f
f	f	t	f	f	t	t

Remark 1.4.

- (i) \vee is inclusive
- (ii) $\Phi \implies \Psi$, $\Phi \longleftarrow \Psi$, $\Phi \iff \Psi$ are NOT the same
- (iii) $\Phi \implies \Psi$ is always true if Φ is false (ex falso quodlibet)

Definition 1.5 (Hierarchy of logical operators). \neg is stronger than \wedge and \vee , which are stronger than \implies and \iff .

Example 1.6.

$$\begin{aligned} \neg\Phi \wedge \Psi &\cong (\neg\Phi) \wedge \Psi \\ \neg\Phi \implies \Psi &\cong (\neg\Phi) \wedge \Psi \\ \Phi \wedge \Psi \iff \Psi &\cong (\Phi \wedge \Psi) \iff \Psi \\ \neg\Phi \vee \neg\Psi \implies \neg\Psi \wedge \Psi &\cong ((\neg\Phi) \vee (\neg\Psi)) \implies ((\neg\Psi) \wedge \Psi) \end{aligned}$$

We avoid writing statements like $\Phi \wedge \Psi \vee \Theta$. A statement that is always true is called a tautology. Some important equivalencies are

$$\begin{aligned} \Phi &\text{ equiv. } \neg(\neg\Phi) \\ \Phi \implies \Psi &\text{ equiv. } \neg\Psi \implies \neg\Phi \\ \Phi \iff \Psi &\text{ equiv. } (\Phi \implies \Psi) \wedge (\Psi \implies \Phi) \\ \Phi \vee \Psi &\text{ equiv. } \neg(\neg\Phi \wedge \neg\Psi) \end{aligned}$$

Logical operators are commutative, associative and distributive.

Definition 1.7 (Quantifiers). Let $\Phi(x)$ be a statement depending on x . Then $\forall x \Phi(x)$ and $\exists x \Phi(x)$ are also statements. The interpretation of these statements is

- $\forall x \Phi(x)$: "For all x , $\Phi(x)$ holds."
- $\exists x \Phi(x)$: "There is (at least one) x s.t. $\Phi(x)$ holds."

Remark 1.8.

- (i) $\forall x x \geq 1$ is true for natural numbers, but not for integers. We must specify a domain.
- (ii) If the domain is infinite the truth value of $\forall x \Phi(x)$ cannot be algorithmically determined.
- (iii) $\forall x \Phi(x)$ and $\forall y \Phi(y)$ are equivalent.
- (iv) Same operators can be exchanged, different ones cannot.
- (v) $\forall x \Phi(x)$ is equivalent to $\neg \exists x \neg \Phi(x)$.

1.2 Sets and Functions

Definition 1.9. A set is an imaginary "container" for mathematical objects. If A is a set we write

- $x \in A$ for " x is an element of A "
- $x \notin A$ for $\neg x \in A$

There are some specific types of sets

- (i) \emptyset is the empty set which contains no elements. Formally: $\exists x \forall y y \notin x$
- (ii) Finite sets: $\{1, 3, 7, 20\}$
- (iii) Let $\Phi(x)$ be a statement and A a set. Then $\{x \in A \mid \Phi(x)\}$ is the set of all elements from A such that $\Phi(x)$ holds.

There are relation operators between sets. Let A, B be sets

- (i) $A \subset B$ means " A is a subset of B ".
- (ii) $A = B$ means " A and B are the same"

Each element can appear only once in a set, and there is no specific ordering to these elements. This means that $\{1, 3, 3, 7\} = \{3, 1, 7\}$. There are also operators between sets

- (i) $A \cup B$ is the union of A and B .

$$x \in A \cup B \iff x \in A \vee x \in B$$

(ii) $A \cap B$ is the intersection of A and B .

$$x \in A \cap B \iff x \in A \wedge x \in B$$

This can be expanded to more than two sets ($A \cup B \cup C$). We can also use the following notation. Let A be a set of sets. Then

$$\bigcup_{C \in A} C$$

is the union of all sets contained in A .

(iii) $A \setminus B$ is the difference of A and B .

$$x \in A \setminus B \iff x \in A \wedge x \notin B$$

(iv) The power set of a set A is the set of all subsets of A . Example:

$$\mathcal{P}(\{1, 2\}) = \{\emptyset, \{1\}, \{2\}, \{1, 2\}\}$$

Theorem 1.10. *Let A, B, C be sets. Then*

$$\begin{aligned} A \setminus (B \cup C) &= (A \setminus B) \cap (A \setminus C) \\ A \setminus (B \cap C) &= (A \setminus B) \cup (A \setminus C) \\ A \cup (B \cap C) &= (A \cup B) \cap (A \cup C) \\ A \cap (B \cup C) &= (A \cap B) \cup (A \cap C) \end{aligned}$$

Proof. Let A, B, C be sets.

$$\begin{aligned} x \in A \cap (B \cup C) &\iff x \in A \wedge x \in B \cup C \\ &\iff x \in A \wedge (x \in B \vee x \in C) \\ &\iff (x \in A \wedge x \in B) \vee (x \in A \wedge x \in C) \quad (1.1) \\ &\iff x \in A \cap B \vee x \in A \cap C \\ &\iff x \in (A \cap B) \cup (A \cap C) \end{aligned}$$

The other equations are left as an exercise to the reader. \square

Definition 1.11. Let A, B be sets. For $x \in A, y \in B$ we call (x, y) the ordered pair from x, y . The Cartesian product is defined as

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

Remark 1.12.

- (i) (x, y) is NOT equivalent to $\{x, y\}$. The former is an ordered pair, the latter a set. It is important to note that

$$(x, y) = (a, b) \iff x = a \wedge y = b$$

- (ii) This can be extended to triplets, quadruplets, ...

$$A \times B \times C = \{(x, y, z) \mid x \in A \wedge y \in B \wedge z \in C\}$$

We use the notation $A \times A = A^2$

- (iii) For \mathbb{R}^2 (\mathbb{R} are the real numbers) we can view (x, y) as coordinates of a point in the plane.

Definition 1.13. Let A, B be sets. A mapping f from A to B assigns each $x \in A$ exactly one element $f(x) \in B$. A is called the domain and B the codomain.

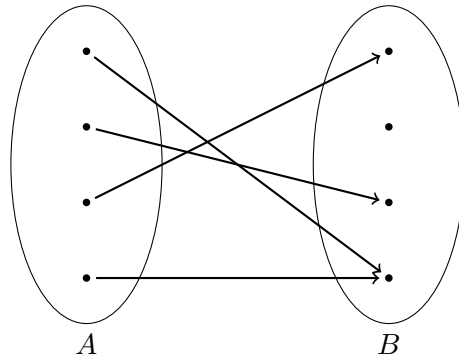


Figure 1.1: A mapping $f : A \rightarrow B$

As shown in figure 1.1, every element from A is assigned exactly one element from B , but not every element from B must be assigned to an element from A , and elements from B can be assigned more than one element from A . The notation for such mappings is

$$f : A \longrightarrow B$$

A mapping that has numbers ($\mathbb{N}, \mathbb{R}, \dots$) as the codomain is called a function.

Example 1.14.

(i)

$$\begin{aligned} f : \mathbb{N} &\longrightarrow \mathbb{N} \\ n &\longmapsto 2n + 1 \end{aligned}$$

(ii)

$$\begin{aligned} f : \mathbb{R} &\longrightarrow \mathbb{R} \\ x &\longmapsto \begin{cases} 0 & x \text{ rational} \\ 1 & x \text{ irrational} \end{cases} \end{aligned}$$

(iii) Addition on \mathbb{N}

$$f : \mathbb{N} \times \mathbb{N} \longrightarrow \mathbb{N}$$

Instead of $f(x, y)$ we typically write $x + y$ for addition.

(iv) The identity mapping is defined as

$$\begin{aligned} \text{id}_A : A &\longrightarrow A \\ x &\longmapsto x \end{aligned}$$

Remark 1.15 (Mappings as sets).

(i) A mapping $f : A \rightarrow B$ corresponds to a subset of $F = A \times B$, such that

$$\begin{aligned} \forall x \in A \forall y, z \in B \quad (x, y) \in F \wedge (x, z) \in F &\implies y = z \\ \forall x \in A \exists y \in B \quad (x, y) \in F & \end{aligned}$$

(ii) Simply writing "Let the function $f(x) = x^2 \dots$ " is NOT mathematically rigorous.

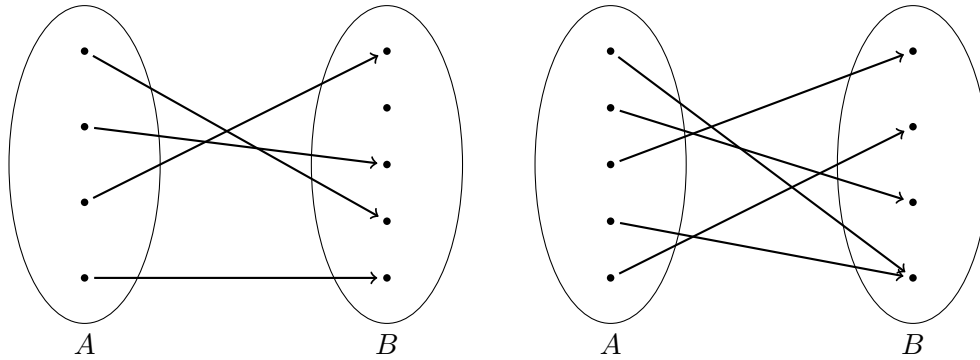
(iii)

$$f \text{ is a mapping from } A \text{ to } B \iff f(x) \text{ is a value in } B$$

(iv)

$$f, g : A \longrightarrow B \text{ are the same mapping} \iff \forall x \in A \quad f(x) = g(x)$$

Definition 1.16. We call $f : A \rightarrow B$



(a) Injective mapping. There is at most one arrow per point in B

(b) Surjective mapping. There is at least one arrow per point in B

Figure 1.2: Visualizations of injective and surjective mappings

- injective if $\forall x, \tilde{x} \in A \quad f(x) = f(\tilde{x}) \implies x = \tilde{x}$
- surjective if $\forall y \in B, \exists x \in A \quad f(x) = y$
- bijective if f is injective and surjective

Example 1.17.

(i)

$$f : \mathbb{N} \longrightarrow \mathbb{N}$$

$$n \longmapsto n^2$$

is not surjective (e.g. $n^2 \neq 3$), but injective.

(ii)

$$f : \mathbb{Z} \longrightarrow \mathbb{N}$$

$$n \longmapsto n^2$$

is neither surjective nor injective.

(iii)

$$f : \mathbb{N} \longrightarrow \mathbb{N}$$

$$n \longmapsto \begin{cases} \frac{n}{2} & \text{neven} \\ \frac{n+1}{2} & \text{nodd} \end{cases}$$

is surjective but not injective.

Definition 1.18 (Function compositing). Let A, B, C be sets, and let $f : A \rightarrow B, g : B \rightarrow C$. Then the composition of f and g is the mapping

$$\begin{aligned} g \circ f : A &\longrightarrow C \\ x &\longmapsto g(f(x)) \end{aligned}$$

Remark 1.19. Compositing is associative (why?), but not commutative. For example let

$$\begin{array}{ll} f : \mathbb{N} \longrightarrow \mathbb{N} & g : \mathbb{N} \longrightarrow \mathbb{N} \\ n \longmapsto 2n & n \longmapsto n + 3 \end{array}$$

Then

$$\begin{aligned} f \circ g(n) &= 2(n + 3) = 2n + 6 \\ g \circ f(n) &= 2n + 3 \end{aligned}$$

Theorem 1.20. Let $f : A \rightarrow B$ be a bijective mapping. Then there exists a mapping $f^{-1} : B \rightarrow A$ such that $f \circ f^{-1} = \text{id}_B$ and $f^{-1} \circ f = \text{id}_A$. f^{-1} is called the inverse function of f .

Proof. Let $y \in B$ and f bijective. That means $\exists x \in A$ such that $f(x) = y$. Due to f being injective, this x must be unique, since if $\exists \tilde{x} \in A$ s.t. $f(\tilde{x}) = f(x) = y$, then $x = \tilde{x}$. We define $f(x) = y$ and $f^{-1}(y) = x$, therefore

$$f \circ f^{-1}(y) = f(f^{-1}(y)) = f(x) = y = \text{id}_B(y) \implies f \circ f^{-1} = \text{id}_B \quad (1.2)$$

and equivalently

$$f^{-1} \circ f(x) = \text{id}_A(x) \implies f^{-1} \circ f = \text{id}_A \quad (1.3)$$

□

1.3 Numbers

Definition 1.21. The real numbers are a set \mathbb{R} with the following structure

(i) Addition

$$+ : \mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$$

(ii) Multiplication

$$\cdot : \mathbb{R} \times \mathbb{R} \longrightarrow \mathbb{R}$$

Instead of $+(x, y)$ and $\cdot(x, y)$ we write $x + y$ and $x \cdot y$.

(iii) Order relations

\leq is a relation on \mathbb{R} , i.e. $x \leq y$ is a statement.

Definition 1.22 (Axioms of Addition).

A1: Associativity

$$\forall a, b, c \in \mathbb{R} : (a + b) + c = a + (b + c)$$

A2: Existence of a neutral element

$$\exists 0 \in \mathbb{R} \forall x \in \mathbb{R} : x + 0 = x$$

A3: Existence of an inverse element

$$\forall x \in \mathbb{R} \exists (-x) \in \mathbb{R} : x + (-x) = 0$$

A4: Commutativity

$$\forall x, y \in \mathbb{R} : x + y = y + x$$

Theorem 1.23. $x, y \in \mathbb{R}$

(i) *The neutral element is unique*

(ii) $\forall x \in \mathbb{R}$ *the inverse is unique*

(iii) $-(-x) = x$

(iv) $-(x + y) = (-x) + (-y)$

Proof.

(i) Assume $a, b \in \mathbb{R}$ are both neutral elements, i.e.

$$\forall x \in \mathbb{R} : x + a = x = x + b \tag{1.4}$$

This also implies that $a + b = a$ and $b + a = b$.

$$\implies b = b + a \stackrel{\text{A4}}{=} a + b = a \tag{1.5}$$

Therefore $a = b$.

(ii) Assume $c, d \in \mathbb{R}$ are both inverse elements of $x \in \mathbb{R}$, i.e.

$$x + c = 0 = x + d \quad (1.6)$$

$$c = 0 + c = x + d + c \stackrel{A4}{=} x + c + d = 0 + d = d \quad (1.7)$$

Therefore $c = d$.

(iii) Left as an exercise for the reader.

(iv)

$$\begin{aligned} x + y + ((-x) + (-y)) &= x + y + (-x) + (-y) \\ &\stackrel{A4}{=} x + (-x) + y + (-y) = 0 \end{aligned} \quad (1.8)$$

Therefore $(-x) + (-y)$ is the inverse element of $(x + y)$, i.e. $-(x + y) = (-x) + (-y)$.

□

Definition 1.24 (Axioms of Multiplication).

$$\text{M1: } \forall x, y, z \in \mathbb{R} : (xy)z = x(yz)$$

$$\text{M2: } \exists 1 \in \mathbb{R} \forall x \in \mathbb{R} : x1 = x$$

$$\text{M3: } \forall x \in \mathbb{R} \setminus \{0\} \exists x^{-1} \in \mathbb{R} : xx^{-1} = 1$$

$$\text{M4: } \forall x, y \in \mathbb{R} : xy = yx$$

Definition 1.25 (Compatibility of Addition and Multiplication).

R1: Distributivity

$$\forall x, y, z \in \mathbb{R} : x \cdot (y + z) = (x \cdot y) + (x \cdot z)$$

R2: $0 \neq 1$

Theorem 1.26. $x, y \in \mathbb{R}$

$$(i) \ x \cdot 0 = 0$$

$$(ii) \ -(x \cdot y) = x \cdot (-y) = (-x) \cdot y$$

$$(iii) \ (-x) \cdot (-y) = x \cdot y$$

(iv) $(-x)^{-1} = -(x^{-1})$ (only for $x \neq 0$)

(v) $xy = 0 \implies x = 0 \vee y = 0$

Proof.

(i) $x \in \mathbb{R}$

$$x \cdot 0 \stackrel{\text{A2}}{=} x \cdot (0 + 0) \stackrel{\text{R1}}{=} x \cdot 0 + x \cdot 0 \quad (1.9)$$

$$\stackrel{\text{A3}}{\implies} 0 = x \cdot 0 \quad (1.10)$$

(ii) $x, y \in \mathbb{R}$

$$xy + (-(xy)) \stackrel{\text{A3}}{=} 0 \stackrel{\text{(i)}}{=} x \cdot 0 = x(y + (-y)) \stackrel{\text{R1}}{=} xy + x(-y) \quad (1.11)$$

$$\stackrel{\text{A3}}{\implies} -(xy) = x \cdot (-y) \quad (1.12)$$

(iii) Left as an exercise for the reader.

(iv) $x \in \mathbb{R}$

$$x \cdot (-(-x)^{-1}) \stackrel{\text{(ii)}}{=} -(x \cdot (-x)^{-1}) \stackrel{\text{(ii)}}{=} (-x) \cdot (-x)^{-1} \stackrel{\text{M3}}{=} 1 \stackrel{\text{M3}}{=} x \cdot x^{-1} \quad (1.13)$$

$$\stackrel{\text{M3}}{\implies} -(-x)^{-1} = x^{-1} \stackrel{1.23(\text{iii})}{\implies} (-x)^{-1} = -(x^{-1}) \quad (1.14)$$

(v) $x, y \in \mathbb{R}$ and $y \neq 0$. Then $\exists y^{-1} \in \mathbb{R}$:

$$xy = 0 \implies xyy^{-1} \stackrel{\text{M3}}{=} x \cdot 1 \stackrel{\text{M2}}{=} x = 0 = 0 \cdot y^{-1} \quad (1.15)$$

□

Remark 1.27. A structure that fulfils all the previous axioms is called a field. We introduce the following notation for $x, y \in \mathbb{R}$, $y \neq 0$

$$\frac{x}{y} = xy^{-1}$$

Definition 1.28 (Order relations).

O1: Reflexivity

$$\forall x \in \mathbb{R} : x \leq x$$

O2: Transitivity

$$\forall x, y, z \in \mathbb{R} : x \leq y \wedge y \leq z \implies x \leq z$$

O3: Anti-Symmetry

$$\forall x, y \in \mathbb{R} : x \leq y \wedge y \leq x \implies x = y$$

O4: Totality

$$\forall x, y \in \mathbb{R} : x \leq y \vee y \leq x$$

O5:

$$\forall x, y, z \in \mathbb{R} : x \leq y \implies x + z \leq y + z$$

O6:

$$\forall x, y \in \mathbb{R} : 0 \leq x \wedge 0 \leq y \implies 0 \leq x \cdot y$$

We write $x < y$ for $x \leq y \wedge x \neq y$

Theorem 1.29. $x, y \in \mathbb{R}$

(i) $x \leq y \implies -y \leq -x$

(ii) $x \leq 0 \wedge y \leq 0 \implies 0 \leq xy$

(iii) $0 \leq 1$

(iv) $0 \leq x \implies 0 \leq x^{-1}$

(v) $0 < x \leq y \implies y^{-1} \leq x^{-1}$

Proof.

(i)

$$\begin{aligned} x \leq y &\stackrel{\text{O5}}{\implies} x + (-x) + (-y) \leq y + (-x) + (-y) \\ &\iff -y \leq -x \end{aligned} \tag{1.16}$$

(ii) With $y \leq 0 \stackrel{(i)}{\implies} 0 \leq -y$ and $x \leq 0 \stackrel{(i)}{\implies} 0 \leq -x$ follows from O6:

$$0 \leq (-x)(-y) = xy \tag{1.17}$$

(iii) Assume $0 \leq 1$ is not true. From O4 we know that

$$1 \leq 0 \stackrel{(ii)}{\implies} 0 \leq 1 \cdot 1 = 1 \tag{1.18}$$

(iv) Left as an exercise for the reader.

$$(v) \quad 0 \leq x^{-1} \wedge 0 \leq y^{-1} \xrightarrow{\text{O6}} 0 \leq x^{-1}y^{-1} \quad (1.19)$$

From $x \leq y$ follows $0 \leq y - x$

$$\xrightarrow{\text{O6}} 0 \leq (y - x)x^{-1}y^{-1} \stackrel{\text{R1}}{=} yx^{-1}y^{-1} - xx^{-1}y^{-1} = x^{-1} - y^{-1} \quad (1.20)$$

$$\xrightarrow{\text{O5}} y^{-1} \leq x^{-1} \quad (1.21)$$

□

Remark 1.30. A structure that fulfils all the previous axioms is called an ordered field.

Definition 1.31. Let $A \subset \mathbb{R}$, $x \in \mathbb{R}$.

- (i) x is called an upper bound of A if $\forall y \in A : y \leq x$
- (ii) x is called a maximum of A if x is an upper bound of A and $x \in A$
- (iii) x is called supremum of A if x is an upper bound of A and if for every other upper bound $y \in \mathbb{R}$ the statement $x \leq y$ holds. In other words, x is the smallest upper bound of A .

A is called bounded above if it has an upper bound. Analogously, there exists a lower bound, a minimum and an infimum. We introduce the notation $\sup A$ for the supremum and $\inf A$ for the infimum.

Definition 1.32. $a, b \in \mathbb{R}$, $a < b$. We define

- $(a, b) := \{x \in \mathbb{R} \mid a < x \wedge x < b\}$
- $[a, b] := \{x \in \mathbb{R} \mid a \leq x \wedge x \leq b\}$
- $(a, \infty) := \{x \in \mathbb{R} \mid a < x\}$

Example 1.33. $(-\infty, 1)$ is bounded above ($1, 2, 1000, \dots$ are upper bounds), but has no maximum. 1 is the supremum.

Definition 1.34 (Completeness of the real numbers). Every non-empty subset of \mathbb{R} with an upper bound has a supremum.

Definition 1.35. A set $A \subset \mathbb{R}$ is called inductive if $1 \in A$ and

$$x \in A \implies x + 1 \in A$$

Lemma 1.36. Let I be an index set, and let A_i be inductive sets for every $i \in I$. Then $\bigcap_{i \in I} A_i$ is also inductive.

Proof. Since A_i is inductive $\forall i \in I$, we know that $1 \in A_i$. Therefore

$$1 \in \bigcap_{i \in I} A_i \quad (1.22)$$

Now let $x \in \bigcap_{i \in I} A_i$, this means that $x \in A_i \forall i \in I$.

$$\implies x + 1 \in A_i \forall i \in I \implies x + 1 \in \bigcap_{i \in I} A_i \quad (1.23)$$

□

Definition 1.37. The natural numbers are the smallest inductive subset of \mathbb{R} . I.e.

$$\bigcap_{A \text{ inductive}} A =: \mathbb{N}$$

Theorem 1.38 (The principle of induction). Let $\Phi(x)$ be a statement with a free variable x . If $\Phi(1)$ is true, and if $\Phi(x) \implies \Phi(x + 1)$, then $\Phi(x)$ holds for all $x \in \mathbb{N}$.

Proof. Define $A = \{x \in \mathbb{R} \mid \Phi(x)\}$. According to the assumptions, A is inductive and therefore $\mathbb{N} \subset A$. This means that $\forall n \in \mathbb{N} : \Phi(n)$. □

Corollary 1.39. $m, n \in \mathbb{N}$

$$(i) \quad m + n \in \mathbb{N}$$

$$(ii) \quad mn \in \mathbb{N}$$

$$(iii) \quad 1 \leq n \quad \forall n \in \mathbb{N}$$

Proof. We will only proof (i). (ii) and (iii) are left as an exercise for the reader. Let $n \in \mathbb{N}$. Define $A = \{m \in \mathbb{N} \mid m + n \in \mathbb{N}\}$. Then $1 \in A$, since \mathbb{N} is inductive. Now let $m \in A$, therefore $n + m \in \mathbb{N}$.

$$\implies n + m + 1 \in \mathbb{N} \quad (1.24)$$

$$\iff m + 1 \in A \quad (1.25)$$

Hence A is inductive, so $\mathbb{N} \subset A$. From $A \subset \mathbb{N}$ follows that $\mathbb{N} = A$. □

Theorem 1.40. $n \in \mathbb{N}$. There are no natural numbers between n and $n + 1$.

Heuristic Proof. Show that $x \in \mathbb{N} \cap (1, 2)$ implies that $\mathbb{N} \setminus \{x\}$ is inductive. Now show that if $\mathbb{N} \cap (n, n + 1) = \emptyset$ and $x \in \mathbb{N} \cap (n + 1, n + 2)$ then $\mathbb{N} \setminus \{x\}$ is inductive. \square

Theorem 1.41 (Archimedean property).

$$\forall x \in \mathbb{R} \exists n \in \mathbb{N} : x < n$$

Proof. If $x < 1$ there is nothing to prove, so let $x \geq 1$. Define the set

$$A = \{n \in \mathbb{N} \mid n \leq x\} \quad (1.26)$$

A is bounded above by definition. There exists the supremum $s = \sup A$. By definition, $s - 1$ is not an upper bound of A , i.e. $\exists m \in A : s - 1 < m$. Therefore $s \leq m + 1$.

$$m \in A \subset \mathbb{N} \implies m + 1 \in \mathbb{N} \quad (1.27)$$

Since s is an upper bound of A , this implies that $m + 1 \notin A$, so therefore $m + 1 > x$. \square

Corollary 1.42. *Every non-empty subset of \mathbb{N} has a minimum, and every non-empty subset of \mathbb{N} that is bounded above has a maximum.*

Proof. Let $A \subset \mathbb{N}$. Propose that A has no minimum. Define the set

$$\tilde{A} := \{n \in \mathbb{N} \mid \forall m \in A : n < m\} \quad (1.28)$$

1 is a lower bound of A , but according to the proposition A has no minimum, so therefore $1 \notin A$. This implies that $1 \in \tilde{A}$.

$$n \in \tilde{A} \implies n < m \forall m \in A \quad (1.29)$$

But since there exists no natural number between n and $n + 1$, this means that $n + 1$ is also a lower bound of A , and therefore

$$n + 1 \leq m \forall m \in A \implies n + 1 \in \tilde{A} \quad (1.30)$$

So \tilde{A} is an inductive set, hence $\tilde{A} = \mathbb{N}$. Therefore $A = \emptyset$. \square

Definition 1.43. We define the following new sets:

$$\mathbb{Z} := \{x \in \mathbb{R} \mid x \in \mathbb{N}_0 \vee (-x) \in \mathbb{N}_0\}$$

$$\mathbb{Q} := \left\{ \frac{p}{q} \mid p, q \in \mathbb{Z} \wedge q \neq 0 \right\}$$

\mathbb{Z} are called integers, and \mathbb{Q} are called the rational numbers. \mathbb{N}_0 are the natural numbers with the 0 ($\mathbb{N}_0 = \mathbb{N} \cap \{0\}$).

Remark 1.44.

$$x, y \in \mathbb{Z} \implies x + y, x \cdot y, (-x) \in \mathbb{Z}$$

$$x, y \in \mathbb{Q} \implies x + y, x \cdot y, (-x) \in \mathbb{Q} \text{ and } x^{-1} \in \mathbb{Q} \text{ if } x \neq 0$$

The second statement implies that \mathbb{Q} is a field.

Corollary 1.45 (Density of the rationals). $x, y \in \mathbb{R}$, $x < y$. Then

$$\exists r \in \mathbb{Q} : x < r < y$$

Proof. This proof relies on the Archimedean property.

$$\exists q \in \mathbb{N} : \frac{1}{y-x} < q \left(\iff \frac{1}{q} < y-x \right) \quad (1.31)$$

Let $p \in \mathbb{Z}$ be the greatest integer that is smaller than $y \cdot q$. The existence of p is ensured by corollary Corollary 1.42. Then $\frac{p}{q} < y$ and

$$p+1 \geq y \cdot q \implies y \leq \frac{p}{q} + \frac{1}{q} < \frac{p}{q} + (y-x) \quad (1.32)$$

$$\implies x < \frac{p}{q} < y \quad (1.33)$$

□

Definition 1.46 (Absolute values). We define the following function

$$\begin{aligned} |\cdot| : \mathbb{R} &\longrightarrow [0, \infty) \\ x &\longmapsto \begin{cases} x & , x \geq 0 \\ -x & , x < 0 \end{cases} \end{aligned}$$

Theorem 1.47.

$$x, y \in \mathbb{R} \implies |xy| = |x||y|$$

Proof. Left as an exercise for the reader. □

Definition 1.48 (Complex numbers). Complex numbers are defined as the set $\mathbb{C} = \mathbb{R}^2$. Addition and multiplication are defined as mappings $\mathbb{C} \times \mathbb{C} \rightarrow \mathbb{C}$. Let $(x, y), (\tilde{x}, \tilde{y}) \in \mathbb{C}$.

$$(x, y) + (\tilde{x}, \tilde{y}) := (x + \tilde{x}, y + \tilde{y})$$

$$(x, y) \cdot (\tilde{x}, \tilde{y}) := (x\tilde{x} - y\tilde{y}, x\tilde{y} + \tilde{x}y)$$

\mathbb{C} is a field. Let $z = (x, y) \in \mathbb{C}$. We define

$$\Re(z) = \text{Re}(z) = x \quad \text{the real part}$$

$$\Im(z) = \text{Im}(z) = y \quad \text{the imaginary part}$$

Remark 1.49.

(i) We will not prove that \mathbb{C} fulfils the field axioms here, this can be left as an exercise to the reader. However, we will note the following statements

- Additive neutral element: $(0, 0)$
- Additive inverse of (x, y) : $(-x, -y)$
- Multiplicative neutral element: $(1, 0)$
- Multiplicative inverse of $(x, y) \neq (0, 0)$: $\left(\frac{x}{x^2+y^2}, -\frac{y}{x^2+y^2}\right)$

(ii) Numbers with $y = 0$ are called real.

(iii) The imaginary unit is defined as $i = (0, 1)$

$$(0, 1) \cdot (x, y) = (-y, x)$$

Especially

$$i^2 = (0, 1)^2 = (-1, 0) = -(1, 0) = -1$$

We also introduce the following notation

$$(x, y) = (x, 0) + i \cdot (y, 0) = x + iy$$

Theorem 1.50 (Fundamental theorem of algebra). *Every non-constant, complex polynomial has a complex root. I.e. for $n \in \mathbb{N}$, $\alpha_0, \dots, \alpha_n \in \mathbb{C}$, $\alpha_n \neq 0$ there is some $x \in \mathbb{C}$ such that*

$$\sum_{i=0}^n \alpha_i x^i = \alpha_0 + \alpha_1 x + \alpha_2 x^2 + \dots + \alpha_n x^n = 0$$

Proof. Not here. □

Chapter 2

Real Analysis: Part I

2.1 Elementary Inequalities

Example 2.1.

- $x \in \mathbb{R} \implies x^2 \geq 0$
- $x^2 - 2xy + y^2 = (x - y)^2 \geq 0 \quad \forall x, y \in \mathbb{R}$
- $x^2 + y^2 \geq 2xy$

Theorem 2.2 (Absolute inequalities). *Let $x \in \mathbb{R}$, $c \in [0, \infty)$. Then*

(i) $-|x| \leq x \leq |x|$

(ii) $|x| \leq c \iff -c \leq x \leq c$

(iii) $|x| \geq c \iff x \leq -c \vee c \leq x$

(iv) $|x| = 0 \iff x = 0$

Theorem 2.3 (Triangle inequality). *Let $x, y \in \mathbb{R}$. Then*

$$|x + y| \leq |x| + |y|$$

Proof. From Theorem 2.2 follows $x \leq |x|$ and $y \leq |y|$.

$$\implies x + y \leq |x| + |y| \tag{2.1}$$

However, from the same theorem follows $-|x| \leq x$ and $-|y| \leq y$.

$$\implies -|x| - |y| \leq x + y \tag{2.2}$$

$$\implies |x + y| \leq |x| + |y| \tag{2.3}$$

□

Corollary 2.4. $n \in \mathbb{N}$, $x_1, \dots, x_n \in \mathbb{R}$. Then

$$\left| \sum_{i=1}^n x_i \right| \leq \sum_{i=1}^n |x_i|$$

Proof. Proof by induction. Let $n = 1$:

$$|x_1| \leq |x_1| \quad (2.4)$$

This statement is trivially true. Now assume the corollary holds for $n \in \mathbb{N}$. Then

$$\begin{aligned} \left| \sum_{i=1}^{n+1} x_i \right| &= \left| \sum_{i=1}^n x_i + x_{n+1} \right| \leq \left| \sum_{i=1}^n x_i \right| + |x_{n+1}| \\ &\leq \sum_{i=1}^n |x_i| + |x_{n+1}| \\ &= \sum_{i=1}^{n+1} |x_i| \end{aligned} \quad (2.5)$$

□

Theorem 2.5 (Bernoulli inequality). Let $x \in [-1, \infty)$ and $n \in \mathbb{N}$. Then

$$(1 + x)^n \geq 1 + nx$$

Proof. Proof by induction. Let $n = 1$:

$$1 + x \geq 1 + 1 \cdot x \quad (2.6)$$

This is trivial. Now assume the theorem holds for $n \in \mathbb{N}$. Then

$$\begin{aligned} (1 + x)^{n+1} &= (1 + x)^n(1 + x) \geq (1 + nx)(1 + x) \\ &= 1 + (n + 1)x + nx^2 \\ &\geq 1 + (n + 1)x \end{aligned} \quad (2.7)$$

□

2.2 Sequences and Limits

Definition 2.6. Let M be a set (usually M is \mathbb{R} or \mathbb{C}). A sequence in M is a mapping from \mathbb{N} to M . The notation is $(x_n)_{n \in \mathbb{N}} \subset M$ or $(x_n) \subset M$. x_n is called element of the sequence at n .

Example 2.7. Some real sequences are

- $x_n = \frac{1}{n}$ $(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots)$
- $x_n = \sum_{k=1}^n k$ $(1, 3, 6, 10, 15, \dots)$
- $x_n =$ "smallest prime factor of n " $(*, 2, 3, 2, 5, 2, 7, 2, 3, 2, \dots)$

Definition 2.8 (Convergence). Let $(x_n) \subset \mathbb{R}$ be a sequence, and $x \in \mathbb{R}$. Then

$$(x_n) \text{ converges to } x \iff \forall \epsilon > 0 \exists N \in \mathbb{N} : |x_n - x| < \epsilon \quad \forall n \geq N$$

A complex sequence $(z_n) \subset \mathbb{C}$ converges to $z \in \mathbb{C}$ if the real and imaginary parts of (z_n) converge to the real and imaginary parts of z . x (or z) is called the limit of the sequence. Common notation:

$$x_n \longrightarrow x \qquad x_n \xrightarrow{n \rightarrow \infty} x \qquad \lim_{n \rightarrow \infty} x_n = x$$

If a sequence converges to 0 it is called a null sequence.

Example 2.9.

- (i) $x \in \mathbb{R}$, $x_n = x$ (constant sequence). This sequence converges to x . To show this, let $\epsilon > 0$. Then for $N = 1$:

$$|x_n - x| = |x - x| = 0 < \epsilon$$

- (ii) $x_n = \frac{1}{n}$ is a null sequence. Let $\epsilon > 0$. By the Archimedean property:

$$\exists N \in \mathbb{N} : \frac{1}{\epsilon} < N$$

Then for $n \geq N$:

$$|x_n - 0| = |x_n| = \frac{1}{n} \leq \frac{1}{N} < \epsilon$$

- (iii) The sequence

$$x_n = \begin{cases} 1 & , n \text{ even} \\ -1 & , n \text{ odd} \end{cases}$$

does not converge.

Remark 2.10. A property holds for almost every (a.e.) $n \in \mathbb{N}$ if it doesn't hold for only finitely many n . (e.g. $n < 10$ is true for a.e. $n \in \mathbb{N}$)

Theorem 2.11. *A sequence $(x_n) \subset \mathbb{R}$ (or \mathbb{C}) has at most one limit.*

Proof. Propose that x, \tilde{x} are different limits of (x_n) . Without loss of generality (w.l.o.g.) we can write $x < \tilde{x}$. Now define $\epsilon = \frac{1}{2}(\tilde{x} - x) > 0$.

$$x_n \longrightarrow x \iff \exists N_1 : x_n \in (x - \epsilon, x + \epsilon) = \left(x - \epsilon, \frac{x + \tilde{x}}{2} \right) \quad (2.8)$$

$$x_n \longrightarrow \tilde{x} \iff \exists N_2 : x_n \in (\tilde{x} - \epsilon, \tilde{x} + \epsilon) = \left(\frac{x + \tilde{x}}{2}, x + \epsilon \right) \quad (2.9)$$

Since these intervals are disjoint, the proposition led to a contradiction. \square

Theorem 2.12. *Let $(x_n) \subset \mathbb{R}$ (or \mathbb{C}) be sequence with limit $x \in \mathbb{R}$. Then for $m \in \mathbb{N}$*

$$\lim_{n \rightarrow \infty} x_{n+m} = x$$

Proof. Left as an exercise for the reader. \square

Definition 2.13. The sequence $(x_n) \subset \mathbb{R}$ is bounded above if $\{x_n \mid n \in \mathbb{N}\}$ is bounded above. A number $K \in \mathbb{R}$ is an upper bound if $\forall n \in \mathbb{N} : x_n \leq K$.

Theorem 2.14. *Every convergent sequence is bounded.*

Proof. Let $(x_n) \subset \mathbb{R}$ converge to $x \in \mathbb{R}$. For $\epsilon = 1$ we trivially know that

$$\exists N \in \mathbb{N} \forall n \geq N : |x_n - x| < \epsilon = 1 \quad (2.10)$$

Let

$$K = \max\{x_1, x_2, \dots, x_N, |x| + 1\} \quad (2.11)$$

Then

$$|x_n| \leq K \quad \forall n \in \mathbb{N} \quad (2.12)$$

This is trivial for $n \leq N$. For $n > N$ we can use the triangle inequality:

$$|x_n| = |(x_n - x) + x| \leq |x_n - x| + |x| \leq |x| + 1 \quad (2.13)$$

\square

Theorem 2.15. *If $(x_n) \subset \mathbb{R}$ bounded and $(y_n) \subset \mathbb{R}$ null sequence, then $(x_n) \cdot (y_n)$ is also a null sequence.*

Proof. If (x_n) is bounded, this means that $\exists K \in (0, \infty)$ such that

$$|x_n| \leq K \quad \forall n \in \mathbb{N} \quad (2.14)$$

Since (y_n) is a null sequence we know that

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \forall n \geq N : |y_n| < \epsilon \quad (2.15)$$

Now let $\epsilon > 0$, then $\exists N \in \mathbb{N}$ such that

$$\forall n \geq N : |y_n| < \frac{\epsilon}{K} \quad (2.16)$$

$$|x_n \cdot y_n| = |x_n| |y_n| \leq K \frac{\epsilon}{K} = \epsilon \quad (2.17)$$

Therefore $(x_n)(y_n)$ is a null sequence. □

Theorem 2.16 (Squeeze theorem). *Let $(x_n), (y_n), (z_n) \subset \mathbb{R}$ be sequences such that*

$$x_n \leq y_n \leq z_n$$

for a.e. $n \in \mathbb{N}$, and let $x_n \rightarrow x, z_n \rightarrow x$. Then

$$\lim_{n \rightarrow \infty} y_n = x$$

Proof. Let $\epsilon > 0$. Then $\exists N_1, N_2, N_3 \in \mathbb{N}$ such that

$$\forall n \geq N_1 : x_n \leq y_n \leq z_n \quad (2.18)$$

$$\forall n \geq N_2 : |x_n - x| < \epsilon \quad (2.19)$$

$$\forall n \geq N_3 : |z_n - x| < \epsilon \quad (2.20)$$

Choose $N = \max\{N_1, N_2, N_3\}$. Then

$$\forall n \geq N : -\epsilon < x_n - x \leq y_n - x \leq z_n - x < \epsilon \quad (2.21)$$

Therefore $|y_n - x| < \epsilon$ □

Example 2.17. $\forall n \in \mathbb{N} : n \leq n^2$ (why?).

$$\implies 0 \leq \frac{1}{n^2} \leq \frac{1}{n} \implies \lim_{n \rightarrow \infty} \frac{1}{n^2} = 0$$

Theorem 2.18. *Let $(x_n), (y_n) \subset \mathbb{R}$ and $x_n \rightarrow x, y_n \rightarrow y$. Then $x \leq y$.*

Proof. Left as an exercise for the reader. □

Remark 2.19. If $x_n < y_n \quad \forall n \in \mathbb{N}$, then $x = y$ can still be true.

Lemma 2.20. Let $(x_n) \in \mathbb{R}$ and $x \in \mathbb{R}$.

$$(x_n) \longrightarrow x \iff (|x_n - x|) \text{ is null sequence}$$

Epecially:

$$(x_n) \text{ null sequence} \iff |x_n| \text{ null sequence}$$

Proof.

$$||x_n - x| - 0| = |x_n - x| \tag{2.22}$$

□

Theorem 2.21. Let $(x_n), (y_n) \in \mathbb{R}$ (or \mathbb{C}) with $x_n \rightarrow x, y_n \rightarrow y$ ($x, y \in \mathbb{R}$). Then all of the following are true:

(i)

$$\lim_{n \rightarrow \infty} x_n + y_n = x + y = \lim_{n \rightarrow \infty} x_n + \lim_{n \rightarrow \infty} y_n$$

(ii)

$$\lim_{n \rightarrow \infty} x_n y_n = xy = \lim_{n \rightarrow \infty} x_n \cdot \lim_{n \rightarrow \infty} y_n$$

(iii) If $y \neq 0$:

$$\lim_{n \rightarrow \infty} \frac{x_n}{y_n} = \frac{x}{y} = \frac{\lim_{n \rightarrow \infty} x_n}{\lim_{n \rightarrow \infty} y_n}$$

Proof.

(i) Let $\epsilon > 0$. Then $\exists N_1, N_2 \in \mathbb{N}$ such that

$$\forall n \geq N_1 : |x_n - x| < \frac{\epsilon}{2} \tag{2.23}$$

$$\forall n \geq N_2 : |y_n - y| < \frac{\epsilon}{2} \tag{2.24}$$

Now choose $N = \max\{N_1, N_2\}$. Then $\forall n \geq N$:

$$\begin{aligned} |x_n + y_n - (x + y)| &= |(x_n - x) + (y_n - y)| \\ &\leq |x_n - x| + |y_n - y| \\ &< \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon \end{aligned} \tag{2.25}$$

$$\implies x_n + y_n \longrightarrow x + y \tag{2.26}$$

(ii)

$$\begin{aligned} 0 \leq |x_n y_n - xy| &= |(x_n y_n - x_n y) + (x_n y - xy)| \\ &\leq |x_n(y_n - y)| + |(x_n - x)y| \\ &= |x_n||y_n - y| + |x_n - x||y| \longrightarrow 0 \end{aligned} \quad (2.27)$$

Therefore $|x_n y_n - xy|$ is a null sequence and

$$x_n y_n \longrightarrow xy \quad (2.28)$$

(iii) Now we need to show that if $y \neq 0$ then $\frac{1}{y_n} \rightarrow \frac{1}{y}$. We know that $|y| > 0$. So $\exists N \in \mathbb{N}$ such that

$$\forall n \geq N : |y_n - y| < \frac{|y|}{2} \quad (2.29)$$

This implies that

$$\forall n \geq N : 0 < \frac{|y|}{2} \leq |y_n| \quad (2.30)$$

From this we now know that $\frac{1}{y_n}$ is defined and bounded

$$\left| \frac{1}{y_n} \right| = \frac{1}{|y_n|} \leq \frac{2}{|y|} \quad (2.31)$$

So finally

$$\left| \frac{1}{y_n} - \frac{1}{y} \right| = \left| \frac{1}{y_n} \left(1 - y_n \frac{1}{y} \right) \right| = \left| \frac{1}{y_n} \right| \left| 1 - y_n \frac{1}{y} \right| \longrightarrow 0 \quad (2.32)$$

And therefore

$$\begin{aligned} y_n \longrightarrow y &\implies \frac{y_n}{y} \longrightarrow 1 \\ &\stackrel{\text{Thm. 2.15}}{\implies} \left| 1 - \frac{y_n}{y} \right| \text{ is a null sequence} \\ &\stackrel{\text{Lem. 2.20}}{\implies} \frac{1}{y_n} \longrightarrow \frac{1}{y} \end{aligned} \quad (2.33)$$

□

Corollary 2.22. *Let $k \in \mathbb{N}$, $a_0, \dots, a_k, b_0, \dots, b_k \in \mathbb{R}$ and $b_k \neq 0$. Then*

$$\lim_{n \rightarrow \infty} \frac{a_0 + a_1 n + a_2 n^2 + \dots + a_{k-1} n^{k-1} + a_k n^k}{b_0 + b_1 n + b_2 n^2 + \dots + b_{k-1} n^{k-1} + b_k n^k} = \frac{a_k}{b_k}$$

Proof. Multiply the numerator and the denominator with $\frac{1}{n^k}$

$$\frac{\frac{a_0}{n^k} + \frac{a_1}{n^{k-1}} + \frac{a_2}{n^{k-2}} + \cdots + \frac{a_{k-1}}{n} + a_k}{\frac{b_0}{n^k} + \frac{b_1}{n^{k-1}} + \frac{b_2}{n^{k-2}} + \cdots + \frac{b_{k-1}}{n} + b_k} \xrightarrow{n \rightarrow \infty} 0 \quad (2.34)$$

□

Example 2.23. Let $x \in (-1, 1)$. Then $\lim_{n \rightarrow \infty} x^n = 0$

Proof. For $x = 0$ this is trivial. For $x \neq 0$ it follows that $|x| \in (0, 1)$ and $\frac{1}{|x|} \in (1, \infty)$. Choose $s = \frac{1}{|x|} - 1 > 0$ and apply the Bernoulli inequality (Theorem 2.5).

$$(1 + s)^n \geq 1 + n \cdot s \quad (2.35)$$

$$0 \leq |x|^n = \left(\frac{1}{1 + s} \right)^n = \frac{1}{(1 + s)^n} \leq \frac{1}{1 + n \cdot s} = \frac{1 + n \cdot 0}{1 + n \cdot s} \xrightarrow{2.22} 0 \quad (2.36)$$

The squeeze theorem now tells us that $|x^n| = |x|^n \rightarrow 0$ and therefore $x^n \rightarrow 0$. □

Definition 2.24. A sequence $(x_n) \subset \mathbb{R}$ is called monotonic increasing (decreasing) if $x_{n+1} \geq x_n$ ($x_{n+1} \leq x_n$) $\forall n \in \mathbb{N}$.

Theorem 2.25 (Monotone convergence theorem). *Let $(x_n) \subset \mathbb{R}$ be a monotonic increasing (or decreasing) sequence that is bounded above (or below). Then (x_n) converges.*

Proof. Let (x_n) be monotonic increasing and bounded above. Define

$$x = \sup \underbrace{\{x_n \mid n \in \mathbb{N}\}}_A \quad (2.37)$$

Now let $\epsilon > 0$, then $x - \epsilon$ is not an upper bound of A , this means $\exists N \in \mathbb{N}$ such that $x_N > x - \epsilon$. The monotony of (x_n) implies that

$$\forall n \geq N : x_n > x - \epsilon \quad (2.38)$$

So therefore

$$x - \epsilon < x_n < x + \epsilon \implies |x_n - x| < \epsilon \quad (2.39)$$

□

Remark 2.26.

$$\begin{aligned} (x_n) \text{ is monotonic increasing} &\iff \frac{x_{n+1}}{x_n} \geq 1 \quad \forall n \in \mathbb{N} \\ (x_n) \text{ is monotonic decreasing} &\iff \frac{x_{n+1}}{x_n} \leq 1 \quad \forall n \in \mathbb{N} \end{aligned}$$

Example 2.27. Consider the following sequence

$$\begin{aligned} x_1 &= 1 \\ x_{n+1} &= \frac{1}{2} \left(x_n + \frac{a}{x_n} \right), \quad a \in [0, \infty) \end{aligned}$$

Notice that $0 < x_n \quad \forall n \in \mathbb{N}$. For $n \in \mathbb{N}$ one can show that

$$\begin{aligned} x_{n+1}^2 &= \frac{1}{4} \left(x_n^2 + 2a + \frac{a^2}{x_n^2} \right) = \frac{1}{4} \left(x_n^2 - 2a + \frac{a^2}{x_n^2} \right) + a \\ &= \frac{1}{4} \left(x_n - \frac{a}{x_n} \right)^2 + a \geq a \end{aligned}$$

So $x_n^2 \geq a \quad \forall n \geq 2$, and therefore $\frac{a}{x_n} \leq x_n$. Finally

$$x_{n+1} = \frac{1}{2} \left(x_n + \frac{a}{x_n} \right) \leq \frac{1}{2} (x_n + x_n) = x_n \quad \forall n \geq 2$$

This proves that (x_n) is monotonic decreasing and bounded below.

Theorem 2.28 (Square root). *This theorem doubles as the definition of the square root. Let $a \in [0, \infty)$. Then $\exists! x \in [0, \infty)$ such that $x^2 = a$. Such an x is called the square root of a , and is notated as $x = \sqrt{a}$.*

Proof. First we want to prove the uniqueness of such an x . Assume that $x^2 = y^2 = a$ with $x, y \in [0, \infty)$. Then $0 = x^2 - y^2 = (x - y)(x + y)$.

$$\implies x + y = 0 \implies x = y = 0 \quad (2.40)$$

$$\implies x - y = 0 \implies x = y \quad (2.41)$$

Now to prove the existence, review the previous example.

$$x_n \longrightarrow x \text{ for some } x \in [0, \infty) \quad (2.42)$$

By using the recursive definition we can write

$$2x_n \cdot x_{n+1} = x_n^2 + a \longrightarrow x^2 + a \quad (2.43)$$

$$\implies 2x^2 = x^2 + a \implies x^2 = a \quad (2.44)$$

□

Remark 2.29. Analogously $\exists! x \in [0, \infty) \forall a \in [0, \infty)$ such that $x^n = a$. (Notation: $\sqrt[n]{a}$ or $x = a^{\frac{1}{n}}$). We will also introduce the power rules for rational exponents. Let $x, y \in \mathbb{R}$, $u, v \in \mathbb{Q}$.

$$(x \cdot y)^u = x^u y^u \quad x^u \cdot x^v = x^{u+v} \quad (x^u)^v = x^{u \cdot v}$$

Theorem 2.30. Let $x, y \in \mathbb{R}$, $n \in \mathbb{N}$. Then

$$0 \leq x < y \implies \sqrt[n]{x} < \sqrt[n]{y}$$

Let $n, m \in \mathbb{N}$, $n < m$, $x \in (1, \infty)$, $y \in (0, 1)$. Then

$$\sqrt[n]{x} > \sqrt[m]{x} \quad \sqrt[n]{y} < \sqrt[m]{y}$$

Proof. Left as an exercise for the reader. □

Theorem 2.31. Let $a \in (0, \infty)$. Then

$$\lim_{n \rightarrow \infty} \sqrt[n]{n} = 1 \quad \lim_{n \rightarrow \infty} \sqrt[n]{a} = 1$$

Proof. Let $\epsilon > 0$. Then

$$\frac{n}{(n + \epsilon)^n} \xrightarrow{n \rightarrow \infty} 0 \quad (2.45)$$

This means that

$$\exists N \in \mathbb{N} \forall n \geq N : \frac{n}{(n + \epsilon)^n} < 1 \quad (2.46)$$

Therefore

$$n < (1 + \epsilon)^n \implies 1 - \epsilon < 1 \leq \sqrt[n]{n} < 1 + \epsilon \iff |\sqrt[n]{n} - 1| < \epsilon \quad (2.47)$$

This proves the first statement. The second statement is trivially true for $a = 1$, so let $a > 1$. Then $\exists n \in \mathbb{N}$ such that $a < n$:

$$\implies 1 < \sqrt[n]{a} < \sqrt[n]{n} \longrightarrow 1 \quad (2.48)$$

$$\xrightarrow{\text{Squeeze}} \sqrt[n]{a} \xrightarrow{n \rightarrow \infty} 1 \quad (2.49)$$

Now let $a < 1$. Then $\frac{1}{a} > 1$

$$\lim_{n \rightarrow \infty} \sqrt[n]{a} = \lim_{n \rightarrow \infty} \frac{1}{\sqrt[n]{\frac{1}{a}}} \xrightarrow{n \rightarrow \infty} \frac{1}{1} = 1 \quad (2.50)$$

□

Definition 2.32. Let $z \in \mathbb{C}$, $x, y \in \mathbb{R}$ such that $z = x + iy$.

$$|z| := \sqrt{z\bar{z}} = \sqrt{x^2 + y^2}$$

Theorem 2.33. *Let $u, v \in \mathbb{C}$. Then*

$$|u \cdot v| = |u||v| \qquad \left| \frac{1}{u} \right| = \frac{1}{|u|} \qquad |u + v| \leq |u| + |v|$$

Proof.

$$|uv| = \sqrt{uv \cdot \bar{u}\bar{v}} = \sqrt{u\bar{u} \cdot v\bar{v}} = \sqrt{u\bar{u}} \cdot \sqrt{v\bar{v}} = |u||v| \quad (2.51)$$

$$\left| \frac{1}{u} \right| |u| = \left| \frac{1}{u} u \right| = |1| \implies \left| \frac{1}{u} \right| = \frac{1}{|u|} \quad (2.52)$$

For the final statement, remember that complex numbers can be represented as $z = x + iy$, and then

$$\operatorname{Re}(z) \leq |\operatorname{Re}(z)| \leq |z| \quad (2.53)$$

$$\operatorname{Im}(z) \leq |\operatorname{Im}(z)| \leq |z| \quad (2.54)$$

So therefore

$$\begin{aligned} |u + v|^2 &= (u + v) \cdot (\bar{u} + \bar{v}) \\ &= u\bar{u} + v\bar{v} + u\bar{v} + v\bar{u} \\ &= |u|^2 + 2\operatorname{Re}(\bar{u}v) + |v|^2 \\ &\leq |u|^2 + 2|\bar{u}v| + |v|^2 \\ &= |u|^2 + 2|u||v| + |v|^2 \\ &= (|u| + |v|)^2 \end{aligned} \quad (2.55)$$

□

Lemma 2.34. *Let $(z_n) \subset \mathbb{C}$, $z \in \mathbb{C}$.*

$$(z_n) \longrightarrow z \iff (|z_n - z|) \text{ null sequence}$$

Proof. Let $x_n = \operatorname{Re}(z_n)$ and $y_n = \operatorname{Im}(z_n)$. Then $x = \operatorname{Re}(z)$ and $y = \operatorname{Im}(z)$. First we prove the " \implies " direction. Let $(|z_n - z|)$ be a null sequence.

$$0 \leq |x_n| - |x| = |\operatorname{Re}(z_n - z)| \leq |z_n - z| \longrightarrow 0 \quad (2.56)$$

Analogously, this holds for y_n and y . We know that $(|x_n - x|)$ is a null sequence if $x_n \longrightarrow x$ (same for y_n and y), therefore

$$\implies z_n \longrightarrow z \quad (2.57)$$

To prove the " \implies " direction we use the triangle inequality:

$$\begin{aligned} 0 \leq |z_n - z| &= |(x_n - x) + i(y_n - y)| \\ &\leq |x_n - x| + \underbrace{|i(y_n - y)|}_{|y_n - y|} \longrightarrow 0 \end{aligned} \quad (2.58)$$

By the squeeze theorem, $|z_n - z|$ is a null sequence. □

Remark 2.35. Lemma 2.34 allows us to generalize Theorem 2.21 and Corollary 2.22 for complex sequences.

Definition 2.36 (Cauchy sequence). A sequence $(x_n) \subset \mathbb{R}$ (or \mathbb{C}) is called Cauchy sequence if

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \forall n, m \geq N : |x_n - x_m| < \epsilon$$

Theorem 2.37 (Cauchy convergence test). A sequence $(x_n) \subset \mathbb{R}$ (or \mathbb{C}) converges if and only if it is a Cauchy sequence.

Proof. Firstly, let (x_n) converge to x , and let $\epsilon > 0$. Then

$$\exists N \in \mathbb{N} \forall n \geq N : |x_n - x| < \frac{\epsilon}{2} \quad (2.59)$$

So therefore $\forall n, m \geq N$:

$$|x_n - x_m| = |x_n - x + x - x_m| \leq |x_n - x| + |x - x_m| < \epsilon \quad (2.60)$$

This proves the " \implies " direction of the theorem. To prove the inverse let (x_n) be a Cauchy sequence. That means

$$\exists N \in \mathbb{N} \forall n, m \geq N : |x_n - x_m| \leq 1 \quad (2.61)$$

$$\begin{aligned} \implies |x_n| &= |x_n - x_N + x_N| \leq |x_n - x_N| + |x_N| \\ &\leq |x_N| + 1 \quad \forall n \geq N \end{aligned} \quad (2.62)$$

We will now introduce the two auxiliary sequences

$$y_n = \sup\{x_k \mid k \geq n\} \quad z_n = \inf\{x_k \mid k \geq n\} \quad (2.63)$$

(y_n) and (z_n) are bounded, and for $\tilde{n} \leq n$

$$\{x_k \mid k \geq \tilde{n}\} \supset \{x_k \mid k \geq n\} \quad (2.64)$$

$$\implies y_n = \sup\{x_k | k \geq n\} \leq \sup\{x_k | k \geq \tilde{n}\} = y_{\tilde{n}} \quad (2.65)$$

$$\implies (x_n) \text{ monotonic decreasing and therefore converging to } y \quad (2.66)$$

Analogously, this holds true for (z_n) as well. Trivially,

$$z_n \leq x_n \leq y_n \quad (2.67)$$

If $y = z$, then (x_n) converges according to the squeeze theorem. Assume $z < y$. Choose $\epsilon > \frac{y-z}{2} > 0$. If N is big enough, then

$$\sup\{x_k | k \geq N\} = y_N > y - \epsilon \quad (2.68)$$

$$\inf\{x_k | k \geq N\} = z_N < z + \epsilon \quad (2.69)$$

So for every $N \in \mathbb{N}$, we know that

$$\exists k \geq N : x_k > y - 2\epsilon \quad (2.70)$$

$$\exists l \geq N : x_l < z + 2\epsilon \quad (2.71)$$

For these elements the following holds

$$|x_k - x_l| \geq \epsilon = \frac{y-z}{2} \quad (2.72)$$

This is a contradiction to our assumption that (x_n) is a Cauchy sequence, so $y = z$ and therefore (x_n) converges. \square

Remark 2.38.

(i) $x_n = (-1)^n$. For this sequence the following holds

$$\forall n \in \mathbb{N} : |x_n - x_{n+1}| = 2$$

So this sequence isn't a Cauchy sequence-

(ii) It is NOT enough to show that $|x_n - x_{n+1}|$ tends to 0! Example:
 $(x_n) = \sqrt{n}$

$$\begin{aligned} \sqrt{n+1} - \sqrt{n} &= (\sqrt{n+1} - \sqrt{n}) \frac{\sqrt{n+1} + \sqrt{n}}{\sqrt{n+1} + \sqrt{n}} \\ &= \frac{\mathcal{K} + 1 - \mathcal{K}}{\sqrt{n+1} + \sqrt{n}} \\ &= \frac{1}{\sqrt{n+1} + \sqrt{n}} \xrightarrow{n \rightarrow \infty} 0 \end{aligned}$$

However (\sqrt{n}) doesn't converge.

(iii) We introduce the following

$$\begin{array}{ll} \text{Limes superior} & \limsup_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \sup\{x_k \mid k \geq n\} \\ \text{Limes inferior} & \liminf_{n \rightarrow \infty} x_n = \lim_{n \rightarrow \infty} \inf\{x_k \mid k \geq n\} \end{array}$$

$\limsup_{n \rightarrow \infty} x_n \geq \liminf_{n \rightarrow \infty} x_n$ always holds, and if (x_n) converges then

$$x_n \xrightarrow{n \rightarrow \infty} x \iff \limsup_{n \rightarrow \infty} x_n = \liminf_{n \rightarrow \infty} x_n$$

Definition 2.39. A sequence $(x_n) \subset \mathbb{R}$ is said to be properly divergent to ∞ if

$$\forall k \in (0, \infty) \exists N \in \mathbb{N} \forall n \geq N : x_n > k$$

We notate this as

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

Theorem 2.40. Let $(x_n) \subset \mathbb{R}$ be a sequence that diverges properly to ∞ . Then

$$\lim_{n \rightarrow \infty} \frac{1}{x_n} = 0$$

Conversely, if $(y_n) \subset (0, \infty)$ is a null sequence, then

$$\lim_{n \rightarrow 0} \frac{1}{y_n} = \infty$$

Proof. Let $\epsilon > 0$. By condition

$$\exists N \in \mathbb{N} \forall n \geq N : |x_n| > \frac{1}{\epsilon} \quad \left(\iff \frac{1}{|x_n|} < \epsilon \right) \quad (2.73)$$

Therefore $\frac{1}{x_n}$ is a null sequence. The second part of the proof is left as an exercise for the reader. \square

Remark 2.41 (Rules for computing). In this remark we will introduce some basic "rules" for working with infinities. These rules are exclusive to this topic, and are in no way universal! This should become obvious with our first two rules:

$$\frac{1}{\pm\infty} = 0 \qquad \frac{1}{0} = \infty$$

Obviously, division by 0 is still a taboo, however it works in this case since we are working with limits, and not with absolutes. Let $a \in \mathbb{R}$, $b \in (0, \infty)$, $c \in (1, \infty)$, $d \in (0, 1)$. The remaining rules are:

$$\begin{array}{ll}
 a + \infty = \infty & a - \infty = -\infty \\
 \infty + \infty = \infty & -\infty - \infty = -\infty \\
 b \cdot \infty = \infty & b \cdot (-\infty) = -\infty \\
 \infty \cdot \infty = \infty & \infty \cdot (-\infty) = -\infty \\
 c^\infty = \infty & c^{-\infty} = 0 \\
 d^\infty = 0 & d^{-\infty} = \infty
 \end{array}$$

There are no general rules for the following:

$$\infty - \infty \qquad \frac{\infty}{\infty} \qquad 0 \cdot \infty \qquad 1^\infty$$

Theorem 2.42. Let $(x_n) \subset \mathbb{R}$ be a sequence converging to x , and let $(k_n) \subset \mathbb{N}$ be a sequence such that

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

Then

$$\lim_{n \rightarrow \infty} x_{k_n} = x$$

Proof. Let $\epsilon > 0$. Then

$$\exists N \in \mathbb{N} \forall n \geq N : |x_n - x| < \epsilon \tag{2.74}$$

Furthermore

$$\exists \tilde{N} \in \mathbb{N} \forall n \geq \tilde{N} : k_n > N \tag{2.75}$$

Therefore

$$\forall n \geq \tilde{N} : |x_{k_n} - x| < \epsilon \tag{2.76}$$

□

Example 2.43. Consider the following sequence

$$x_n = \frac{n^{2n} + 2n^n}{n^{3n} - n^n}$$

This can be rewritten as

$$\frac{n^{2n} + 2n^n}{n^{3n} - n^n} = \frac{(n^n)^2 + 2(n^n)}{(n^n)^3 - (n^n)}$$

Introduce the subsequence $k_n = n^n$:

$$\lim_{k \rightarrow \infty} \frac{k^2 + 2k}{k^3 - k} = 0 \implies \lim_{n \rightarrow \infty} \frac{n^{2n} + 2n^n}{n^{3n} - n^n} = 0$$

2.3 Convergence of Series

Definition 2.44. Let $(x_n) \subset \mathbb{R}$ (or \mathbb{C}). Then the series

$$\sum_{k=1}^{\infty} x_k$$

is the sequence of partial sums (s_n) :

$$s_n = \sum_{k=1}^n x_k$$

If the series converges, then $\sum_{k=1}^{\infty}$ denotes the limit.

Theorem 2.45. Let $(x_n) \subset \mathbb{R}$ (or \mathbb{C}). Then

$$\sum_{n=1}^{\infty} x_n \text{ converges} \implies (x_n) \text{ null sequence}$$

Proof. Let $s_n = \sum_{k=1}^n x_k$. This is a Cauchy series. Let $\epsilon > 0$. Then

$$\exists N \in \mathbb{N} \forall n \geq N : |s_{n+1} - s_n| = |x_{n+1}| < \epsilon \quad (2.77)$$

□

Example 2.46 (Geometric series). Let $x \in \mathbb{R}$ (or \mathbb{C}). Then

$$\sum_{k=1}^{\infty} x^k$$

converges if $|x| < 1$. (Why?)

Example 2.47 (Harmonic series). This is a good example of why the inverse of Theorem 2.45 does not hold. Consider

$$x_n = \frac{1}{n}$$

This is a null sequence, but $\sum_{k=1}^{\infty} \frac{1}{k}$ does not converge. (Why?)

Lemma 2.48. Let $(x_n) \subset \mathbb{R}$ (or \mathbb{C}). Then

$$\sum_{k=1}^{\infty} x_k \text{ converges} \iff \sum_{k=N}^{\infty} x_k \text{ converges for some } N \in \mathbb{N}$$

Proof. Left as an exercise for the reader. \square

Theorem 2.49 (Alternating series test). *Let $(x_n) \subset [0, \infty)$ be a monotonic decreasing null sequence. Then*

$$\sum_{k=1}^{\infty} (-1)^k x_k$$

converges, and

$$\left| \sum_{k=1}^{\infty} (-1)^k x_k - \sum_{k=1}^N (-1)^k x_k \right| \leq x_{N+1}$$

Proof. Let $s_n = \sum_{k=1}^n (-1)^k x_k$, and define the sub sequences $a_n = s_{2n}$, $b_n = s_{2n+1}$. Then

$$a_{n+1} = s_{2n+2} = s_{2n} - \underbrace{(x_{2n+1} - x_{2n+2})}_{\geq 0} \leq s_{2n} = a_n \quad (2.78)$$

Hence, (a_n) is monotonic decreasing. By the same argument, (b_n) is monotonic decreasing. Let $m, n \in \mathbb{N}$ such that $m \leq n$. Then

$$b_m \leq b_n = a_n - x_{2n+1} \leq a_n \leq a_m \quad (2.79)$$

Therefore $(a_n), (b_n)$ are bounded. By Theorem 2.25, these sequence converge

$$(a_n) \xrightarrow{n \rightarrow \infty} a \quad (b_n) \xrightarrow{n \rightarrow \infty} b \quad (2.80)$$

Furthermore

$$b_n - a_n = -x_{2n+1} \xrightarrow{n \rightarrow \infty} 0 \implies a = b \quad (2.81)$$

From eq. (2.79) we know that

$$b_m \leq b = a \leq a_m \quad (2.82)$$

So therefore

$$|s_{2n} - a| = a_n - a \leq a_n - b_n = x_{2n+1} \quad (2.83)$$

$$|s_{2n+1} - a| = b - b_n \leq a_{m+1} - b_n = x_{2n+2} \quad (2.84)$$

\square

Example 2.50 (Alternating harmonic series).

$$\begin{aligned}
 s &= \sum_{k=1}^{\infty} (-1)^{k+1} \frac{1}{k} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \dots \\
 &= \left(1 - \frac{1}{2}\right) - \frac{1}{4} + \left(\frac{1}{3} - \frac{1}{6}\right) - \frac{1}{8} + \left(\frac{1}{5} - \frac{1}{10}\right) - \frac{1}{12} + \dots \\
 &= \frac{1}{2} - \frac{1}{4} + \frac{1}{6} - \frac{1}{8} + \frac{1}{10} - \frac{1}{12} + \dots \\
 &= \frac{1}{2} \left(1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \dots\right) \\
 &= \frac{1}{2}s
 \end{aligned}$$

But $s \in [\frac{1}{2}, 1]$, this is an example on why rearranging infinite sums can lead to weird results.

Remark 2.51.

- (i) The convergence behaviour does not change if we rearrange finitely many terms.
- (ii) Associativity holds without restrictions

$$\sum_{k=1}^{\infty} x_k = \sum_{k=1}^{\infty} (x_{2k} + x_{2k-1})$$

- (iii) Let I be a set, and define

$$\begin{aligned}
 I &\longrightarrow \mathbb{R} \\
 i &\longmapsto a_i
 \end{aligned}$$

Consider the sum

$$\sum_{i \in I} a_i$$

If I is finite, there are no problems. However if I is infinite then the solution of that sum can depend on the order of summation!

Definition 2.52. Let $(x_n) \subset \mathbb{R}$ (or \mathbb{C}). The series $\sum_{k=1}^{\infty} x_k$ is said to converge absolutely if $\sum_{k=1}^{\infty} |x_k|$ converges.

Remark 2.53. Let $(x_n) \subset [0, \infty)$. Then the sequence

$$s_n = \sum_{k=1}^n x_k$$

is monotonic increasing. If (s_n) is bounded it converges, if it is unbounded it diverges properly. The notation for absolute convergence is

$$\sum_{k=1}^{\infty} |x_k| < \infty$$

Lemma 2.54. Let $\sum_{k=1}^{\infty} x_k$ be a series. Then the following are all equivalent

(i)

$$\sum_{k=1}^{\infty} x_k \text{ converges absolutely}$$

(ii)

$$\left\{ \sum_{k \in I} |x_k| \mid I \subset \mathbb{N} \text{ finite} \right\} \text{ is bounded}$$

(iii)

$$\forall \epsilon > 0 \exists I \subset \mathbb{N} \text{ finite } \forall J \subset \mathbb{N} \text{ finite} : \sum_{k \in J \setminus I} |x_k| < \epsilon$$

Proof. To prove the equivalence of all of these statements, we will show that (i) \implies (ii) \implies (iii) \implies (i). This is sufficient. First we prove (i) \implies (ii). Let

$$\sum_{n=1}^{\infty} |x_n| = k \in [0, \infty) \tag{2.85}$$

Let $I \subset \mathbb{N}$ be a finite set, and let $N = \max I$. Then

$$\sum_{n \in I} |x_n| \leq \sum_{n=1}^N |x_n| \leq \sum_{n=1}^{\infty} |x_n| \tag{2.86}$$

↑
Monotony of the partial sums

Now to prove (ii) \implies (iii), set

$$K := \left\{ \sum_{k \in I} |x_k| \mid I \subset \mathbb{N} \text{ finite} \right\} \tag{2.87}$$

Let $\epsilon > 0$. Then by definition of sup

$$\exists I \subset \mathbb{N} \text{ finite} : \sum_{k \in I} |x_k| > k - \epsilon \quad (2.88)$$

Let $J \subset \mathbb{N}$ finite. Then

$$k - \epsilon < \sum_{k \in I} |x_k| \leq \sum_{k \in I \cup J} |x_k| \leq K \quad (2.89)$$

Hence

$$\sum_{k \in J \setminus I} |x_k| = \sum_{k \in I \cup J} |x_k| - \sum_{k \in I} |x_k| \leq \epsilon \quad (2.90)$$

Finally we show that (iii) \implies (i). Choose $I \subset \mathbb{N}$ finite such that

$$\forall J \subset \mathbb{N} \text{ finite} : \sum_{k \in J \setminus I} |x_k| < 1 \quad (2.91)$$

Then $\forall J \subset \mathbb{N}$ finite

$$\sum_{k \in J} |x_k| \leq \sum_{k \in J \setminus I} |x_k| + \sum_{k \in I} |x_k| \leq \sum_{k \in I} |x_k| + 1 \quad (2.92)$$

Therefore $\sum_{k=1}^n |x_k|$ is bounded and monotonic increasing, and hence it is converging. So $\sum_{k=1}^{\infty} |x_k| < \infty$. \square

Theorem 2.55. *Every absolutely convergent series converges and the limit does not depend on the order of summation.*

Proof. Let $\sum_{k=1}^{\infty} x_k$ be absolutely convergent and let $\epsilon > 0$. Choose $I \subset \mathbb{N}$ finite such that

$$\forall J \subset \mathbb{N} : \sum_{k \in I} |x_k| < \epsilon \quad (2.93)$$

Choose $N = \max I$. Define the series

$$s_n = \sum_{k=1}^n x_k \quad (2.94)$$

Then for $n \leq m \leq N$

$$|s_n - s_m| \leq \sum_{k=m+1}^n |x_k| \leq \sum_{k \in \{1, \dots, n\} \setminus I} |x_k| < \epsilon \quad (2.95)$$

Hence s_n is a Cauchy sequence, so it converges. Let $\phi : \mathbb{N} \rightarrow \mathbb{N}$ be a bijective mapping. According to Lemma 2.54 the series $\sum_{k=1}^{\infty} x_{\phi(k)}$ converges absolutely. Let $\epsilon > 0$. According to the same Lemma

$$\exists I \subset \mathbb{N} \text{ finite } \forall J \subset \mathbb{N} \text{ finite} : \sum_{k \in J \setminus I} |x_k| < \frac{\epsilon}{2} \quad (2.96)$$

Choose $N \in \mathbb{N}$ such that

$$I \subset \{1, \dots, N\} \cap \{\phi(1), \phi(2), \dots, \phi(n)\} \quad (2.97)$$

Then for $n \geq N$

$$\begin{aligned} \left| \sum_{k=1}^{\infty} x_k - \sum_{k=1}^n x_{\phi(k)} \right| &= \left| \sum_{k \in \{1, \dots, N\} \setminus I} x_k - \sum_{k \in \{\phi(1), \dots, \phi(n)\} \setminus I} x_k \right| \\ &\leq \sum_{k \in \{1, \dots, N\} \setminus I} |x_k| + \sum_{k \in \{\phi(1), \dots, \phi(n)\} \setminus I} |x_k| < \epsilon \end{aligned} \quad (2.98)$$

Therefore

$$\lim_{n \rightarrow \infty} \left(\sum_{k=1}^n x_k - \sum_{k=1}^n x_{\phi(k)} \right) = 0 \quad (2.99)$$

□

Theorem 2.56. Let $\sum_{k=1}^{\infty} x_k$ be a converging series. Then

$$\left| \sum_{k=1}^{\infty} x_k \right| \leq \sum_{k=1}^{\infty} |x_k|$$

Proof. Left as an exercise for the reader. □

Theorem 2.57 (Direct comparison test). Let $\sum_{k=1}^{\infty} x_k$ be a series. If a converging series $\sum_{k=1}^{\infty} y_k$ exists with $|x_k| \leq y_k$ for all sufficiently large k , then $\sum_{k=1}^{\infty} x_k$ converges absolutely. If a series $\sum_{k=1}^{\infty} z_k$ diverges with $0 \leq z_k \leq x_k$ for all sufficiently large k , then $\sum_{k=1}^{\infty} x_k$ diverges.

Proof.

$$\sum_{k=1}^n |x_k| \leq \sum_{k=1}^n y_k \implies \sum_{k=1}^n x_k \text{ bounded} \xrightarrow{\text{Lem. 2.54}} \sum_{k=1}^{\infty} |x_k| < \infty \quad (2.100)$$

$$\sum_{k=1}^n z_k \leq \sum_{k=1}^n x_k \implies \sum_{k=1}^{\infty} x_k \text{ unbounded} \quad (2.101)$$

□

Corollary 2.58 (Ratio test). *Let (x_n) be a sequence. If $\exists q \in (0, 1)$ such that*

$$\left| \frac{x_{n+1}}{x_n} \right| \leq q$$

for a.e. $n \in \mathbb{N}$, then $\sum_{k=1}^{\infty} x_k$ converges absolutely. If

$$\left| \frac{x_{n+1}}{x_n} \right| \geq 1$$

then the series diverges.

Proof. Let $q \in (0, 1)$ and choose $N \in \mathbb{N}$ such that

$$\forall n \geq N : \left| \frac{x_{n+1}}{x_n} \right| \leq q \quad (2.102)$$

Then

$$|x_{N+1}| \leq q|x_N|, |x_{N+2}| \leq q|x_{N+1}| \leq q^2|x_N|, \dots \quad (2.103)$$

This means that

$$\sum_{k=1}^{\infty} |x_k| \leq \sum_{k=1}^N |x_k| + \sum_{k=N+1}^{\infty} q^{k-N} \cdot |x_N| < \infty \quad (2.104)$$

Hence, $\sum_{k=1}^{\infty} x_k$ converges absolutely. Now choose $N \in \mathbb{N}$ such that

$$\forall n \geq N : \left| \frac{x_{n+1}}{x_n} \right| > 1 \quad (2.105)$$

However this means that

$$|x_{n+1}| \geq |x_n| \quad \forall n \geq N \quad (2.106)$$

So (x_n) is monotonic increasing and therefore not a null sequence. Hence $\sum_{k=1}^{\infty} x_k$ diverges. \square

Corollary 2.59 (Root test). *Let (x_n) be a sequence. If $\exists q \in (0, 1)$ such that*

$$\sqrt[n]{|x_n|} \leq q$$

for a.e. $n \in \mathbb{N}$, then $\sum_{k=1}^{\infty} x_k$ converges absolutely. If

$$\sqrt[n]{|x_n|} \geq 1$$

for all $n \in \mathbb{N}$ then $\sum_{k=1}^{\infty} x_k$ diverges.

Proof. Left as an exercise for the reader. □

Remark 2.60. The previous tests can be summed up by the formulas

$$\begin{array}{ll} \lim_{n \rightarrow \infty} \left| \frac{x_{n+1}}{x_n} \right| < 1 & \lim_{n \rightarrow \infty} \sqrt[n]{|x_n|} < 1 \\ \lim_{n \rightarrow \infty} \left| \frac{x_{n+1}}{x_n} \right| > 1 & \lim_{n \rightarrow \infty} \sqrt[n]{|x_n|} > 1 \end{array}$$

for convergence and divergence respectively. If any of these limits is equal to 1 then the test is inconclusive.

Example 2.61. Let $z \in \mathbb{C}$. Then

$$\exp(z) := \sum_{k=0}^{\infty} \frac{z^k}{k!}$$

converges. To prove this, apply the ratio test:

$$\frac{|z|^{k+1} k!}{(k+1)! |z|^k} = \frac{|z|}{k+1} \longrightarrow 0$$

The function $\exp : \mathbb{C} \rightarrow \mathbb{C}$ is called the exponential function.

Remark 2.62 (Binomial coefficient). The binomial coefficient is defined as

$$\binom{n}{0} := 1 \qquad \binom{n}{k+1} = \binom{n}{k} \cdot \frac{n-k}{k+1}$$

and represents the number of ways one can choose k objects from a set of n objects. Some rules are

(i)

$$\binom{n}{k} = 0 \quad \text{if } k > n$$

(ii)

$$k \leq n : \binom{n}{k} = \frac{n!}{k!(n-k)!}$$

(iii)

$$\binom{n}{k} + \binom{n}{k-1} = \binom{n+1}{k}$$

(iv)

$$\forall x, y \in \mathbb{C} : (x + y)^n = \sum_{k=1}^n \binom{n}{k} x^k y^{n-k}$$

Theorem 2.63.

$$\forall u, v \in \mathbb{C} : \exp(u + v) = \exp(u) \cdot \exp(v)$$

Proof.

$$\begin{aligned} \exp(u) \cdot \exp(v) &= \left(\sum_{n=0}^{\infty} \frac{u^n}{n!} \right) \cdot \left(\sum_{m=0}^{\infty} \frac{v^m}{m!} \right) = \sum_{n=0}^{\infty} \sum_{m=0}^{\infty} \frac{u^n v^m}{n! m!} \\ &= \sum_{l=0}^{\infty} \sum_{k=0}^l \frac{u^k v^{l-k}}{k! (l-k)!} \quad (2.107) \\ &= \sum_{l=0}^{\infty} \frac{(u+v)^l}{l!} \\ &= \exp(u+v) \end{aligned}$$

□

Remark 2.64. We define Euler's number as

$$e := \exp(1)$$

We will also take note of the following rules $\forall x \in \mathbb{C}, n \in \mathbb{N}$

$$\exp(0) = \exp(x) \exp(-x) = 1 \implies \exp(-x) = \frac{1}{\exp(x)}$$

$$\exp(nx) = \exp(x + x + x + \cdots + x) = \exp(x)^n$$

$$\exp(x)^{\frac{1}{n}} = \exp\left(\frac{x}{n}\right)$$

Alternatively we can write

$$\exp(z) = e^z$$

Theorem 2.65. Let $x, y \in \mathbb{R}$.

(i)

$$x < y \implies \exp(x) < \exp(y)$$

(ii)

$$\exp(x) > 0 \quad \forall x \in \mathbb{R}$$

(iii)

$$\exp(x) \geq 1 + x \quad \forall x \in \mathbb{R}$$

(iv)

$$\lim_{n \rightarrow \infty} \frac{n^d}{\exp(n)} = 0 \quad \forall d \in \mathbb{N}$$

Proof.

(i) Left as an exercise for the reader.

(ii) For $x \geq 0$ this is trivial. For $x < 0$

$$\exp(x) = \frac{1}{\exp(-x)} > 0 \quad (2.108)$$

(iii) For $x \geq 0$ this is trivial. For $x < 0$

$$\sum_{k=0}^{\infty} \frac{x^k}{k!} \quad (2.109)$$

is an alternating series, and therefore the statement follows from Theorem 2.49.

(iv) Let $d \in \mathbb{N}$. Then $\forall n \in \mathbb{N}$

$$0 < \frac{n^d}{\exp(n)} < \frac{n^d}{\sum_{k=0}^{d+1} \frac{n^k}{k!}} \xrightarrow{n \rightarrow \infty} 0 \quad (2.110)$$

□

Definition 2.66. Define

$$\sin, \cos : \mathbb{R} \longrightarrow \mathbb{R}$$

as

$$\sin(x) := \operatorname{Im}(\exp(ix))$$

$$\cos(x) := \operatorname{Re}(\exp(ix))$$

Remark 2.67.

(i) Euler's formula

$$\exp(ix) = \cos(x) + i \sin(x)$$

(ii) $\forall z \in \mathbb{C} : \overline{\exp(z)} = \exp(\bar{z})$

$$|\exp(ix)|^2 = \exp(ix) \cdot \overline{\exp(ix)} = \exp(ix) \cdot \exp(-ix) = 1$$

Also:

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

On the symmetry of cos and sin:

$$\cos(-x) + i \sin(-x) = \exp(-ix) = \overline{\exp(ix)} = \cos(x) - i \sin(x)$$

(iii) From

$$\exp(ix) = \sum_{k=0}^{\infty} \frac{(ix)^k}{k!} \quad (i^0 = 1, i^1 = i, i^2 = -1, i^3 = -i, i^4 = 1, \dots)$$

follow the following series

$$\sin(x) = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!} \quad \cos(x) = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!}$$

(iv) For $x \in \mathbb{R}$

$$\begin{aligned} \exp(i2x) &= \cos(2x) + i \sin(2x) \\ &= (\cos(x) + i \sin(x))^2 \\ &= \cos^2(x) - \sin^2(x) + 2i \sin(x) \cos(x) \end{aligned}$$

By comparing the real and imaginary parts we get the following identities

$$\begin{aligned} \cos(2x) &= \cos^2(x) - \sin^2(x) \\ \sin(2x) &= 2 \sin(x) \cos(x) \end{aligned}$$

(v) Later we will show that cos has exactly one root in the interval $[0, 2]$. We define π as the number in the interval $[0, 4]$ such that $\cos(\frac{\pi}{2}) = 0$.

$$\implies \sin\left(\frac{\pi}{2}\right) = \pm 1$$

cos and sin are 2π -periodic.

Theorem 2.68. $\forall z \in \mathbb{C}$

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

Proof. Without proof.

□

Chapter 3

Linear Algebra

3.1 Vector Spaces

We introduce the new field \mathbb{K} which will stand for any field. It can be either \mathbb{R} , \mathbb{C} or any other set that fulfils the field axioms.

Definition 3.1. A vector space is a set V with the operations

Addition	Scalar Multiplication
$+ : V \times V \longrightarrow V$	$\cdot : \mathbb{K} \times V \longrightarrow V$
$(x, y) \longmapsto x + y$	$(\alpha, y) \longmapsto \alpha x$

We require the following conditions for these operations

- (i) $\exists 0 \in V \forall x \in V : x + 0 = x$
- (ii) $\forall x \in V \exists (-x) \in V : x + (-x) = 0$
- (iii) $\forall x, y \in V : x + y = y + x$
- (iv) $\forall x, y, z \in V : (x + y) + z = x + (y + z)$
- (v) $\forall \alpha \in \mathbb{K} \forall x, y \in V : \alpha(x + y) = \alpha x + \alpha y$
- (vi) $\forall \alpha, \beta \in \mathbb{K} \forall x \in V : (\alpha + \beta)x = \alpha x + \beta x$
- (vii) $\forall \alpha, \beta \in \mathbb{K} \forall x \in V : (\alpha\beta)x = \alpha(\beta x)$
- (viii) $\forall x \in V : 1 \cdot x = x$

Elements from V are called vectors, elements from \mathbb{K} are called scalars.

Remark 3.2. We now have two different addition operations that are denoted the same way:

(i) $+: V \times V \rightarrow V$

(ii) $+: \mathbb{K} \times \mathbb{K} \rightarrow \mathbb{K}$

Analogously there are two neutral elements and two multiplication operations.

Example 3.3.

(i) \mathbb{K} is already a vector space

(ii) $V = \mathbb{K}^2$. In the case that $\mathbb{K} = \mathbb{R}$ this vector space is the two-dimensional Euclidean space. The neutral element is $(0, 0)$, and the inverse is $(\chi_1, \chi_2) \rightarrow (-\chi_1, -\chi_2)$. This can be extended to \mathbb{K}^n .

(iii) \mathbb{K} -valued sequences:

$$V = \{(\chi_n)_{n \in \mathbb{N}} \mid \chi \in \mathbb{K} \ \forall n \in \mathbb{N}\}$$

(iv) Let M be a set. Then the set of all \mathbb{K} -valued functions on M is a vector space

$$V = \{f \mid f : M \rightarrow \mathbb{K}\}$$

Definition 3.4. Let V be a vector space, let $x, x_1, \dots, x_n \in V$ and let $M \subset V$.

(i) x is said to be a linear combination of x_1, \dots, x_n if $\exists \alpha_1, \dots, \alpha_n \in \mathbb{K}$ such that

$$x = \sum_{k=1}^n \alpha_k x_k$$

(ii) The set of all linear combinations of elements from M is called the *span*, or the *linear hull* of M

$$\text{span } M := \left\{ \sum_{k=1}^n \alpha_k x_k \mid n \in \mathbb{N}, \alpha_1, \dots, \alpha_n \in \mathbb{K}, x_1, \dots, x_n \in M \right\}$$

(iii) M (or the elements of M) are said to be linearly independent if $\forall \alpha_1, \dots, \alpha_n \in \mathbb{K}, x_1, \dots, x_n \in M$

$$\sum_{k=1}^n \alpha_k x_k = 0 \implies \alpha_1 = \alpha_2 = \dots = \alpha_n = 0$$

(iv) M is said to be a generator (of V) if

$$\text{span } M = V$$

(v) M is said to be a basis of V if it is a generator and linearly independent.

(vi) V is said to be finite-dimensional if there is a finite generator.

Example 3.5.

(i) For $V = \mathbb{R}^2$ consider the vectors $x = (1, 0)$, $y = (1, 1)$. These vectors are linearly independent, since

$$\alpha x + \beta y = \alpha(1, 0) + \beta(1, 1) = (0, 0) \implies \alpha + \beta = 0 \wedge \beta = 0$$

So therefore $\alpha = \beta = 0$. We can show that $\text{span}\{x, y\} = \mathbb{R}^2$ because

$$(\alpha, \beta) = (\alpha - \beta)x + \beta y$$

So $\{x, y\}$ is a generator, hence \mathbb{R}^2 is finite-dimensional.

(ii) For $V = \mathbb{R}^3$ consider $x = (1, -1, 2)$, $y = (2, -1, 0)$, $z = (4, -3, 3)$. These vectors are linearly dependent because

$$2x + y - z = (0, 0, 0)$$

(iii) Let $V = \{f \mid f : \mathbb{R} \rightarrow \mathbb{R}\}$. Consider the vectors

$$\begin{aligned} f_n : \mathbb{R} &\longrightarrow \mathbb{R} \\ x &\longmapsto x^n \end{aligned}$$

The $f_0, f_1, \dots, f_n, \dots$ are linearly independent, because

$$0 = \sum_{k=1}^{\infty} \alpha_k f_k = \sum_{k=1}^{\infty} \alpha_k x^k$$

implies $\alpha_0 = \alpha_1 = \dots = \alpha_n = 0$. The span of the f_k is the set of all polynomials of ($\leq n$)-th degree. The function $x \mapsto (x - 1)^3$ is a linear combination of f_0, \dots, f_3 :

$$(x - 1)^3 = x^3 - 3x^2 + 3x - 1$$

Remark 3.6. Let V be a vector space, $y \in V$ a linear combination of y_1, \dots, y_n , and each of those a linear combination of x_1, \dots, x_n . I.e.

$$\exists \alpha_1, \dots, \alpha_n \in \mathbb{K} : y = \sum_{k=1}^n \alpha_k y_k$$

and

$$\exists \beta_{k,l} \in \mathbb{K} : y_k = \sum_{l=1}^n \beta_{k,l} x_l$$

Then

$$y = \sum_{k=1}^n \alpha_k y_k = \sum_{k=1}^n \alpha_k \sum_{l=1}^n \beta_{k,l} x_l = \sum_{l=1}^n \underbrace{\left(\sum_{k=1}^n \alpha_k \beta_{k,l} \right)}_{\in \mathbb{K}} x_l$$

So therefore

$$\text{span}(\text{span}(M)) = \text{span}(M)$$

Theorem 3.7. *Let V be a finite-dimensional vector space, and let $x_1, \dots, x_n \in V$. Then the following are equivalent*

- (i) x_1, \dots, x_n is a basis.
- (ii) x_1, \dots, x_n is a minimal generator (Minimal means that no subset is a generator).
- (iii) x_1, \dots, x_n is a maximal linearly independent system (Maximal means that x_1, \dots, x_n, y is not linearly independent).
- (iv) $\forall x \in V$ there exists a unique $\alpha_1, \dots, \alpha_n \in \mathbb{K}$

$$x = \sum_{k=1}^n \alpha_k x_k$$

Proof. First we prove "(i) \implies (ii)". Let x_1, \dots, x_n be a basis of V . By definition x_1, \dots, x_n is a generator. Assume that x_2, \dots, x_n is still a generator, then

$$\exists \alpha_2, \dots, \alpha_n \in \mathbb{K} : x_1 = \sum_{k=2}^n \alpha_k x_k \quad (3.1)$$

However this contradicts the linear independence of the basis. Next, to prove "(ii) \implies (iii)" let x_1, \dots, x_n be a minimal generator. Let $\alpha_1, \dots, \alpha_n \in \mathbb{K}$ such that

$$0 = \sum_{k=1}^n \alpha_k x_k \quad (3.2)$$

Assume that one coefficient is $\neq 0$ (w.l.o.g. $\alpha_1 = 0$). Then

$$x_1 = \sum_{k=2}^n -\frac{\alpha_k}{\alpha_1} x_k \quad (3.3)$$

x_1, \dots, x_n is a generator, i.e. for $x \in V$

$$\exists \beta_1, \dots, \beta_n \in \mathbb{K} : x = \sum_{k=1}^n \beta_k x_k = \sum_{k=2}^n \left(\beta_k - \frac{\alpha_k}{\alpha_1} \beta_1 \right) x_k \quad (3.4)$$

But this implies that x_2, \dots, x_n is a generator. That contradicts the assumption that x_1, \dots, x_n was minimal.

$$\implies \alpha_1 = \alpha_2 = \dots = \alpha_n = 0 \quad (3.5)$$

Now let $y \in V$. Then

$$\exists \gamma_1, \dots, \gamma_n \in \mathbb{K} : y = \sum_{k=1}^n \gamma_k x_k \quad (3.6)$$

So x_1, \dots, x_n, y is linearly dependent, and therefore x_1, \dots, x_n is maximal. To prove "(iii) \implies (iv)" let x_1, \dots, x_n be a maximal linearly independent system. If $y \in V$, then

$$\exists \alpha_1, \dots, \alpha_n, \beta \in \mathbb{K} : \sum_{k=1}^n \alpha_k x_k + \beta y = 0 \quad (3.7)$$

Assume $\beta = 0$, then consequently

$$x_1, \dots, x_n \text{ linearly independent} \implies \alpha_1 = \alpha_2 = \dots = \alpha_n = 0 \quad (3.8)$$

This is a contradiction, so therefore $\beta \neq 0$:

$$y = \sum_{k=1}^n -\frac{\alpha_k}{\beta} x_k \quad (3.9)$$

The uniqueness of these coefficients are left as an exercise for the reader. Finally, to finish the proof we need to show "(iv) \implies (i)". By definition

$$V = \text{span} \{x_1, \dots, x_n\} \quad (3.10)$$

Hence, $\{x_1, \dots, x_n\}$ is a generator. In case

$$0 = \sum_{k=1}^n \alpha_k x_k \quad (3.11)$$

holds, then $\alpha_1 = \dots = \alpha_n = 0$ follows from the uniqueness. \square

Corollary 3.8. *Every finite-dimensional vector space has a basis.*

Proof. By condition, there is a generator x_1, \dots, x_n . Either this generator is minimal (then it would be a basis), or we remove elements until it is minimal. \square

Lemma 3.9. *Let V be a vector space and $x_1, \dots, x_k \in V$ a linearly independent set of elements. Let $y \in V$, then*

$$x_1, \dots, x_k, y \text{ linearly independent} \iff y \notin \text{span} \{x_1, \dots, x_k\}$$

Proof. To prove " \Leftarrow ", assume $y \in \text{span} \{x_1, \dots, x_k\}$. Therefore x_1, \dots, x_k, y must be linearly dependent. To see this, consider

$$0 = \sum_{k=1}^n \alpha_k x_k + \beta y \quad \alpha_1, \dots, \alpha_n \in \mathbb{K} \quad (3.12)$$

Then $\beta = 0$, otherwise we could solve the above for y , and that would contradict our assumption. The argument works in the other direction as well. \square

Theorem 3.10 (Steinitz exchange lemma). *Let V be a finite-dimensional vector space. If x_1, \dots, x_m is a generator and y_1, \dots, y_n a linear independent set of vectors, then $n \leq m$. In case x_1, \dots, x_m and y_1, \dots, y_n are both bases, then $n = m$.*

Heuristic Proof. Let $K \in \{0, \dots, \min\{m, n\} - 1\}$ and let

$$x_1, \dots, x_K, y_{K+1}, \dots, y_n \quad (3.13)$$

be linearly independent. Assume that

$$x_{K+1}, \dots, x_m \in \text{span} \{x_1, \dots, x_K, y_{K+2}, \dots, y_n\} \quad (3.14)$$

Then

$$y_{K+1} \in \text{span}\{x_1, \dots, x_m\} \subset \text{span}\{x_1, \dots, x_K, y_{K+2}, \dots, y_m\} \quad (3.15)$$

This contradicts with the linear independence of $x_1, \dots, x_K, y_{K+2}, \dots, y_n$. Furthermore,

$$\exists x_i \in V : x_i \notin \text{span}\{x_1, \dots, x_K, y_{K+2}, \dots, y_n\} \quad (3.16)$$

W.l.o.g. $x : i = x_{K+1}$. By Lemma 3.9, $x_1, \dots, x_{K+1}, y_{K+2}, \dots, y_n$ is linearly independent. We can now sequentially replace y_i with x_i without losing the linear independence. Assume $n > m$, then this process leads to a linear independent system $x_1, \dots, x_m, y_{m+1}, \dots, y_n$. But since x_1, \dots, x_m is a generator, y_{m+1} is a linear combination of x_1, \dots, x_m . If x_1, \dots, x_m and y_1, \dots, y_n are both bases, then we cannot change the roles and therefore $m = n$. \square

Definition 3.11. The amount of elements in a basis is said to be the dimension of V , and is denoted as $\dim V$.

Example 3.12.

(i) Let $V = \mathbb{R}^n$ (or \mathbb{C}^n). Define

$$e_k = (0, 0, \dots, 0, \underset{\substack{\uparrow \\ \text{k-th position}}}{1}, 0, \dots, 0)$$

Then e_1, \dots, e_n is a basis, in fact, it is the standard basis of \mathbb{R}^n (\mathbb{C}^n).

(ii) Let V be the vector space of polynomials

$$V = \left\{ f : \mathbb{R} \rightarrow \mathbb{R} \mid n \in \mathbb{N}, \alpha_1, \dots, \alpha_n \in \mathbb{R}, f(x) = \sum_{k=1}^n \alpha_k x^k \quad \forall x \in \mathbb{R} \right\}$$

This space has the basis

$$\{x \mapsto x^n \mid n \in \mathbb{N}_0\}$$

Corollary 3.13. *In an n -dimensional vector space, every generator has at least n elements, and every linearly independent system has at most n elements.*

Proof. Let $M \subset \text{span}\{x_1, \dots, x_n\}$. Then

$$V = \text{span } M \subset \text{span } x_1, \dots, x_n \quad (3.17)$$

Hence, x_1, \dots, x_n is a generator. On the other hand, assume

$$\exists y \in M \setminus \text{span}\{x_1, \dots, x_n\} \quad (3.18)$$

Then x_1, \dots, x_n, y is linearly independent (Lemma 3.9), and we can sequentially add elements from M until $x_1, \dots, x_n, y_{n+1}, \dots, y_{n+m}$ is a generator. \square

Definition 3.14 (Vector subspace). Let V be a vector space. A non-empty set $W \subset V$ is called a vector subspace if

$$\forall x, y \in W \ \forall \alpha \in \mathbb{K} : \ x + \alpha y \in W$$

Example 3.15. Consider

$$W = \{(\chi, \chi) \in \mathbb{R}^2 \mid \chi \in \mathbb{R}\}$$

This is a subspace, because

$$(\chi, \chi) + \alpha(\eta, \eta) = (\chi + \alpha\eta, \chi + \alpha\eta)$$

However,

$$A = \{(\chi, \eta) \in \mathbb{R}^2 \mid \chi^2 + \eta^2 = 1\}$$

is not a subspace, because $(1, 0), (0, 1) \in A$, but $(1, 1) \notin A$.

Remark 3.16.

- (i) Every subspace $W \subset V$ contains the 0 and the inverse elements.
- (ii) Let $W \subset V$ be a subspace. Then

$$\forall x_1, \dots, x_n \in W, \ \alpha_1, \dots, \alpha_n \in \mathbb{K} : \ \sum_{k=1}^n \alpha_k x_k \in W$$

Furthermore, $M \subset W \implies \text{span } M \subset W$.

- (iii) $M \subset V$ is a subspace if and only if $\text{span } M = M$.
- (iv) Let I be an index set, and $W_i \subset V$ subspaces. Then

$$\bigcap_{i \in I} W_i$$

is also a subspace

(v) The previous doesn't hold for unions.

(vi) Let $M \subset V$:

$$\text{span } M = \bigcap_{W \supset M \text{ subspace of } V} W$$

3.2 Matrices and Gaussian elimination

Definition 3.17. Let $a_{ij} \in \mathbb{K}$, with $i \in \{1, \dots, n\}$, $j \in \{1, \dots, m\}$. Then

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1m} \\ a_{21} & a_{22} & \cdots & a_{2m} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} \end{pmatrix}$$

is called an $n \times m$ -matrix. (n, m) is said to be the dimension of the matrix. An alternative notation is

$$A = (a_{ij}) \in \mathbb{K}^{n \times m}$$

$\mathbb{K}^{n \times m}$ is the space of all $n \times m$ -matrices. The following operations are defined for $A, B \in \mathbb{K}^{n \times m}$, $C \in \mathbb{K}^{m \times l}$:

(i) Addition

$$A + B = \begin{pmatrix} a_{11} + b_{11} & \cdots & a_{1m} + b_{1m} \\ \vdots & \ddots & \vdots \\ a_{n1} + b_{n1} & \cdots & a_{nm} + b_{nm} \end{pmatrix}$$

(ii) Scalar multiplication

$$\alpha \cdot A = \begin{pmatrix} \alpha a_{11} & \cdots & \alpha a_{1m} \\ \vdots & \ddots & \vdots \\ \alpha a_{n1} & \cdots & \alpha a_{nm} \end{pmatrix}$$

(iii) Matrix multiplication

$$A \cdot C = \begin{pmatrix} a_{11}c_{11} + a_{12}c_{21} + \cdots + a_{1m}c_{m1} & \cdots & a_{11}c_{1l} + a_{12}c_{2l} + \cdots + a_{1m}c_{ml} \\ \vdots & \ddots & \vdots \\ a_{n1}c_{11} + a_{n2}c_{21} + \cdots + a_{nm}c_{m1} & \cdots & a_{n1}c_{1l} + a_{n2}c_{2l} + \cdots + a_{nm}c_{ml} \end{pmatrix}$$

or in shorthand notation

$$(AC)_{ij} = \sum_{k=1}^m a_{ik}c_{kj}$$

(iv) Transposition

The transposed matrix $A^T \in \mathbb{K}^{m \times n}$ is created by writing the rows of A as the columns of A^T (and vice versa).

(v) Conjugate transposition

$$A^H = (\overline{A})^T$$

Remark 3.18.

(i) $\mathbb{K}^{n \times m}$ (for $n, m \in \mathbb{N}$) is a vector space.

(ii) $A \cdot B$ is only defined if A has as many columns as B has rows.

(iii) $\mathbb{K}^{n \times 1}$ and $\mathbb{K}^{1 \times n}$ can be trivially identified with \mathbb{K}^n .

(iv) Let A, B, C, D, E matrices of fitting dimensions and $\alpha \in \mathbb{K}$. Then

$$\begin{aligned} (A+B)C &= AC + BC \\ A(B+C) &= AB + AC \\ A(CE) &= (AC)E \\ \alpha(AC) &= (\alpha A)C = A(\alpha C) \\ (A+B)^T &= A^T + B^T & \overline{(A+B)} &= \overline{A} + \overline{B} \\ (\alpha A)^T &= \alpha(A)^T & \overline{(\alpha A)} &= \overline{\alpha A} \\ (AC)^T &= C^T \cdot A^T & \overline{(AC)} &= \overline{CA} \end{aligned}$$

Proof of associativity. Let $A \in \mathbb{K}^{n \times m}, C \in \mathbb{K}^{m \times l}, E \in \mathbb{K}^{l \times p}$. Furthermore let $i \in \{1, \dots, n\}, j \in \{1, \dots, p\}$.

$$\begin{aligned} ((AC)E)_{ij} &= \sum_{k=1}^l (AC)_{ik} E_{kj} = \sum_{k=1}^l \left(\sum_{\tilde{k}=1}^m a_{i\tilde{k}} c_{\tilde{k}k} \right) \cdot e_{kj} \\ &= \sum_{k=1}^l \sum_{\tilde{k}=1}^m a_{i\tilde{k}} \cdot c_{\tilde{k}k} \cdot e_{kj} \\ &= \sum_{\tilde{k}=1}^m a_{i\tilde{k}} \left(\sum_{k=1}^l c_{\tilde{k}k} e_{kj} \right) \\ &= \sum_{\tilde{k}=1}^m a_{i\tilde{k}} \cdot (CE)_{\tilde{k}j} \\ &= (A(CE))_{ij} \end{aligned} \tag{3.19}$$

$$\implies A(CE) = A(CE) \quad (3.20)$$

□

- (v) Matrix multiplication is NOT commutative. First off, AB and BA are only well defined when $A \in \mathbb{K}^{n \times m}$ and $B \in \mathbb{K}^{m \times n}$. Example:

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \neq \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$$

- (vi) Let $n, m \in \mathbb{N}$. There exists exactly one neutral additive element in $\mathbb{K}^{n \times m}$, which is the zero matrix. Multiplication with the zero matrix yields a zero matrix.
- (vii) We define

$$\delta_{ij} = \begin{cases} 1, & i = j \\ 0 & \text{else} \end{cases}$$

The respective matrix $I = (\delta_{ij}) \in \mathbb{K}^{n \times m}$ is called the identity matrix.

- (viii) $A \neq 0$ and $B \neq 0$ can still result in $AB = 0$:

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

Example 3.19 (Linear equation system). Consider the following linear equation system

$$\begin{aligned} a_{11}x_1 + a_{12}x_2 + \cdots + a_{1m}x_m &= b_1 \\ a_{21}x_1 + a_{22}x_2 + \cdots + a_{2m}x_m &= b_2 \\ &\vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nm}x_m &= b_n \end{aligned}$$

This can be rewritten using matrices

$$A = \begin{pmatrix} a_{11} & \cdots & a_{1m} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nm} \end{pmatrix} \quad x = \begin{pmatrix} x_1 \\ \vdots \\ x_m \end{pmatrix} \quad b = \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix}$$

Which results in

$$Ax = B, \quad A \in \mathbb{K}^{m \times n}, x \in \mathbb{K}^{n \times 1}, b \in \mathbb{K}^{m \times 1}$$

Such an equation system is called homogeneous if $b = 0$.

Theorem 3.20. *Let $A \in \mathbb{K}^{n \times m}, b \in \mathbb{K}^n$. The solution set of the homogeneous equation system $Ax = 0$, (that means $\{x \in \mathbb{K}^m \mid Ax = 0\} \subset \mathbb{K}^m$) is a linear subspace. If x and \tilde{x} are solutions of the inhomogeneous system $Ax = b$, then $x - \tilde{x}$ solves the corresponding homogeneous problem.*

Proof. $A \cdot 0 = 0$ shows that $Ax = 0$ has a solution. Let x, y be solutions, i.e. $Ax = 0$ and $Ay = 0$. Then $\forall \alpha \in \mathbb{K}$:

$$A(x + \alpha y) = Ax + A(\alpha y) = \underbrace{Ax}_0 + \alpha \underbrace{(Ay)}_0 = 0 \quad (3.21)$$

$$\implies x + \alpha y \in \{x \in \mathbb{K}^m \mid Ax = 0\} \quad (3.22)$$

Next, let x, \tilde{x} be solutions of $Ax = b$, i.e.

$$Ax = b, \quad A\tilde{x} = b \quad (3.23)$$

Then

$$A(x - \tilde{x}) = Ax - A\tilde{x} = b - b = 0 \quad (3.24)$$

Therefore, $x - \tilde{x}$ is the solution of the homogeneous equation system \square

Remark 3.21 (Finding all solutions). First find a basis e_1, \dots, e_k of

$$\{x \in \mathbb{K}^m \mid Ax = 0\}$$

Next find some $x_0 \in \mathbb{K}^m$ such that $Ax_0 = b$. Then every solution of $Ax = b$ can be written as

$$x = x_0 + \alpha_1 e_1 + \dots + \alpha_k e_k$$

Example 3.22. Let

$$A = \begin{pmatrix} 1 & 2 & 0 & 0 & 1 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix} \quad b = \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} \quad c = \begin{pmatrix} 3 \\ 2 \\ 1 \\ 0 \end{pmatrix}$$

Then $Ax = b$ has no solution, since the fourth row would state $0 = 4$. However, $Ax = c$ has the particular solution

$$x = \begin{pmatrix} 3 \\ 0 \\ 2 \\ 1 \\ 0 \end{pmatrix}$$

If we consider the homogeneous problem $Ay = 0$, we can come up with the solution

$$y = \begin{pmatrix} -2 \\ 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} y_2 + \begin{pmatrix} -1 \\ 0 \\ 0 \\ 1 \\ 1 \end{pmatrix} y_5$$

and in turn find the set of solutions

$$\begin{aligned} \{y \in \mathbb{K}^5 \mid Ay = 0\} &= \text{span} \{(-2, 1, 0, 0, 0)^T, (-1, 0, 0, 1, 1)^T\} \\ \{x \in \mathbb{K}^5 \mid Ax = c\} &= \{(3, 0, 2, 1, 0)^T + \alpha(-2, 1, 0, 0, 0)^T + \beta(-1, 0, 0, 1, 1)^T\} \end{aligned}$$

Definition 3.23 (Row Echelon Form). A zero row is a row in a matrix containing only zeros. The first element of a row that isn't zero is called the pivot.

A matrix in row echelon form must meet the following conditions

- (i) Every zero row is at the bottom
- (ii) The pivot of a row is always strictly to the right of the pivot of the row above it

A matrix in reduced row echelon form must additionally meet the following conditions

- (i) All pivots are 1
- (ii) The pivot is the only non-zero element of its column

Remark 3.24. Let $A \in \mathbb{K}^{n \times m}$ and $b \in \mathbb{K}^n$. If A is in reduced row echelon form, then $Ax = b$ can be solved through trivial rearranging.

Definition 3.25 (Matrix row operations). Let A be a matrix. Then the following are row operations

- (i) Swapping of rows i and j
- (ii) Addition of row i to row j
- (iii) Multiplication of a row by $\lambda \neq 0$
- (iv) Addition of row i multiplied by λ to row j

Theorem 3.26 (Gaussian Elimination). *Every matrix can be converted into reduced row echelon form in finitely many row operations.*

Heuristic Proof. If A is a zero matrix the proof is trivial. But if it isn't:

- Find the first column containing a non-zero element.
 - Swap rows such that this element is in the first row
- Multiply every other row with multiples of the first row, such that all other entries in that column disappear.
- Repeat, but ignore the first row this time

At the end of this the matrix will be in reduced row echelon form. □

Definition 3.27. $A \in \mathbb{K}^{n \times n}$ is called invertible if there exists a multiplicative inverse. I.e.

$$\exists B \in \mathbb{K}^{n \times n} : AB = BA = I$$

We denote the multiplicative inverse as A^{-1}

Remark 3.28. We have seen matrices $A \neq 0$ such that $A^2 = 0$. Such a matrix is not invertible.

Theorem 3.29. *Let $A, B, C \in \mathbb{K}^{n \times n}$, B invertible and $A = BC$. Then*

$$A \text{ invertible} \iff C \text{ invertible}$$

Epecially, the product of invertible matrices is invertible.

Proof. Without proof. □

Remark 3.30. Matrix multiplication with A from the left doesn't "mix" the columns of matrix B

Theorem 3.31. *Let A be a matrix, and let \tilde{A} be the result of row operations applied to A . Then*

$$\exists T \text{ invertible} : \tilde{A} = TA$$

We say: The left multiplication with T applies the row operations.

Heuristic proof. You can find invertible matrices T_1, \dots, T_n that each apply one row operation. Then we can see that

$$\tilde{A} = \underbrace{T_n T_{n-1} \cdots T_1}_T A \quad (3.25)$$

Since T is the product of invertible matrices, it must itself be invertible. \square

Corollary 3.32. *Let $A \in \mathbb{K}^{n \times m}$, $b \in \mathbb{K}^n$, $T \in \mathbb{K}^{n \times m}$. Then $Ax = b$ and $TAx = Tb$ have the same solution sets.*

Proof. If $Ax = b$ it is trivial that

$$Ax = b \implies TAx = Tb \quad (3.26)$$

If $TAx = Tb$, then

$$Ax = T^{-1}TAx = T^{-1}Tb = b \quad (3.27)$$

\square

Lemma 3.33. *Let $A \in \text{field}^{n \times m}$ be in row echelon form. Then*

$$A \text{ invertible} \iff \text{The last row is not a zero row}$$

and

$$A \text{ invertible} \iff \text{All diagonal entries are non-zero}$$

Proof. Let A be invertible with a zero-row as its last row. Then

$$(0, \dots, 0, 1) \cdot A = (0, \dots, 0, 0) \quad (3.28)$$

Multiplying with A^{-1} from the right would result in a contradiction. Therefore the last row of A can't be a zero row.

Now let the diagonal entries of A be non-zero. This means we can use row operations to transform A into the identity matrix, i.e.

$$\exists T \text{ invertible} : TA = I \implies A = T^{-1} \quad (3.29)$$

\square

Corollary 3.34. *Let $A \in \mathbb{K}^{n \times n}$. Then*

$$A \text{ invertible} \iff \text{Every row echelon form has non-zero diagonal entries}$$

and

$$A \text{ invertible} \iff \text{The reduced row echelon form is the identity matrix}$$

Proof. Every row echelon form of A has the form TA with T an invertible matrix. Especially, $\exists S$ invertible such that SA is in reduced row echelon form. Then

$$TA \text{ invertible} \iff A \text{ invertible} \quad (3.30)$$

□

Remark 3.35. Let $A \in \mathbb{K}^{n \times n}$ be invertible, $B \in \mathbb{K}^{n \times m}$. Our goal is to compute $A^{-1}B$. First, write $(A|B)$. Now apply row operations until we reach the form $(I|\tilde{B})$. Let S be the matrix realising these operations, i.e. $SA = I$. Then $\tilde{B} = SB = A^{-1}B$. If $B = I$ this can be used to compute A^{-1} .

Example 3.36. Let

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix}$$

Rewrite this as

$$\left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 & 1 & 0 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right)$$

Turn this into

$$\left(\begin{array}{ccc|ccc} 1 & 1 & 0 & 1 & 0 & -1 \\ 0 & 1 & 0 & 0 & 1 & -1 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right)$$

And finally

$$\left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 1 & -1 & 0 \\ 0 & 1 & 0 & 0 & 1 & -1 \\ 0 & 0 & 1 & 0 & 0 & 1 \end{array} \right)$$

The right part of the above matrix is A^{-1} .

Definition 3.37. Let $A \in \mathbb{K}^{n \times m}$ and let $z_1, \dots, z_n \in \mathbb{K}^{1 \times m}$ be the rows of A . The row space of A is defined as

$$\text{span} \{z_1, \dots, z_n\}$$

The dimension of the row space is the row rank of the matrix. Analogously this works for the column space and the column rank. Later we will be able to show that row rank and column rank are always equal. They're therefore simply called rank of the matrix.

Theorem 3.38. *The row operations don't effect the row space.*

Proof. It is obvious that multiplication with λ and swapping of rows don't change the row space. Furthermore it is clear that every linear combination of $z_1 + z_2, z_2, \dots, z_n$ is also a linear combination of z_1, z_2, \dots, z_n , and vice versa. \square

Theorem 3.39. *Let A be in row echelon form. Then the non-zero rows of the matrix are a basis of the row space of the matrix.*

Proof. Let $z_1, \dots, z_k \in \mathbb{K}^{1 \times n}$ be the non-zero rows of A . They create the space $\text{span}\{z_1, \dots, z_k\}$, since z_{k+1}, \dots, z_n are only zero rows. Analogously,

$$\alpha_1 z_1 + \alpha_2 z_2 + \dots + \alpha_k z_k = 0 \quad (3.31)$$

Let j be the index of the column of the pivot of z_1 . Then z_2, \dots, z_k have zero entries in the j -th column. Therefore

$$\alpha_1 \underbrace{z_{1j}}_{\neq 0} = 0 \implies \alpha_1 = 0 \quad (3.32)$$

By inductivity, this holds for every row. \square

Remark 3.40. (i) To compute the rank of A , bring A into row echelon form and count the non-zero rows.

(ii) Let $v_1, \dots, v_m \in \mathbb{K}^n$. To find a basis for

$$\text{span}\{v_1, \dots, v_m\}$$

write v_1, \dots, v_m as rows of a matrix and bring it into row echelon form.

3.3 The Determinant

In this section we always define $A \in \mathbb{K}^{n \times n}$ and z_1, \dots, z_n the row vectors of A . We declare the mapping

$$\det : \mathbb{K}^{n \times n} \longrightarrow \mathbb{K}$$

and define

$$\det(A) := \det(z_1, z_2, \dots, z_n)$$

Definition 3.41. There exists exactly one mapping \det such that

(i) It is linear in the first row, i.e.

$$\det(z_1 + \lambda \tilde{z}_1, z_2, \dots, z_n) = \det(z_1, z_2, \dots, z_n) + \lambda \det(\tilde{z}_1, z_2, \dots, z_n)$$

(ii) If \tilde{A} is obtained from A by swapping two rows

$$\det(A) = -\det(\tilde{A})$$

(iii) $\det(I) = 1$

This mapping is called the determinant, and we write

$$\det A = \begin{vmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \cdots & a_{nn} \end{vmatrix}$$

Example 3.42.

$$\begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{21}a_{12}$$

$$\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} \\ - a_{31}a_{22}a_{13} - a_{32}a_{23}a_{11} - a_{33}a_{21}a_{12}$$

Remark 3.43. (i) Every determinant is linear in every row

(ii) If two rows are equal then $\det(A) = 0$

(iii) If one row (w.l.o.g. z_1) is a linear combination of the others, so

$$z_1 = \alpha_2 z_2 + \alpha_3 z_3 + \cdots + \alpha_n z_n, \quad \alpha_1, \dots, \alpha_n \in \mathbb{K}$$

then

$$\begin{aligned} \det(z_1, z_2, \dots, z_n) &= \alpha_2 \underbrace{\det(z_2, z_2, z_3, \dots, z_n)}_0 + \\ &\quad \alpha_3 \underbrace{\det(z_3, z_2, z_3, \dots, z_n)}_0 + \\ &\quad \cdots + \\ &\quad \alpha_n \underbrace{\det(z_n, z_2, z_3, \dots, z_n)}_0 \\ &= 0 \end{aligned}$$

(iv) Adding a multiple of a row to another doesn't change the determinant

(v) Define

T_{ij}	swaps rows i and j
$M_i(\lambda)$	multiplies row i with $\lambda \neq 0$
$L_{ij}(\lambda)$	adds λ -times row j to row i

Then

$$\begin{aligned}\det(T_{ij}A) &= -\det(A) \\ \det(L_{ij}(\lambda)A) &= \det(A) \\ \det(M_i(\lambda)A) &= \lambda \det(A)\end{aligned}$$

Lemma 3.44. *Let \det be the determinant, and $A, B \in \mathbb{K}^{n \times n}$. Let A be in row echelon form, then*

$$\det(AB) = a_{11} \cdot a_{22} \cdot \cdots \cdot a_{nn} \cdot \det(B)$$

Proof. First consider the case of A not being invertible. This means that the last row of A is a zero row, which in turn means that $\det(A) = 0$. This also means that the last row of AB is a zero row and therefore $\det(AB) = 0$.

Now let A be invertible. This means that all the diagonal entries are non-zero. It is possible to bring A into diagonal form without changing the diagonal entries themselves. So, w.l.o.g. let A be in diagonal form:

$$A = M_n(a_{nn}) \cdot \cdots \cdot M_2(a_{22})M_1(a_{11})I \quad (3.33)$$

and thus

$$\begin{aligned}\det(AB) &= \det(M_n(a_{nn}) \cdot \cdots \cdot M_2(a_{22})M_1(a_{11})B) \\ &= a_{nn} \cdot \cdots \cdot a_{22} \cdot a_{11} \det(B)\end{aligned} \quad (3.34)$$

□

Remark 3.45. For $B = I$ this results in

$$\det(A) = a_{11}a_{22} \cdots a_{nn}$$

Theorem 3.46. *Let $A, B \in \mathbb{K}^{n \times n}$. Then*

$$\det AB = \det A \cdot \det B$$

Proof. Let $i, j \in \{1, \dots, n\}$ and $\lambda \neq 0$. Then

$$\det(T_{ij}AB) = -\det(AB) \quad (3.35a)$$

$$\det(L_{ij}(\lambda)AB) = \det(AB) \quad (3.35b)$$

Bring A with T_{ij} and $L_{ij}(\lambda)$ operations into row echelon form. Then

$$\det(AB) = a_{11}a_{22} \cdots a_{nn} \cdot \det(B) \quad (3.36)$$

and therefore

$$\det(AB) = \det A \cdot \det B \quad (3.37)$$

□

Corollary 3.47.

$$A \in \mathbb{K}^{n \times n} \text{ invertible} \iff \det A \neq 0$$

Proof. Row operations don't effect the invertibility or the determinant (except for the sign) of a matrix. Therefore we can limit ourselves to matrices in row echelon form (w.l.o.g.). Let A be in row echelon form, then

$$\begin{aligned} \det A \neq 0 &\iff a_{11}a_{22} \cdots a_{nn} \neq 0 \\ &\iff a_{11} \neq 0, a_{22} \neq 0, \dots, a_{nn} \neq 0 \\ &\iff A \text{ invertible since diagonal entries are non-zero} \end{aligned} \quad (3.38)$$

□

Theorem 3.48.

$$\det A = \det A^T$$

Proof. First consider the explicit representation of row operations:

$$T_{ij} = \begin{matrix} & & j & & i \\ i & \begin{pmatrix} 1 & & & \\ & 0 & 1 & \\ & & 1 & \\ & & & 1 \end{pmatrix} & & & \\ j & & & & & \end{matrix} \quad (3.39a)$$

$$L_{ij}(\lambda) = \begin{matrix} & & & & j \\ i & \begin{pmatrix} 1 & & & \\ & 1 & \lambda & \\ & & 1 & \\ & & & 1 \end{pmatrix} & & & \\ & & & & & \end{matrix} \quad (3.39b)$$

Thus we can see

$$\det(T_{ij}) = \det(T_{ij}^T) = -1 \quad (3.40a)$$

$$\det(L_{ij}(\lambda)) = \det(L_{ij}(\lambda)^T) = 1 \quad (3.40b)$$

Let T be one of those matrices. Then

$$\begin{aligned} \det((TA)^T) &= \det(A^T \cdot T^T) \\ &= \det A^T \cdot \det T^T \\ &= \det A^T \cdot \det T \end{aligned} \quad (3.41)$$

and

$$\det TA = \det A \cdot \det T \quad (3.42)$$

And therefore

$$\det((TA)^T) = \det(TA) \iff \det A^T = \det A \quad (3.43)$$

Now w.l.o.g. let A be in row echelon form. Let A be non-invertible, i.e. the last row is a zero row. Thus $\det A = 0$. This implies that A^T has a zero column. Row operations that bring A^T into row echelon form (w.l.o.g.) preserve this zero column. Therefore the resulting matrix must also have a zero column, and thus $\det(A^T) = 0$.

Now assume A is invertible, and use row operations to bring A into a diagonalised form (w.l.o.g.). For diagonalised matrices we know that

$$A = A^T \implies \det A = \det A^T \quad (3.44)$$

□

Remark 3.49. Let A_{ij} be the matrix you get by removing the i -th row and the j -th column from A .

$$\det A = \sum_{i=1}^n (-1)^{i+j} \cdot a_{ij} \cdot \det(A_{ij}), \quad j \in \{1, \dots, n\}$$

Remark 3.50 (Leibniz formula). Let $n \in \mathbb{N}$, and let there be a bijective mapping

$$\sigma : \{1, \dots, n\} \longrightarrow \{1, \dots, n\}$$

σ is a permutation. The set of all permutations is labeled S_n , and it contains $n!$ elements. Then

$$\det A = \sum_{\sigma \in S_n} \operatorname{sgn}(\sigma) \prod_{i=1}^n a_{i, \sigma(i)}$$

A permutation that swaps exactly two elements is called elementary permutation. Every permutation can be written as a number of consecutively executed elementary permutations.

$$\text{sgn}(\sigma) = (-1)^k$$

where σ is the permutation in question and k is the number of elementary permutations it consists of.

3.4 Scalar Product

In this section V will always denote a vector space and \mathbb{K} a field (either \mathbb{R} or \mathbb{C}).

Definition 3.51. A scalar product is a mapping

$$\langle \cdot, \cdot \rangle : V \times V \longrightarrow \mathbb{K}$$

that fulfils the following conditions: $\forall v_1, v_2, w_1, w_2 \in V, \lambda \in \mathbb{K}$

Linearity	$\langle v_1, w_1 + \lambda w_2 \rangle = \langle w_1, w_1 \rangle + \lambda \langle v_1, w_2 \rangle$
Conjugated symmetry	$\langle v_1, w_1 \rangle = \overline{\langle w_1, v_1 \rangle}$
Positivity	$\langle v_1, v_1 \rangle \geq 0$
Definedness	$\langle v_1, v_2 \rangle = 0 \implies v_1 = 0$
Conjugated linearity	$\langle v_1 + \lambda v_2, w_1 \rangle = \langle v_1, w_1 \rangle + \overline{\lambda} \langle v_2, w_1 \rangle$

The mapping

$$\begin{aligned} \|\cdot\| : V &\longrightarrow \mathbb{K} \\ v &\longmapsto \sqrt{\langle v, v \rangle} \end{aligned}$$

Example 3.52. On \mathbb{R}^n the following is a scalar product

$$\langle (x_1, x_2, \dots, x_n)^T, (y_1, y_2, \dots, y_n)^T \rangle = \sum_{k=1}^n x_k y_k$$

The norm is then equivalent to the Pythagorean theorem

$$\|v\| = \sqrt{\langle v, v \rangle} = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

Analogously for \mathbb{C}^n

$$\langle (u_1, u_2, \dots, u_n)^T, (v_1, v_2, \dots, v_n)^T \rangle = \sum_{k=1}^n \overline{u_k} v_k$$

Remark 3.53. • The length of $v \in V$ is $\|v\|$

- The distance between elements $v, w \in V$ is $\|v - w\|$
- The angle ϕ between $v, w \in V$ is $\cos \phi = \frac{\langle v, w \rangle}{\|v\| \cdot \|w\|}$

Theorem 3.54. *Let $v, w \in V$. Then*

$$\begin{array}{ll} \text{Cauchy-Schwarz-Inequality} & |\langle v, w \rangle| \leq \|v\| \|w\| \\ \text{Triangle Inequality} & \|v + w\| \leq \|v\| + \|w\| \end{array}$$

Proof. For $\lambda \in \mathbb{K}$ we know that

$$\begin{aligned} 0 \leq \langle v - \lambda w, v - \lambda w \rangle &= \langle v - \lambda w, v \rangle - \lambda \langle v - \lambda w, w \rangle \\ &= \langle v, v \rangle - \overline{\lambda} \langle w, v \rangle - \lambda \langle v, w \rangle + \underbrace{\lambda \overline{\lambda}}_{|\lambda|^2} \langle w, w \rangle \end{aligned} \quad (3.45)$$

Let $\lambda = \frac{\langle w, v \rangle}{\|w\|^2}$. Then

$$\begin{aligned} 0 &\leq \|v\|^2 - \frac{\overline{\langle w, v \rangle}}{\|w\|^2} \cdot \langle w, v \rangle - \frac{\langle w, v \rangle}{\|w\|^2} \cdot \langle v, w \rangle + \frac{|\langle w, v \rangle|^2}{\|w\|^4} \|w\|^2 \\ &= \|v\|^2 - \frac{|\langle w, v \rangle|^2}{\|w\|^2} - \cancel{\frac{|\langle w, v \rangle|^2}{\|w\|^2}} + \cancel{\frac{|\langle w, v \rangle|^2}{\|w\|^2}} \\ &= \|v\|^2 - \frac{|\langle w, v \rangle|^2}{\|w\|^2} \end{aligned} \quad (3.46)$$

Through the monotony of the square root this implies that

$$|\langle w, v \rangle| \leq \|v\| \|w\| \quad (3.47)$$

To prove the triangle inequality, consider

$$\begin{aligned} \|v + w\|^2 &= \langle v + w, v + w \rangle \\ &= \underbrace{\langle v, v \rangle}_{\|v\|^2} + \langle v, w \rangle + \underbrace{\langle w, v \rangle}_{\langle v, w \rangle} + \underbrace{\langle w, w \rangle}_{\|w\|^2} \\ &\leq \|v\|^2 + 2 \cdot \operatorname{Re} \langle v, w \rangle + \|w\|^2 \\ &\leq \|v\|^2 + 2\|v\| \|w\| + \|w\|^2 \\ &= (\|v\| + \|w\|)^2 \end{aligned} \quad (3.48)$$

Using the same argument as above, this implies

$$\|v + w\| \leq \|v\| + \|w\| \quad (3.49)$$

□

Definition 3.55. $v, w \in V$ are called orthogonal if

$$\langle v, w \rangle = 0$$

The elements $v_1, \dots, v_m \in V$ are called an orthogonal set if they are non-zero and they are pairwise orthogonal. I.e.

$$\forall i, j \in \{1, \dots, m\} : \langle v_i, v_j \rangle = 0$$

If $\|v_i\| = 1$, then the v_i are called an orthonormal set. If their span is V they are an orthonormal basis.

Theorem 3.56. *If v_1, \dots, v_n are an orthonormal set, they are linearly independent.*

Proof. Let $\alpha_1, \dots, \alpha_n \in \mathbb{K}$, such that

$$0 = \alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n \quad (3.50)$$

Then

$$\begin{aligned} 0 &= \langle v_i, 0 \rangle = \langle v_i, \alpha_1 v_1 + \alpha_2 v_2 + \dots + \alpha_n v_n \rangle \\ &= \alpha_1 \langle v_i, v_1 \rangle + \alpha_2 \langle v_i, v_2 \rangle + \dots + \alpha_n \langle v_i, v_n \rangle \\ &= \alpha_i \langle v_i, v_i \rangle \quad i \in \{1, \dots, n\} \end{aligned} \quad (3.51)$$

Since v_i is not a zero vector, $\langle v_i, v_i \rangle \neq 0$, and thus $\alpha_i = 0$. Since i is arbitrary, the v_i are linearly independent. □

Example 3.57. (i) The canonical basis in \mathbb{R}^n is an orthonormal basis regarding the canonical scalar product.

(ii) Let $\phi \in \mathbb{R}$. Then

$$v_1 = (\cos \phi, \sin \phi)^T \quad v_2 = (-\sin \phi, \cos \phi)^T$$

are an orthonormal basis for \mathbb{R}^2

Theorem 3.58. Let v_1, \dots, v_n be an orthonormal basis of V . Then for $v \in V$:

$$v = \sum_{i=1}^n \langle v_i, v \rangle v_i$$

Proof. Since v_1, \dots, v_n is a basis,

$$\exists \alpha_1, \dots, \alpha_n \in \mathbb{K} : v = \sum_{i=1}^n \alpha_i v_i \quad (3.52)$$

And therefore, for $j \in \{1, \dots, n\}$

$$\langle v_j, v \rangle = \sum_{i=1}^n \alpha_i \langle v_j, v_i \rangle = \alpha_j \underbrace{\langle v_j, v_j \rangle}_{\|v_j\|^2=1} \quad (3.53)$$

□

Theorem 3.59. Let $A \in \mathbb{K}^{m \times n}$ and $\langle \cdot, \cdot \rangle$ the canonical scalar product on \mathbb{K}^n . Then

$$\langle v, Aw \rangle = \langle A^H v, w \rangle$$

Proof. First consider

$$(Aw)_i = \sum_{j=1}^n A_{ij} w_j \quad (3.54a) \quad (A^H w)_j = \sum_{i=1}^n A_{ji} w_i \quad (3.54b)$$

Now we can compute

$$\begin{aligned} \langle v, Aw \rangle &= \sum_{i=1}^n \bar{v}_i (Aw)_i = \sum_{i=1}^n \left(\bar{v}_i \cdot \sum_{j=1}^n A_{ij} w_j \right) = \sum_{i=1}^n \sum_{j=1}^n A_{ij} \bar{v}_i w_j \\ &= \sum_{j=1}^n \left(\sum_{i=1}^n A_{ij} \bar{v}_i \right) w_j = \sum_{j=1}^n \left(\overline{\sum_{i=1}^n A_{ij} v_i} \right) w_j \\ &= \sum_{j=1}^n \overline{(A^H v)_j} \cdot w_j \\ &= \langle A^H v, w \rangle \end{aligned} \quad (3.55)$$

□

Definition 3.60. A matrix $A \in \mathbb{R}^{n \times n}$ is called orthogonal if

$$A^T A = A A^T = I$$

or

$$A^T = A^{-1}$$

The set of all orthogonal matrices

$$O(n) := \{A \in \mathbb{R}^{n \times n} \mid A^T A = I\}$$

is called the orthogonal group.

$$SO(n) = \{A \in \mathbb{R}^{n \times n} \mid A^T A = I \wedge \det A = 1\} \subset O(n)$$

is called the special orthogonal group.

Example 3.61. Let $\phi \in [0, 2\pi]$, then

$$A = \begin{pmatrix} \cos \phi & -\sin \phi \\ \sin \phi & \cos \phi \end{pmatrix}$$

is orthogonal.

Remark 3.62. (i) Let $A, B \in \mathbb{K}^{n \times n}$, then

$$AB = I \implies BA = I$$

(ii)

$$1 = \det I = \det A^T A = \det A^T \cdot \det A = \det^2 A$$

(iii) The i - j -component of $A^T A$ is equal to the canonical scalar product of the i -th row of A^T and the j -th column of A . Since the rows of A^T are the columns of A , we can conclude that

$$A \text{ orthogonal} \iff \langle r_i, r_j \rangle = \delta_{ij}$$

where the r_i are the columns of A . In this case, the r_i are an orthonormal basis on \mathbb{R}^n . This works analogously for the rows.

(iv) Let A be orthogonal, and $x, y \in \mathbb{R}^n$

$$\begin{aligned} \langle Ax, Ay \rangle &= \langle A^T Ax, y \rangle = \langle x, y \rangle \\ \|Ax\| &= \sqrt{\langle Ax, Ax \rangle} = \sqrt{\langle x, x \rangle} = \|x\| \end{aligned}$$

A preserves scalar products, lengths, distances and angles. These kinds of operations are called mirroring and rotation.

(v) Let $A, B \in O(n)$

$$(AB)^T \cdot (AB) = B^T A^T AB = B^T IB = I$$

This implies $(AB) \in O(n)$. It also implies $I \in O(n)$. Now consider $A \in O(n)$. Then

$$(A^{-1})^T A^{-1} = (A^T)^T \cdot A^T = AA^T = I$$

This implies $A^{-1} \in O(n)$. Such a structure (a set with a multiplication operation, neutral element and multiplicative inverse) is called a group.

Example 3.63. $O(n)$, $SO(n)$, $\mathbb{R} \setminus \{0\}$, $\mathbb{C} \setminus \{0\}$, $Gl(n)$ (set of invertible matrices) and S_n are all groups.

Definition 3.64. A matrix $U \in \mathbb{C}^{n \times n}$ is called unitary if

$$U^H U = I = U U^H$$

We also introduce

$$\{U \in \mathbb{C}^{n \times n} \mid U^H U = I\}$$

the unitary group, and

$$\{U \in \mathbb{C}^{n \times n} \mid U^H U = I \wedge \det U = 1\}$$

the special unitary group.

3.5 Eigenvalue problems

Definition 3.65. Let $A \in \mathbb{K}^{n \times n}$. Then $\lambda \in \mathbb{K}$ is called an eigenvalue of A , if

$$\exists v \in \mathbb{K}^n, v \neq 0: Av = \lambda v$$

Such a vector v is called eigenvector. We call

$$\{v \in \mathbb{K}^n \mid Av = \lambda v\} =: E_\lambda$$

eigenspace belonging to λ