



## My Favourite First-Year Analysis Theorem

**Abstract.** Whatever it may be, it should say something useful and exciting and it should not be \*about\* rigour, yet it should \*demand\* rigour. You can't guess. You probably think it the dreariest. You are wrong.

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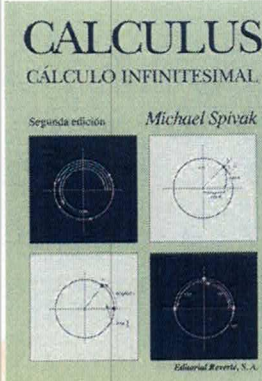
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Many excerpts here are from Spivak's "Calculus". I believe they fall under "fair use".



The Fundamental Thm of Calculus

} snip.

My " $\pi$  is irrational" tweet

Taylor's Theorem, "wrong" Accumulation

$f \sim T_n f$  } snip if available.

=>  $\sin x \sim x$

Mathematica, highlighting

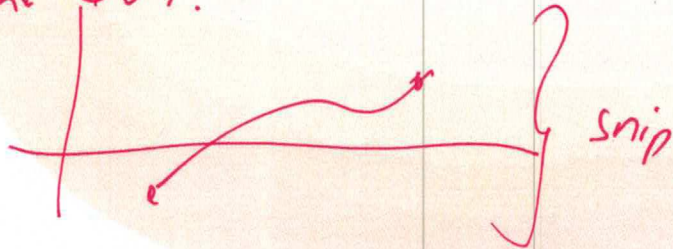
1. 1, 2, 3, 4
2. red blood cell
3. Jupiter
4. Milky Way
5. Observable Universe.
6. Way out side.
7. Back to subatomic

8 ~~snip~~ Mathematica: I'm all, got sh 157

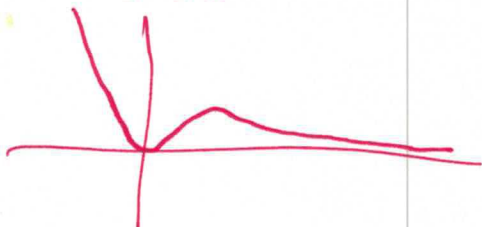
$\forall \epsilon \exists \delta$ .  
Then f.g cont  $\Rightarrow$  f.g cont.

} Spivak snip.

The IVT.



graphing  $x^2 - x$



**The Taylor Remainder Formula.** Let  $f$  be a smooth function, let  $T_n f(x_0; x)$  be the  $n$ th order Taylor polynomial of  $f$  around  $x_0$  and evaluated at  $x$ ,

$$T_n f(x_0; x) := \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k,$$

and let  $R_n(x) = R_n f(x_0; x) := f(x) - T_n f(x_0; x)$  be the "mistake" or "remainder term". Then

$$R_n(x) = \int_{x_0}^x dt \frac{f^{(n+1)}(t)}{n!} (x - t)^n.$$

(In particular, the Taylor expansions of sin, cos, exp, and of several other lovely functions converges to these functions *everywhere*, no matter the odds.)

→ **Proof!** (for adults; I learned it from my son Itai). The fundamental theorem of calculus says that if  $g(x_0) = 0$  then  $g(x) = \int_{x_0}^x dx_1 g(x_1)$ . By design,  $R_n^{(k)}(x_0) = 0$  for  $0 \leq k \leq n$ . Therefore

$$\begin{aligned} R_n(x) &= \int_{x_0}^x dx_1 R_n'(x_1) = \int_{x_0}^x dx_1 \int_{x_0}^{x_1} dx_2 R_n''(x_2) \\ &= \int_{x_0}^x dx_1 \int_{x_0}^{x_1} dx_2 \dots \int_{x_0}^{x_n} dx_n \int_{x_0}^t dt R_n^{(n+1)}(t) \\ &= \int_{x_0}^x dx_1 \int_{x_0}^{x_1} dx_2 \dots \int_{x_0}^{x_n} dx_n \int_{x_0}^t dt f^{(n+1)}(t) \end{aligned}$$

[Should be some volume of some simplex, explaining the factorial and the  $(side)^n$  factors. Indeed,] when  $x > x_0$ , and with similar logic when  $x < x_0$ ,

$$\begin{aligned} &= \int_{x_0 \leq t \leq x_n \leq \dots \leq x_1 \leq x} f^{(n+1)}(t) = \int_{x_0}^t dt f^{(n+1)}(t) \int_{t \leq x_n \leq \dots \leq x_1 \leq x} 1 \\ &= \int_{x_0}^t dt \frac{f^{(n+1)}(t)}{n!} \int_{(x_1, \dots, x_n) \in [t, x]^n} 1 = \int_{x_0}^x dt \frac{f^{(n+1)}(t)}{n!} (x - t)^n. \end{aligned}$$

□

*Children*

Students & Purists may complain about the use of integration & Fubini.

The MVT

w/ pictures

Proof 2 (for students & purists, I learned it from Spivak)



Brook Taylor

Thm 2 complete.

PF 1 (Fubini)

Fubini

PF 2 (MVT)

$\pi$  is irrational, unprovoked.

PF 1

Whoever (D'Alembert)

**TRAIL**

(look for the turn at the big rock)

**Recycling. Proof** (by the trailhead sign method: iteratively use the fundamental theorem of calculus, then Fubini at the crucial time).

$$\begin{aligned} f(x) &= f(x_0) + \int_{x_0}^x dx_1 f'(x_1) \\ &= f(x_0) + \int_{x_0}^x dx_1 \left[ f'(x_0) + \int_{x_0}^{x_1} dx_2 f''(x_2) \right] \end{aligned}$$