

Proofs in Analysis

no step left behind

Diego Cortez
diego@mathisart.org
mathisart.org

(subsection) What is mathematics?

Mathematics is the **exercise of reason**. (And the study of reason itself.)

To do mathematics is **to exercise** our reason.
To exercise our reason is **to do** mathematics.

Mathematics is (also) the exploration of the **math realm**.

(subsection) The cornerstone of mathematics

Truth is the cornerstone of mathematics. Without truth, there is no mathematics.

I like to think that the “goal” of mathematics is **to find truths**. Or to find beautiful truths. Or something.
How do we go from one truth to the next? Via **proof**.

Proof is the lifeblood of mathematics, connecting truth to truth.

Come to think of it, maybe the “goal” of math is *not* to find truths, but **to find proofs...** since **truth** is often inaccessible to math (in part due to incompleteness, nonconstructibility, uncertainty, undecidability, incomputability, ...).

Not all that is true can be proven, (incompleteness)
not all that exists can be shown. (nonconstructibility)

(subsection) Two kinds of proof

There are two kinds of proofs: **formal proofs** and “**social**” **proofs**.

A **formal proof** is a mechanical *tree* of (logical) **sentences**.
The *nodes* of the tree (ie. the sentences) are connected by **deduction**.
The *root* of the tree is the sentence that we’re proving.
Formal proofs are **rigorous**.

A “**social**” **proof** is a flabby argument for why a (logical) sentence *may* be **true**.
“Social” proofs give us a **rough idea** of why a sentence *may* be **true**.
“Social” proofs *rarely* give us a **good idea** in practice, since most of them **skip lots of steps** (or worse: they leave them as “*exercise*”).
“Social” proofs are what we find in most textbooks (like this one).
“Social” proofs are **not rigorous**, by their vagueness and incompleteness.

Formal proofs are the **machine code** of mathematics.
“Social” proofs are the **natural language** of mathematics.

(subsection) Skipping steps is evil

There’s *exactly one* trivial thing in math: **skipping steps**.

It’s easy to “prove” something when we **skip steps**. For example,

THEOREM. The Riemann hypothesis.
PROOF. Exercise.

A proof that skips steps is **no proof at all**. Just as the mathematics community shouldn’t accept proofs with holes, a math student should *never* accept a proof with holes.

Yet, my experience is that proofs in textbooks are often full of holes:
stuff that is assumed,
stuff that is ambiguous,
stuff that is unclear,
stuff that is left to the reader,
stuff that is left as “exercise”,
stuff that is left to context,
stuff that depends on stuff that hasn’t been proved,
stuff that depends on itself (circularity),
stuff that is simply ignored.

All this makes for bad explanations. Good mathematics is pristine, precise. Bad explanations are bad mathematics.

It takes intelligence to communicate clearly. It’s trivial to speak gobbledygook that others don’t understand.

The **burden of explanation** is on the teacher/writer, *not* on the student/reader!
A good doctor doesn’t tell patients to “treat themselves”. A student’s job is *not* to “convince himself”.
It’s the *responsibility* of the teacher/writer to make himself understood. If he’s not understood, then **he has failed**. Badly.

(subsection) Proofs: the good, the bad, and the awesome

A **good proof** is a proof where **every step** is “easy” to follow, *and* **no step** is skipped.

A **bad proof** is a proof where **some steps** are hard to follow, *or* **some steps** are skipped.

The *hallmark* of a **good proof** is that **the reader doesn’t need to do any work** to follow the proof.

In particular, the **reader doesn’t need to stop and think** about some step, *and* he **doesn’t need pen and paper to follow the proof** (the **writer** has supplied all steps/calculations).

The *hallmark* of a **bad proof** is that **the reader needs to do some work** to follow the proof.

In particular, the **reader needs to stop and think** about some step, *or* he **needs pen and paper to follow the proof** (the **writer** has skipped some steps/calculations).

An **awesome proof** is a *good proof* that’s also **at the right level of abstraction**.

If the proof is too low-level, it’ll be hard to *aggregate the details* into the high-level ideas of the proof.

If the proof is too abstract, it’ll be hard to *specialize the generalities* into the details of the proof.

Reading and understanding **awesome proofs** is hard.

Reading and understanding **good proofs** is very hard.

Reading and understanding **bad proofs**... is near-impossible.

(subsection) **The proofs in this book**

The proofs in this book are *not good*, let alone **awesome**.

All I promise is that I’m not actively trying to make them **bad**.

Mathematics is the exercise of reason.

When exercising our reason, we use **logic**.

So, when doing math, we use logic.

AXIOM. Creating new propositions from old propositions via logical connectives.

For any propositions P, Q (**NOT** P is a proposition),

For any propositions P, Q (**P AND** Q is a proposition),

For any propositions P, Q (**P OR** Q is a proposition),

For any propositions P, Q (**P THEN** Q is a proposition),

For any propositions P, Q (**P IFF** Q is a proposition),

AXIOM. The law of the **excluded middle**. For every proposition P (the proposition $P \vee \neg P$ is **true**).

AXIOM. The law of **noncontradiction**. For every proposition P (the proposition $P \wedge \neg P$ is **false**).

AXIOM. The law of the **excluded middle**. $\forall P$ (if P is proposition, **THEN** $P \vee \neg P$).

AXIOM. The law of **noncontradiction**. $\forall P$ (if P is proposition, **THEN** $\neg(P \wedge \neg P)$).

THEOREM. The law of the **excluded middle** and the law of **noncontradiction** are equivalent.

PROOF.

C0) SHOW: the law of the **excluded middle** is equivalent to the law of **noncontradiction**.

SINCE: by definition, the law of the **excluded middle** is equivalent to $\forall P(P \vee \neg P)$,

SINCE: by definition, the law of **noncontradiction** is equivalent to $\forall P(\neg(P \wedge \neg P))$,

THEN: by equivalence,

showing that the law of the **excluded middle** is equivalent to the law of **noncontradiction** is equivalent to

showing that $\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P))$.

C1) SHOW: $\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P))$.

By \forall -hoisting, $(\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P)))$ is equivalent to $(\forall P(P \vee \neg P)$ **IFF** $\neg(P \wedge \neg P))$. (C8)

SINCE: by C8), $(\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P)))$ is equivalent to $(\forall P(P \vee \neg P)$ **IFF** $\neg(P \wedge \neg P))$,

THEN: by equivalence, showing $(\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P)))$ is equivalent to showing $(\forall P(P \vee \neg P)$ **IFF** $\neg(P \wedge \neg P))$.

C2) SHOW: $(\forall P(P \vee \neg P)$ **IFF** $\neg(P \wedge \neg P))$.

H0) LET: P is a proposition.

C3) SHOW: $P \vee \neg P$ **IFF** $\neg(P \wedge \neg P)$.

By the duality of conjunction and disjunction, $\neg(P \wedge \neg P)$ **IFF** $\neg P \vee \neg \neg P$. (C4)

By **NOT-NOT**-elimination, $\neg P \vee \neg \neg P$ **IFF** $\neg P \vee P$. (C5)

By the commutativity of disjunction, $\neg P \vee P$ **IFF** $P \vee \neg P$. (C6)

SINCE: by (C4), $\neg(P \wedge \neg P)$ **IFF** $\neg P \vee \neg \neg P$,

SINCE: by (C5), $\neg P \vee \neg \neg P$ **IFF** $\neg P \vee P$,

SINCE: by (C6), $\neg P \vee P$ **IFF** $P \vee \neg P$,

THEN: by the transitivity of equivalence, $\neg(P \wedge \neg P)$ **IFF** $P \vee \neg P$. (C7)

SINCE: by (C7), $\neg(P \wedge \neg P)$ **IFF** $P \vee \neg P$,

THEN: by the commutativity of equivalence, $P \vee \neg P$ **IFF** $\neg(P \wedge \neg P)$. (C3)

SHOWN C3): $P \vee \neg P$ **IFF** $\neg(P \wedge \neg P)$.

SHOWN C2): $(\forall P(P \vee \neg P)$ **IFF** $\neg(P \wedge \neg P))$.

SHOWN C1): $\forall P(P \vee \neg P)$ **IFF** $\forall P(\neg(P \wedge \neg P))$.

SHOWN C0): the law of the **excluded middle** is equivalent to the law of **noncontradiction**.

DEFINITION. The fundamental abstraction of \exists -syntax. The fundamental abstraction of \forall -syntax.

Let x be a **variable**.

Let $\varphi[x]$ be an **open sentence** in x (ie. x is a free variable in $\varphi[x]$).

Let X be a set.

0) $\exists x \in X$ $(\varphi[x])$ is **DEFINED** as $\exists x$ $(x \in X$ **AND** $\varphi[x])$.

1) $\forall x \in X$ $(\varphi[x])$ is **DEFINED** as $\forall x$ $($ **IF** $x \in X$, **THEN** $\varphi[x])$.

0') $\exists x \in X$ $(\varphi[x])$ is **DEFINED** as $\exists x$ $(x \in X \wedge \varphi[x])$.

1') $\forall x \in X$ $(\varphi[x])$ is **DEFINED** as $\forall x$ $(x \in X \implies \varphi[x])$.

DEFINITION. \exists -elimination, aka **existential elimination**, aka existential instantiation.

TODO

DEFINITION. \forall -elimination, aka **universal elimination**, aka universal instantiation.

TODO

THEOREM. There exists a **unicorn**.

Let $\langle \text{every lemon is yellow} \rangle$ be a proposition.

Let $\langle \text{there exists a unicorn} \rangle$ be a proposition.

0) IF $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$,
THEN $\langle \text{there exists a unicorn} \rangle$.

PROOF.

H0) LET: $\langle \text{every lemon is yellow} \rangle$ is a proposition.

H1) LET: $\langle \text{there exists a unicorn} \rangle$ is a proposition.

C0) SHOW: **IF** $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$, **THEN** $\langle \text{there exists a unicorn} \rangle$.

H2) LET: $\langle \text{every lemon is yellow} \rangle$.

H3) LET: $\text{NOT} \langle \text{every lemon is yellow} \rangle$.

C1) SHOW: $\langle \text{there exists a unicorn} \rangle$.

SINCE: by **H1**), $\langle \text{there exists a unicorn} \rangle$ is a proposition,
SINCE: by **H2**), $\langle \text{every lemon is yellow} \rangle$,
THEN: by **OR-introduction**, $\langle \text{there exists a unicorn} \rangle \text{ OR } \langle \text{every lemon is yellow} \rangle$. (**C2**)

SINCE: by **H1**), $\langle \text{there exists a unicorn} \rangle$ is a proposition,
SINCE: by **H3**), $\text{NOT} \langle \text{every lemon is yellow} \rangle$,
THEN: by **OR-introduction**, $\langle \text{there exists a unicorn} \rangle \text{ OR } \text{NOT} \langle \text{every lemon is yellow} \rangle$. (**C3**)

SINCE: by **C2**), $\langle \text{there exists a unicorn} \rangle \text{ OR } \langle \text{every lemon is yellow} \rangle$,
SINCE: by **C3**), $\langle \text{there exists a unicorn} \rangle \text{ OR } \text{NOT} \langle \text{every lemon is yellow} \rangle$,
THEN: by **???**, $\langle \text{there exists a unicorn} \rangle$. (**C1**)

SHOWN: **C1**) $\langle \text{there exists a unicorn} \rangle$.

SHOWN: **C0) IF** $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$, **THEN** $\langle \text{there exists a unicorn} \rangle$.

PROOF.

H0) LET: $\langle \text{every lemon is yellow} \rangle$ is a proposition.

H1) LET: $\langle \text{there exists a unicorn} \rangle$ is a proposition.

C0) SHOW: **IF** $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$, **THEN** $\langle \text{there exists a unicorn} \rangle$.

H2) LET: $\langle \text{every lemon is yellow} \rangle$ is **true**.

H3) LET: $\text{NOT} \langle \text{every lemon is yellow} \rangle$ is **true**.

C1) SHOW: $\langle \text{there exists a unicorn} \rangle$ is **true**.

SINCE: by **H2**), $\langle \text{every lemon is yellow} \rangle$ is **true**,
SINCE: by **H1**), $\langle \text{there exists a unicorn} \rangle$ is a proposition,
THEN: by **OR-introduction**, $\langle \text{every lemon is yellow} \rangle \text{ OR } \langle \text{there exists a unicorn} \rangle$ is **true**. (**C1**)

SINCE: by **H3**), $\text{NOT} \langle \text{every lemon is yellow} \rangle$ is **true**,
THEN: by **negation**, $\langle \text{NOT NOT every lemon is yellow} \rangle$ is **false**. (**C2**)
SINCE: by (**C2**), $\langle \text{NOT NOT every lemon is yellow} \rangle$ is **false**,
THEN: by **NOT-NOT-elimination**, $\langle \text{every lemon is yellow} \rangle$ is **false**. (**C3**)

SINCE: by **C1**), $\langle \text{every lemon is yellow} \rangle \text{ OR } \langle \text{there exists a unicorn} \rangle$ is **true**,
SINCE: by **C3**), $\langle \text{every lemon is yellow} \rangle$ is **false**,
THEN: by **OR-elimination**, $\langle \text{there exists a unicorn} \rangle$ is **true**. (**C1**)

SHOWN: **C1**) $\langle \text{there exists a unicorn} \rangle$ is **true**.

SHOWN: **C0) IF** $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$, **THEN** $\langle \text{there exists a unicorn} \rangle$.

PROOF.

H0) LET: $\langle \text{every lemon is yellow} \rangle$ is a proposition.

H1) LET: $\langle \text{there exists a unicorn} \rangle$ is a proposition.

C0) SHOW: **IF** $\langle \langle \text{every lemon is yellow} \rangle \text{ AND NOT} \langle \text{every lemon is yellow} \rangle \rangle$, **THEN** $\langle \text{there exists a unicorn} \rangle$.

SINCE: by H0), $\langle \text{every lemon is yellow} \rangle$ is a proposition,
THEN: by the law of noncontradiction, NOT $\langle \langle \text{every lemon is yellow} \rangle$ AND NOT $\langle \text{every lemon is yellow} \rangle$). (C1)

SINCE: by C1), NOT $\langle \langle \text{every lemon is yellow} \rangle$ AND NOT $\langle \text{every lemon is yellow} \rangle$),
THEN: by the law of false antecedent, IF $\langle \langle \text{every lemon is yellow} \rangle$ AND NOT $\langle \text{every lemon is yellow} \rangle$), THEN $\langle \text{there exists a unicorn} \rangle$.

SHOWN: C0) IF $\langle \langle \text{every lemon is yellow} \rangle$ AND NOT $\langle \text{every lemon is yellow} \rangle$), THEN $\langle \text{there exists a unicorn} \rangle$.

THEOREM. The principle of explosion.

Let P be a proposition.

Let Q be a proposition.

0) IF P is true AND $\neg P$ is true, THEN Q is true.

PROOF.

LET P be a proposition.

LET Q be a proposition.

LET P be true.

LET $\neg P$ be true.

WE SHOW that Q is true.

SINCE P is true, AND Q is a proposition,
THEN, by OR-introduction, P OR Q is true.

SINCE $\neg P$ is true,
THEN, by negation, $\neg\neg P$ is false,
SINCE $\neg\neg P$ is false,
THEN, by $\neg\neg$ -elimination, P is false.

SINCE P is false, AND P OR Q is true,
THEN, by OR-elimination, Q is true.

THIS SHOWS that Q is true.

(Section) Sets

TODO

(Section) Functions

DEFINITION. Images and preimages of functions.

Let X, Y be sets.

Let $f : X \rightarrow Y$ be a function.

Let $A \subseteq X$ be a subset of X .

Let $B \subseteq Y$ be a subset of Y .

0) The **image** of $A \subseteq X$, denoted $f_*[A]$, is the set $\{y \in Y \mid \exists a_y \in A \langle f : a_y \mapsto y \rangle\}$. (Images **can't be large**.)

1) The **preimage** of $B \subseteq Y$, denoted $f^*[B]$, is the set $\{x \in X \mid \exists b_x \in B \langle f : x \mapsto b_x \rangle\}$. (Preimages **can't be small**.)

THEOREM. The fundamental lemma of functions.

Let X, Y be sets.

Let $f : X \rightarrow Y$ be a function.

0) For every $A \subseteq X$ and $x \in X$ \langle IF $x \in A$, THEN $f[x] \in f_*[A]$ \rangle .

1) For every $A \subseteq X$ and $x \in X$ \langle IF $f[x] \in f_*[A]$, MAYBE NOT THEN $x \in A$ \rangle .

2) For every $B \subseteq Y$ and $x \in X$ \langle IF $x \in f^*[B]$, THEN $f[x] \in B$ \rangle .

3) For every $B \subseteq Y$ and $x \in X$ \langle IF $f[x] \in B$, THEN $x \in f^*[B]$ \rangle .

4) For every $A_0, A_1 \subseteq X$ \langle IF $A_0 \subseteq A_1$, THEN $f_*[A_0] \subseteq f_*[A_1]$ \rangle . (Images **preserve subsets**.)

5) For every $B_0, B_1 \subseteq Y$ \langle IF $B_0 \subseteq B_1$, THEN $f^*[B_0] \subseteq f^*[B_1]$ \rangle . (Preimages **preserve subsets**.)

6) For every $A \subseteq X$ and $B \subseteq Y$ \langle $A \subseteq f^*[B]$ IFF $f_*[A] \subseteq B$ \rangle . (**Duality** of images and preimages.)

PROOF of 0).

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $A \subseteq Y$ be a subset of X .

WE SHOW that for every $x \in X$ \langle IF $x \in A$, THEN $f[x] \in f_*[A]$ \rangle .

LET $x \in X$ be an element of X .

LET $x \in A$ be an element of A .

WE SHOW that $f[x] \in f_*[A]$.

By the image definition, $f_*[A]$ is the set $\{y \in Y \mid \exists a_y \in A \langle f : a_y \mapsto y \rangle\}$.

SINCE WE SHOW that $f[x] \in f_*[A]$,

THEN, by the image definition, WE SHOW that there exists $a_y \in A$ so that $f : a_y \mapsto f[x]$.

WE SHOW that there exists $a_y \in A$ so that $f : a_y \mapsto f[x]$.

SINCE $x \in A$, AND $f : x \mapsto f[x]$, THEN there exists $a_y \in A$ so that $f : a_y \mapsto f[x]$.

THIS SHOWS that there exists $a_y \in A$ so that $f : a_y \mapsto f[x]$.

THIS SHOWS that $f[x] \in f_*[A]$.

THIS SHOWS that for every $x \in X$ \langle IF $x \in A$, THEN $f[x] \in f_*[A]$ \rangle .

PROOF of 1).

TODO

PROOF of 2).

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $B \subseteq Y$ be a subset of Y .

WE SHOW that for every $x \in X$ \langle IF $x \in f^*[B]$, THEN $f[x] \in B$ \rangle .

LET $x \in X$ be an element of X .

LET $x \in f^*[B]$ be an element of the preimage $f^*[B]$.

WE SHOW that $f[x] \in B$.

By the preimage definition, $f^*[B]$ is the set $\{x \in X \mid \exists b_x \in B \langle f : x \mapsto b_x \rangle\}$.

SINCE $f : X \rightarrow Y$ is a function,

THEN, by the function definition, for every $x \in X$ and $y_0, y_1 \in Y$ \langle IF $f : x \mapsto y_0$ AND $f : x \mapsto y_1$, THEN $y_0 = y_1$ \rangle .

SINCE $x \in f^*[B]$, THEN, by the preimage definition, there exists $b_x \in B$ so that $f : x \mapsto b_x$.

SINCE $x \in X$, THEN, by the function definition, there exists $f[x] \in Y$ so that $f : x \mapsto f[x]$.

SINCE $x \in X, b_x, f[x] \in Y$,
AND $f : x \mapsto b_x$,
AND $f : x \mapsto f[x]$,
AND for every $x \in X$ and $y_0, y_1 \in Y$ (IF $f : x \mapsto y_0$ AND $f : x \mapsto y_1$, THEN $y_0 = y_1$),
THEN, by setting $x \leftarrow x$ and $y_0 \leftarrow b_x$ and $y_1 \leftarrow f[x]$, b_x is equal $f[x]$.
SINCE $b_x = f[x]$, AND $b_x \in B$, then, by replacement, $f[x] \in B$.

THIS SHOWS that $f[x] \in B$.

THIS SHOWS that for every $x \in X$ (IF $x \in f^*[B]$, THEN $f[x] \in B$).

PROOF of 3).

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $B \subseteq Y$ be a subset of Y .

WE SHOW that for every $x \in X$ (IF $f[x] \in B$, THEN $x \in f^*[B]$).

LET $x \in X$ be an element of X .

LET $f[x] \in B$ be an element of B .

WE SHOW that $x \in f^*[B]$.

By the preimage definition, $f^*[B]$ is the set $\{x \in X \mid \exists b_x \in B \langle f : x \mapsto b_x \rangle\}$.

SINCE WE SHOW that $x \in f^*[B]$,

THEN, by the preimage definition, WE SHOW that there exists $b_x \in B$ so that $f : x \mapsto b_x$.

WE SHOW that there exists $b_x \in B$ so that $f : x \mapsto b_x$.

SINCE $f[x] \in B$, AND $f : x \mapsto f[x]$, THEN there exists $b_x \in B$ so that $f : x \mapsto b_x$.

THIS SHOWS that there exists $b_x \in B$ so that $f : x \mapsto b_x$.

THIS SHOWS that $x \in f^*[B]$.

THIS SHOWS that for every $x \in X$ (IF $f[x] \in B$, THEN $x \in f^*[B]$).

PROOF of 4).

TODO

PROOF of 5).

TODO

PROOF of 6).

TODO

THEOREM. The fundamental theorem of functions.

Let X, Y be sets.

Let $f : X \rightarrow Y$ be a function.

- 0) For every $A \subseteq X$ ($f^*[f_*[A]] \supseteq A$). (**Preimages of images can't be small.**)
- 1) For every $B \subseteq Y$ ($f_*[f^*[B]] \subseteq B$). (**Images of preimages can't be large.**)
- 2) f is **injective** IFF for every $A \subseteq X$ ($f^*[f_*[A]] \subseteq A$). (**Preimages of injections are as small as possible.**)
- 3) f is **surjective** IFF for every $B \subseteq Y$ ($f_*[f^*[B]] \supseteq B$). (**Images of surjections are as large as possible.**)

PROOF of 0).

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $A \subseteq X$ be a subset of X .

WE SHOW that $f^*[f_*[A]] \supseteq A$.

By the superset definition, $f^*[f_*[A]] \supseteq A$ is equivalent to (for every $x \in A$ ($x \in f^*[f_*[A]]$)).

SINCE WE SHOW that $f^*[f_*[A]] \supseteq A$,

AND $f^*[f_*[A]] \supseteq A$ is equivalent to (for every $x \in A$ ($x \in f^*[f_*[A]]$)),

THEN, by replacement, WE SHOW that for every $x \in A$ ($x \in f^*[f_*[A]]$).

WE SHOW that for every $x \in A$ ($x \in f^*[f_*[A]]$).

LET $x \in A$ be an element of A .

WE SHOW that $x \in f^*[f_*[A]]$.

By the preimage definition, $f^*[f_*[A]]$ is the set $\{x \in X \mid \exists b_x \in f_*[A] \langle f : x \mapsto b_x \rangle\}$.

SINCE WE SHOW that $x \in f^*[f_*[A]]$,

THEN, by the preimage definition, WE SHOW that there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x$.

WE SHOW that there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x$.

By the fundamental abstraction of \exists -syntax,

the sentence \langle there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x \rangle$ is equivalent to the sentence $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$.

SINCE WE SHOW that \langle there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x \rangle$,

AND the sentence \langle there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x \rangle$ is equivalent to the sentence $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$,

THEN, by replacement, WE SHOW that $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$.

WE SHOW that $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$.

By the image definition, $f_*[A]$ is the set $\{y \in Y \mid \exists a_y \in A \langle f : a_y \mapsto y \rangle\}$.

SINCE MUST SHOW that $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$,

THEN, by the image definition, WE SHOW that $\exists b_x \langle \exists a_y \in A \langle f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

WE SHOW that $\exists b_x \langle \exists a_y \in A \langle f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

By the fundamental abstraction of \exists -syntax,

the sentence $\exists a_y \in A \langle f : a_y \mapsto b_x \rangle$ is equivalent to the sentence $\exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle$.

SINCE WE SHOW that $\exists b_x \langle \exists a_y \in A \langle f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$,

AND the sentence $\exists a_y \in A \langle f : a_y \mapsto b_x \rangle$ is equivalent to the sentence $\exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle$,

THEN, by replacement, WE SHOW that $\exists b_x \langle \exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

WE SHOW that $\exists b_x \langle \exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

SINCE $x \in A$, AND $f : x \mapsto f[x]$,

THEN, by setting $a_y \leftarrow x$ and $b_x \leftarrow f[x]$, we get that $\exists b_x \langle \exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

THIS SHOWS that $\exists b_x \langle \exists a_y \langle a_y \in A \text{ AND } f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

THIS SHOWS that $\exists b_x \langle \exists a_y \in A \langle f : a_y \mapsto b_x \rangle \text{ AND } f : x \mapsto b_x \rangle$.

THIS SHOWS that $\exists b_x \langle b_x \in f_*[A] \text{ AND } f : x \mapsto b_x \rangle$.

THIS SHOWS that there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x$.

THIS SHOWS that $x \in f^*[f_*[A]]$.

THIS SHOWS that for every $x \in A \langle x \in f^*[f_*[A]] \rangle$.

THIS SHOWS that $f^*[f_*[A]] \supseteq A$.

PROOF of 1).

TODO

PROOF of 2), only if.

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $f : X \rightarrow Y$ be injective.

WE SHOW that for every $A \subseteq X \langle f^*[f_*[A]] \subseteq A \rangle$.

LET $A \subseteq X$ be a subset of X .

WE SHOW that $f^*[f_*[A]] \subseteq A$.

By the subset definition, $f^*[f_*[A]] \subseteq A$ is equivalent to \langle for every $x \in f^*[f_*[A]] \langle x \in A \rangle \rangle$.

SINCE WE SHOW that $f^*[f_*[A]] \subseteq A$,

AND $f^*[f_*[A]] \subseteq A$ is equivalent to \langle for every $x \in f^*[f_*[A]] \langle x \in A \rangle \rangle$,

THEN, by replacement, WE SHOW that for every $x \in f^*[f_*[A]] \langle x \in A \rangle$.

WE SHOW that for every $x \in f^*[f_*[A]] \langle x \in A \rangle$.

LET $x \in A$ be an element of $f^*[f_*[A]]$.

WE SHOW that $x \in A$.

By the preimage definition, $f^*[f_*[A]]$ is the set $\{x \in X \mid \exists b_x \in f_*[A] \langle f : x \mapsto b_x \rangle\}$.

By the image definition, $f_*[A]$ is the set $\{y \in Y \mid \exists a_y \in A \langle f : a_y \mapsto y \rangle\}$.

SINCE $f : X \rightarrow Y$ is an injection,

THEN, by the injection definition, for every $x_0, x_1 \in X$ and $y \in Y \langle$ IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1 \rangle$.

SINCE x is in $f^*[f_*[A]]$, THEN, by the preimage definition, there exists $b_x \in f_*[A]$ so that $f : x \mapsto b_x$.

SINCE b_x is in $f_*[A]$, THEN, by the image definition, there exists $a_y \in A$ so that $f : a_y \mapsto b_x$.

SINCE $x, a_y \in X$, AND $b_x \in Y$

AND $f : x \mapsto b_x$,

AND $f : a_y \mapsto b_x$,
AND for every $x_0, x_1 \in X$ and $y \in Y$ \langle IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$ \rangle ,
THEN, by setting $x_0 \leftarrow x$ and $x_1 \leftarrow a_y$ and $y \leftarrow b_x$, x is equal to a_y .
SINCE $x = a_y$, AND $a_y \in A$ THEN, by replacement, $x \in A$.

THIS SHOWS that $x \in A$.

THIS SHOWS that for every $x \in f^*[f_*[A]]$ \langle $x \in A$ \rangle .

THIS SHOWS that $f^*[f_*[A]] \subseteq A$.

THIS SHOWS that for every $A \subseteq X$ \langle $f^*[f_*[A]] \subseteq A$ \rangle .

PROOF of **2)**, if.

LET X, Y be sets.

LET $f : X \rightarrow Y$ be a function.

LET $f : X \rightarrow Y$ satisfy \langle for every $A \subseteq X$ \langle $f^*[f_*[A]] \subseteq A$ \rangle \rangle .

WE SHOW that $f : X \rightarrow Y$ is injective.

SINCE WE SHOW that f is injective,

THEN, by the injective definition, WE SHOW that for every $x_0, x_1 \in X$ and $y \in Y$ \langle IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$ \rangle .

WE SHOW that for every $x_0, x_1 \in X$ and $y \in Y$ \langle IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$ \rangle .

LET $x_0, x_1 \in X$.

LET $y \in Y$.

WE SHOW that IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$.

LET $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$.

WE SHOW that $x_0 = x_1$.

TODO

THIS SHOWS that $x_0 = x_1$.

THIS SHOWS that IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$.

THIS SHOWS that for every $x_0, x_1 \in X$ and $y \in Y$ \langle IF $f : x_0 \mapsto y$ AND $f : x_1 \mapsto y$, THEN $x_0 = x_1$ \rangle .

THIS SHOWS that $f : X \rightarrow Y$ is injective.

PROOF of **3)**, only if.

TODO

PROOF of **3)**, if.

TODO

THEOREM. The fundamental meta-theorem of equations.

Let A be a “math expression”.

Let B be a “math expression”.

Let f be a function from “math expressions” to “math expressions” (ie. the image under f of each “math expression” is unique).

0) IF A equals B , THEN $f[A]$ equals $f[B]$.

PROOF. I don't know.

Limits are the workhorse of **analysis**. In analysis, “everything is a limit“. Or something.

Derivatives are limits. **Integrals** are limits. **Continuity** is defined using limits. Even **equality** can be defined using limits (kinda).

But we’ll prefer a different language: that of **convergence**. Limits and convergence are the same idea.

You can say that analysis is built on **limits**.

You can say that analysis is built on **convergence**.

DEFINITION. Limits and convergence of sequences.

Let $f : \mathbf{N} \rightarrow \mathbf{R}$ be a sequence.

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

0) f has **limit** L (at *infinity*), denoted $f \rightarrow L$, **IFF**
 for every precision $\epsilon \in \mathbf{R}^+$
 there exists a threshold $N_\epsilon \in \mathbf{N}$ so that
 for every $x \in \mathbf{N}$ in the domain \langle
 IF x is in the ∞ -ball $(N_\epsilon.. \infty)_{\mathbf{N}}$, **THEN** $f[x]$ is in the ϵ -ball $(L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

1) f **converges** to L (at *infinity*), denoted $f \rightarrow L$, **IFF**
 for every precision $\epsilon \in \mathbf{R}^+$
 there exists a threshold $N_\epsilon \in \mathbf{N}$ so that
 for every $x \in \mathbf{N}$ in the domain \langle
 IF x is in the ∞ -ball $(N_\epsilon.. \infty)_{\mathbf{N}}$, **THEN** $f[x]$ is in the ϵ -ball $(L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

2) f has **limit** L (at *infinity*) **IFF** f **converges** to L (at *infinity*).

DEFINITION. Limits and convergence of functions.

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

0) f has **limit** L at a , denoted $f \rightarrow L @ a$, **IFF**
 for every precision $\epsilon \in \mathbf{R}^+$
 there exists a threshold $\delta_\epsilon \in \mathbf{R}^+$ so that
 for every $x \in A$ in the domain \langle
 IF x is in the δ -ball $(a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $f[x]$ is in the ϵ -ball $(L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

1) f **converges** to L at a , denoted $f \rightarrow L @ a$, **IFF**
 for every precision $\epsilon \in \mathbf{R}^+$
 there exists a threshold $\delta_\epsilon \in \mathbf{R}^+$ so that
 for every $x \in A$ in the domain \langle
 IF x is in the δ -ball $(a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $f[x]$ is in the ϵ -ball $(L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

2) f has **limit** L at a **IFF** f **converges** to L at a .

(Section) Open sets, a language for convergence

THEOREM. Convergence via open sets.

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

0) f **converges** to L at a **IFF** for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ in the domain \langle
 IF $x \in (a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $f[x] \in (L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

1) f **converges** to L at a **IFF** for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ in the domain \langle
 IF $x \in (a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $x \in f^*[(L - \epsilon.. L + \epsilon)_{\mathbf{R}}]$
 \rangle .

2) f **converges** to L at a **IFF** for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ \langle
 $(a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}} \subseteq f^*[(L - \epsilon.. L + \epsilon)_{\mathbf{R}}]$
 \rangle .

3) f **converges** to L at a **IFF** for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ \langle
 $f_*[(a - \delta_\epsilon.. a + \delta_\epsilon)_{\mathbf{R}}] \subseteq (L - \epsilon.. L + \epsilon)_{\mathbf{R}}$
 \rangle .

4) f **converges** to L at a **IFF** for every open ball $B[L, \epsilon]$ at L , there exists an open ball $B[a, \delta_\epsilon]$ at a \langle
 $B[a, \delta_\epsilon] \subseteq f^*[B[L, \epsilon]]$
 \rangle .

5) f **converges** to L at a **IFF** for every open ball $B[L, \epsilon]$ at L , there exists an open ball $B[a, \delta_\epsilon]$ at a \langle
 $f_*[B[a, \delta_\epsilon]] \subseteq B[L, \epsilon]$
 \rangle .

6) f **converges** to L at a **IFF** for every open ball $B[L, \epsilon]$ at L $\langle f^*[B[L, \epsilon]]$ is open \rangle .

PROOF of 0).

This is just the convergence definition, for reference =)

PROOF of 1), only if.

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

Let f **converge** to L at a .

WE SHOW that for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$ \rangle .

By the fundamental lemma of functions, for every subset $B \subseteq \mathbf{Cod}[f]$, for every $x \in \mathbf{Dom}[f]$ $\langle f[x] \in B$ **IFF** $x \in f^*[B]$ \rangle .

SINCE $(L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ is a subset of $\mathbf{Cod}[f]$, **AND** x is in $\mathbf{Dom}[f]$,

THEN, by the fundamental lemma of functions and setting $B \leftarrow (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$, we get that $f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ **IFF** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$.

SINCE f **converges** to L at a ,

THEN, by the convergence definition,

for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{N}}$, **THEN** $f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ \rangle .

SINCE $f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ **IFF** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$,

AND for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{N}}$, **THEN** $f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ \rangle ,

THEN, by replacing $f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$ with $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$,

for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$ \rangle .

THIS SHOWS that for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$ \rangle .

PROOF of 1), if.

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

Let \langle for every $\epsilon \in \mathbf{R}^+$, there exists $\delta_\epsilon \in \mathbf{R}^+$ so that, for every $x \in A$ \langle **IF** $x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}}$, **THEN** $x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$ \rangle \rangle .

WE SHOW that f **converges** to L at a .

TODO

THIS SHOWS that f **converges** to L at a .

PROOF of 1), direct.

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

WE SHOW that $\langle f \rightarrow L @ a \rangle$ **IFF** $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$.

By the convergence definition,

$\langle f \rightarrow L @ a \rangle$ is equivalent to $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$.

SINCE $\langle f \rightarrow L @ a \rangle$ is equivalent to $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$,

AND WE SHOW that $\langle f \rightarrow L @ a \rangle$ **IFF** $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$,

THEN, by replacement, **WE SHOW** that

$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$

IFF
 $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$.

WE SHOW that

$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$

IFF
 $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$.

SINCE WE SHOW that

$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$

IFF

$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$.

THEN, by the fundamental lemma of first-order classical logic, we can peel the outer quantifier layers that are equal, so

WE SHOW that

$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$

IFF

$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}]$.

WE SHOW that

$$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$$

IFF

$$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}].$$

$$\text{LET } x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}}.$$

WE SHOW that

$$f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$$

IFF

$$x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}].$$

By the fundamental lemma of functions, setting B to $(L - \epsilon .. L + \epsilon)_{\mathbf{R}}$, we get that

$$f[x] \in B \text{ IFF } x \in f^*[B], \text{ meaning}$$

$$f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \text{ IFF } x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}].$$

THIS SHOWS that

$$f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$$

IFF

$$x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}].$$

THIS SHOWS that

$$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}}$$

IFF

$$x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}].$$

THIS SHOWS that

$$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies f[x] \in (L - \epsilon .. L + \epsilon)_{\mathbf{R}} \rangle \rangle$$

IFF

$$\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle.$$

THIS SHOWS that $\langle f \rightarrow L @ a \rangle$ IFF $\langle \forall \epsilon \in \mathbf{R}^+ \exists \delta_\epsilon \in \mathbf{R}^+ \forall x \in A \langle x \in (a - \delta_\epsilon .. a + \delta_\epsilon)_{\mathbf{R}} \implies x \in f^*[(L - \epsilon .. L + \epsilon)_{\mathbf{R}}] \rangle \rangle$.

PROOF of 2).

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

TODO

PROOF of 3).

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

TODO

PROOF of 4).

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

TODO

PROOF of 5).

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

TODO

PROOF of 6).

Let $f : A \subseteq \mathbf{R} \rightarrow \mathbf{R}$ be function.

Let $a \in A$ be a real number in the domain of f .

Let $L \in \mathbf{R}$ be a real number in the codomain of f .

TODO

(Section) The fundamental theorem of ϵ -equality

DEFINITION. Let $a, b \in \mathbf{R}$ be real numbers.

0) a is under b IFF $a < b$.

1) a is over b IFF $a > b$.

2) a is at most b IFF $a \leq b$.

3) a is at least b IFF $a \geq b$.

LEMMA. Let $a, b \in \mathbf{R}$ be real numbers.

- 0) **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN** $|a-b| \leq 0$.
- 1) **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN** $|a-b| \notin \mathbf{R}^+$.
- 2) **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| - \epsilon \in \mathbf{R}^-$, **THEN** $|a-b| \notin \mathbf{R}^+$.

THEOREM. The fundamental theorem of ϵ -equality, aka the fundamental theorem of analytic equality.

Let $a, b \in \mathbf{R}$ be real numbers.

- 0) a **equals** b **IFF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

In symbols,

for every $a, b \in \mathbf{R}$ \langle
 $a=b$ **IFF** for every $\epsilon \in \mathbf{R}^+$ \langle
 $|a-b| < \epsilon$
 \rangle
 \rangle .

PROOF.

H0) LET $a, b \in \mathbf{R}$ be real numbers.

WE SHOW that a **equals** b **IFF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

C0) By the absolute value definition, $|0|=0$.

WE SHOW that **IF** a **equals** b , **THEN** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

H1) LET a **equal** b .

H2) LET $\epsilon \in \mathbf{R}^+$.

WE SHOW that $|a-b| < \epsilon$.

SINCE, by **H1)**, $a=b$, **THEN**, by the existence of additive inverses for reals, **C1)** $a-b=0$.

SINCE, by **C1)**, $a-b=0$, **THEN**, by the fundamental meta-theorem of equations, **C2)** $|a-b|=|0|$.

SINCE, by **C2)**, $|a-b|=|0|$, **AND**, by **C0)** $|0|=0$, **THEN**, by replacement, **C3)** $|a-b|=0$.

SINCE, by the \mathbf{R} axioms, 0 is under every positive real, **AND**, by **H2)**, ϵ is positive, **THEN**, by replacement, **C4)** 0 is under ϵ .

SINCE, by **C3)**, $|a-b|=0$, **AND**, by **C4)**, $0 < \epsilon$, **THEN**, by replacement, $|a-b| < \epsilon$.

THIS SHOWS that $|a-b| < \epsilon$.

THIS SHOWS that **C5)** **IF** a **equals** b , **THEN** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

WE SHOW that **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN** a **equals** b .

H3) LET $\epsilon \in \mathbf{R}^+$.

H4) LET $|a-b| < \epsilon$.

H5) LET a **not equal** b , for **CONTRADICTION**.

We must find a contradiction.

SINCE, by **H5)**, $a \neq b$, **THEN**, by the existence of additive inverses for reals, **C6)** $a-b \neq 0$.

SINCE, by **C6)**, $a-b \neq 0$, **THEN**, by the fundamental meta-theorem of equations, **C7)** $|a-b| \neq |0|$.

SINCE, by **C7)**, $|a-b| \neq |0|$, **AND**, by **C0)**, $|0|=0$, **THEN**, by replacement, **C8)** $|a-b| \neq 0$.

SINCE, by **C8)**, $|a-b| \neq 0$, **THEN**, by the trichotomy of reals, **C9)** $|a-b| < 0$ or $|a-b| > 0$.

SINCE, by **C9)**, $|a-b| < 0$ or $|a-b| > 0$, **AND** absolute values are always nonnegative, **THEN** by \vee -elimination, **C10)** $|a-b| > 0$.

SINCE, by **C10)**, $|a-b| > 0$, **THEN**, by the positive reals definition \mathbf{R}^+ , **C11)** $|a-b| \in \mathbf{R}^+$.

SINCE, by **H3)** and **H4)**, for every $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN**, by the previous lemma, **C12)** $|a-b| \notin \mathbf{R}^+$.

SINCE, by **C11)**, $|a-b| \in \mathbf{R}^+$, **AND**, by **C12)**, $|a-b| \notin \mathbf{R}^+$, **THEN** there's a **CONTRADICTION**.

THIS SHOWS that a **equals** b , by the law of non-contradiction.

THIS SHOWS that **C13)** **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN** a **equals** b .

SINCE, by **C5)**, **IF** a **equals** b , **THEN** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$,

AND, by **C13)**, **IF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$, **THEN** a **equals** b ,

THEN, by the **IFF** definition, a **equals** b **IFF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

THIS SHOWS that a **equals** b **IFF** for every positive $\epsilon \in \mathbf{R}^+$ it's true that $|a-b| < \epsilon$.

THEOREM. The triangle inequality for \mathbf{R} .

Let $a, b \in \mathbf{R}$ be real numbers.

- 0) $|a+b|$ is at most $|a|+|b|$.

In symbols,

for every $a, b \in \mathbf{R}$ \langle
 $|a+b| \leq |a|+|b|$
 \rangle .

PROOF. TODO

(Chapter) The three fundamental theorems of calculus

THEOREM. The first fundamental lemma of calculus, aka the mean value theorem for derivatives, aka the local-to-global principle of differential calculus.

THEOREM. The second fundamental lemma of calculus, aka the mean value theorem for integrals, aka the local-to-global principle of integral calculus.

THEOREM. The first fundamental theorem of calculus, aka the differential of the area function of a function is the differential of the function.

THEOREM. The second fundamental theorem of calculus, (high-dimensional) integration on a (high-dimensional) interior is (low-dimensional) integration on a (low-dimensional) boundary.

THEOREM. The third fundamental theorem of calculus, aka Taylor's differential expansion, aka Taylor's analytic approximation, aka Taylor's theorem.

(Chapter) The Riemann integral

By the **First Fundamental Theorem of Calculus**, if a function is **Riemann integrable** and **continuous**, then it has an **antiderivative**. Also, the antiderivative is **continuous**.

More specifically, by the First Fundamental Theorem of Calculus, if a function f is Riemann integrable and continuous, then it has an antiderivative F , and the antiderivative is precisely the (continuous) function $F : x \mapsto \int_{[a..x]} f$.

Topology is the study of **continuous functions**.

To talk about continuous functions, we must talk about **open sets**.

Open sets are *not* defined *directly*, but indirectly in terms of their set-theoretic *behavior*: how they behave under **unions** and **intersections**. So, I can never tell you what an open set *is*, only *how it behaves*. It's its *behavior* that defines it.

THEOREM. The fundamental duality of **open topologies** and **closed topologies**.

LEMMA. The fundamental lemma of continuity and compactness.

Images of continuous functions on compact sets are compact.

If the domain of a continuous function is compact, then its image is compact.

LEMMA.

Let X be a totally-ordered topological space.

- 0) IF X has no min, THEN the 2-set of ∞ -balls $\{B \subseteq X \mid \exists a \in X \langle B = (a..+\infty) \rangle\}$ is an open cover of X .
- 1) IF X has no max, THEN the 2-set of ∞ -balls $\{B \subseteq X \mid \exists a \in X \langle B = (-\infty..a) \rangle\}$ is an open cover of X .
- 2) IF X has min m , THEN the 2-set of ∞ -balls $\{B \subseteq X \mid \exists a \in X \langle B = (a..+\infty) \rangle\}$ is an open cover of $X - \{m\}$.
- 3) IF X has max M , THEN the 2-set of ∞ -balls $\{B \subseteq X \mid \exists a \in X \langle B = (-\infty..a) \rangle\}$ is an open cover of $X - \{M\}$.

PROOF of 1).

LET X be a totally-ordered topological space.

LET X have no max.

LET \mathcal{B} be the 2-set of ∞ -balls $\{B \subseteq X \mid \exists a \in X \langle B = (-\infty..a) \rangle\}$.

WE SHOW that \mathcal{B} is an open cover of X .

SINCE WE SHOW that \mathcal{B} is an open cover of X , THEN, by the open cover definition, WE SHOW that X is a subset of $\cup \mathcal{B}$.

WE SHOW that x is an element of $\cup \mathcal{B}$.

LET x **not** be an element of $\cup \mathcal{B}$, for **CONTRADICTION**.

SINCE x is **not** in $\cup \mathcal{B}$, THEN, by negating the union definition, there doesn't exist $B \in \mathcal{B}$ so that $x \in B$.

SINCE $\neg \exists B \in \mathcal{B} \langle x \in B \rangle$, THEN, by the rules of classical logic, $\forall B \in \mathcal{B} \langle x \notin B \rangle$.

SINCE X has no max, THEN, by negating the max definition, there doesn't exist $M \in X$ so that for all $y \in X$ it's true that $y \leq M$.

SINCE $\neg \exists M \in X \forall y \in X \langle y \leq M \rangle$, THEN, by the rules of classical logic, $\forall M \in X \exists y \in X \langle y > M \rangle$.

SINCE $\forall M \in X \exists y \in X \langle y > M \rangle$, AND $x \in X$, THEN, by plugging $M := x$, there exists $x' \in X$ so that $x' > x$.

SINCE $x < x'$, AND $x \in X$, AND $x' \in X$, THEN, by the ball definition, x is in the ball $(-\infty..x')$.

SINCE $x' \in X$, THEN, by the \mathcal{B} definition, the ball $(-\infty..x')$ is in \mathcal{B} .

SINCE $(-\infty..x') \in \mathcal{B}$, AND $x \in (-\infty..x')$, THEN there exists $B \in \mathcal{B}$ so that $x \in B$.

SINCE $\forall B \in \mathcal{B} \langle x \notin B \rangle$, AND $\exists B \in \mathcal{B} \langle x \in B \rangle$, THEN there's a **CONTRADICTION**.

THIS SHOWS that x is an element of $\cup \mathcal{B}$, by the law of non-contradiction.

THIS SHOWS that X is a subset of $\cup \mathcal{B}$.

THIS SHOWS that $\cup \mathcal{B}$ is an open cover of X .

THEOREM. The extreme value theorem for topological spaces.

Let X be a **compact** topological space.

Let Y be a **totally-ordered** topological space.

Let $f : X \rightarrow Y$ be continuous.

- 0) There exist $a, b \in X$ so that for every $x \in X$ it's true that $f[x] \in [f[a]..f[b]]$.

The point $f[a] \in X$ is called the **min** of f .

The point $f[b] \in X$ is called the **max** of f .

The point $a \in X$ is called the **argmin** of f .

The point $b \in X$ is called the **argmax** of f .

PROOF.

LET X be a **compact** topological space.

LET Y be a **totally-ordered** topological space.

LET $f : X \rightarrow Y$ be continuous.

WE SHOW that there exist $a, b \in X$ so that for every $x \in X$ it's true that $f[x] \in [f[a]..f[b]]$.

SINCE X is compact AND f is continuous, THEN, by the fundamental lemma of continuity and compactness, the image $f_*[X]$ is compact.

LET m be the min of $f_*[X]$. (Why does this exist? This is what we want to proof!)

LET M be the max of $f_*[X]$. (Why does this exist? This is what we want to proof!)

SINCE m is the min of $f_*[X]$, THEN, by the min definition, m is in $f_*[X]$.

SINCE M is the max of $f_*[X]$, THEN, by the max definition, M is in $f_*[X]$.

SINCE $m \in f_*[X]$, THEN, by the $f_*[X]$ definition, there exists $a \in X$ so that $f : a \rightarrow m$.

SINCE $M \in f_*[X]$, THEN, by the $f_*[X]$ definition, there exists $b \in X$ so that $f : b \rightarrow M$.

LET $f_*[X]$ have no max, for **CONTRADICTION**.

LET \mathcal{B} be the 2-set of ∞ -balls $\{B \subseteq f_*[X] \mid \exists y \in f_*[X] \langle B = (-\infty..y) \rangle\}$.

SINCE the domain of X , AND the codomain of f is Y , THEN by the image definition, the image $f_*[X]$ is a subset of Y .

SINCE $f_*[X]$ is a subset of Y , and Y is totally-ordered, THEN, by XX, $f_*[X]$ is totally ordered.
 SINCE $f_*[X]$ has no max, AND $f_*[X]$ is totally-ordered, THEN, by lemma XX, the 2-set \mathcal{B} is an open cover of $f_*[X]$.
 SINCE the 2-set \mathcal{B} is an open cover of $f_*[X]$, AND $f_*[X]$ is compact,
 THEN, by the compactness definition, it has a finite subcover $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$.
 SINCE the cover $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$ is finite, THEN the set $\{y_0, y_1, \dots, y_n\}$ of boundary points is finite.
 SINCE the set $\{y_0, y_1, \dots, y_n\}$ is finite, THEN, by XX, it has a maximum M .
 SINCE M is the max of $\{y_0, y_1, \dots, y_n\}$, THEN, by the max definition, M is an element of $\{y_0, y_1, \dots, y_n\}$.
 SINCE M is an element of $\{y_0, y_1, \dots, y_n\}$, AND $\{y_0, y_1, \dots, y_n\}$ is a subset of $f_*[X]$,
 THEN by the properties of subsets, M is an element of $f_*[X]$.
 SINCE M is an element of $f_*[X]$, AND $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$ covers $f_*[X]$,
 THEN, by the cover definition, M is an element of the union $\cup\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$.
 SINCE M is an element of the union $\cup\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$,
 THEN, by the union definition, there exists $(-\infty..y_i) \in \{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$ so that $M \in (-\infty..y_i)$.
 SINCE M is an element of $(-\infty..y_i)$, AND $(-\infty..y_i)$ is an element of $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$,
 THEN $M \in (-\infty..y_0)$ or $M \in (-\infty..y_1)$ or ... $M \in (-\infty..y_n)$.

SINCE M is an element of $\{y_0, y_1, \dots, y_n\}$,
 AND every element of $\{y_0, y_1, \dots, y_n\}$ is a boundary point of an element of $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$,
 THEN M is a boundary point of an element of $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$.
 SINCE M is a boundary point of an element of $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$,
 AND every element of $\{(-\infty..y_0), (-\infty..y_1), \dots, (-\infty..y_n)\}$ is an open ball,
 AND open balls don't contain boundary points,
 THEN $M \notin (-\infty..y_0)$ or $M \notin (-\infty..y_1)$ or ... $M \notin (-\infty..y_n)$.

SINCE $M \notin (-\infty..y_0)$ or $M \notin (-\infty..y_1)$ or ... $M \notin (-\infty..y_n)$,
 AND $M \in (-\infty..y_0)$ or $M \in (-\infty..y_1)$ or ... $M \in (-\infty..y_n)$,
 THEN there's a CONTRADICTION.

(subsection) [...]

[...]

A **category** is **dots**, **arrows** (between **dots**), and **gluing conditions** (between **arrows**).
 The **dots** and **arrows** *can* be explicitly visualized (they're concrete *things*).
 The **gluing conditions** *can't* be explicitly visualized (they're abstract *meta-things*, or something).

EXAMPLE. The two-equals-one axiom.

I used to think that the arrows

$$\begin{aligned} f &: X \longrightarrow Y \\ g &: Y \longrightarrow Z \\ h &: X \longrightarrow Z \\ 1_X &: X \longrightarrow X \\ 1_Y &: Y \longrightarrow Y \\ 1_Z &: Z \longrightarrow Z \end{aligned}$$

formed a category. But they don't. **Dots** and **arrows** alone don't make a category. We need **gluing conditions**, too.

Trick question: *how many arrows* does this category have?

I used to think it had 6: $f, g, h, 1_X, 1_Y, 1_Z$. But it doesn't.

It has 7 arrows: **SINCE** the target of f **EQUALS** the source of g , **THEN**, by the category axioms, there exists a arrow gf .

So our collection of arrows grows by 1: $f, g, h, 1_X, 1_Y, 1_Z, gf$.

Or does it?

Notice that the target of 1_X equals the source of f , so we also get the arrow $f1_X$.

For analogous reasons, we also get the arrows $1_Y f, g1_Y, 1_Z g, h1_X, 1_Z h$.

So our collection of arrows grows to: $f, g, h, 1_X, 1_Y, 1_Z, gf, f1_X, 1_Y f, g1_Y, 1_Z g, h1_X, 1_Z h$.

Or does it?

The collection of arrows $f, g, h, 1_X, 1_Y, 1_Z, gf, f1_X, 1_Y f, g1_Y, 1_Z g, h1_X, 1_Z h$ on its own doesn't form a category: it's missing **gluing conditions**.

And we can't just go about choosing any old **gluing conditions** that we please; nope. Our **gluing conditions** must satisfy the **category axioms**. The following set of gluing conditions does the trick:

$$\begin{aligned} gf &= h \\ f1_X &= f \\ 1_Y f &= f \\ g1_Y &= g \\ 1_Z g &= g \\ h1_X &= h \\ 1_Z h &= h \end{aligned}$$

Aha! So under these **gluing conditions**, the arrow gf "equals" the arrow h (whatever "equals" means), and similarly for other arrows.

This means that our collection of 6+7 arrows

$$f, g, h, 1_X, 1_Y, 1_Z, gf, f1_X, 1_Y f, g1_Y, 1_Z g, h1_X, 1_Z h$$

"collapses down" to the original 6 arrows

$$f, g, h, 1_X, 1_Y, 1_Z.$$

Objects and **morphisms** can be *visualized* as **dots** and **arrows**.

But how do we *visualize* the fact that (for instance) $gf=h$?

I don't know, and I suspect we can't (it's a *meta-thing...*), because gf is the composition of f with g (so gf is a path of length 2), but h is a single arrow (it's a path of length 1)!

How *can* the *two* arrows f and g *equal* the *one* arrow h ? I don't know. It's just an axiom for this category. And I don't know how to visualize it. But I think of it as the axiom 2=1: **two arrows equal one arrow**.

So, for this collection of arrows, under these gluing conditions, the arrows f, g, h satisfy the 2=1 axiom. (And other arrows do as well.)

When thinking about **categories**:

- we *try* to "forget" about the *internal structure* of **objects**, and think of objects as *structureless point-particles*,
- we *try* to "forget" about the **objects** altogether, and think only in terms of the **arrows**.

Categories are **posets** in the next dimension.

∞ -groupoids are **sets** in the next dimension.

DEFINITION. Categories. The category axioms.

A **category** \mathcal{C} satisfies the following sentences.

0) *Existence of arrows:*

there exists a class $\mathbf{Hom}[\mathcal{C}]$ of \mathcal{C} -arrows.

1) *Existence of source-arrows and target-arrows:*

for every \mathcal{C} -arrow $f \in \mathbf{Hom}[\mathcal{C}]$ {
 | there exists a \mathcal{C} -arrow $\mathbf{S}f \in \mathbf{Hom}[\mathcal{C}]$ (aka the **source-arrow** of f) so that $\langle \mathbf{S}f = \mathbf{S}f \text{ AND } \mathbf{T}f = \mathbf{S}f \rangle$ AND
 | there exists a \mathcal{C} -arrow $\mathbf{T}f \in \mathbf{Hom}[\mathcal{C}]$ (aka the **target-arrow** of f) so that $\langle \mathbf{S}f = \mathbf{T}f \text{ AND } \mathbf{T}f = \mathbf{T}f \rangle$
 }.

2) *Existence of identity-arrows:*

for every \mathcal{C} -arrow $f \in \mathbf{Hom}[\mathcal{C}]$

| there exists a \mathcal{C} -arrow $1_{\mathbf{S}f} \in \mathbf{Hom}[\mathcal{C}]$ (aka the **identity-arrow** of $\mathbf{S}f$) so that $\langle \mathbf{S}1_{\mathbf{S}f} = \mathbf{S}f \text{ AND } \mathbf{T}1_{\mathbf{S}f} = \mathbf{S}f \rangle \text{ AND}$
 | there exists a \mathcal{C} -arrow $1_{\mathbf{T}f} \in \mathbf{Hom}[\mathcal{C}]$ (aka the **identity-arrow** of $\mathbf{T}f$) so that $\langle \mathbf{S}1_{\mathbf{T}f} = \mathbf{T}f \text{ AND } \mathbf{T}1_{\mathbf{T}f} = \mathbf{T}f \rangle$
 |
3) Existence of composite-arrows:
 for every \mathcal{C} -arrow $f \in \mathbf{Hom}[\mathcal{C}]$ and
 for every \mathcal{C} -arrow $g \in \mathbf{Hom}[\mathcal{C}]$ \langle
 | **IF** $\mathbf{T}f = \mathbf{S}g$,
 | **THEN** there exists a \mathcal{C} -arrow $gf \in \mathbf{Hom}[\mathcal{C}]$ (aka the **composite-arrow** of f with g) so that \langle
 | | $\mathbf{S}gf = \mathbf{S}f \text{ AND}$
 | | $\mathbf{T}gf = \mathbf{T}g$
 | \rangle
 \rangle .

PROPOSITION. **Identity-arrows** and **source-arrows** are the same. **Identity-arrows** and **target-arrows** are the same.

Let \mathcal{C} be a category.

Let $f \in \mathbf{Hom}[\mathcal{C}]$ be a \mathcal{C} -arrow.

0) $1_{\mathbf{S}f} = \mathbf{S}f$.

1) $1_{\mathbf{T}f} = \mathbf{T}f$.

0') The identity-arrow of the source-arrow of f is the source-arrow of f .

1') The identity-arrow of the target-arrow of f is the target-arrow of f .

Sheaves keep track of **local-to-global** relationships between data in a way that ensures local-to-global consistency.

The idea is that we have a bunch of open sets of X stuffed into a topology $\tau_X \subseteq \mathcal{P}X$.

And we take an open set $U \subseteq X$.

And we take an open cover of U , say, the open cover $\{U_0, U_1\} \subseteq \tau_X$ made of *two* cover elements. Since $\{U_0, U_1\}$ covers U , then $U_0 \cup U_1 = U$.

On each cover element $U_i \in \{U_0, U_1\}$ there is a continuous map $f_i : U_i \rightarrow \mathbf{R}$.

Since there are two cover elements (U_0 and U_1), and on each cover element there's a continuous map, then we have *two* continuous maps:

- 0) a continuous map $f_0 : U_0 \rightarrow \mathbf{R}$ on U_0 , and
- 1) a continuous map $f_1 : U_1 \rightarrow \mathbf{R}$ on U_1 .

And we want to look at all possible intersections of all cover elements.

So, we take all four interections of U_0 and U_1 :

- 0) $U_0 \cap U_0$, which is just U_0 ,
- 1) $U_0 \cap U_1$,
- 2) $U_1 \cap U_0$, which is the same as $U_0 \cap U_1$,
- 3) $U_1 \cap U_1$, which is just U_1 .

This yields *two extra* continuous maps:

- 0) the restriction of $f_0 : U_0 \rightarrow \mathbf{R}$ to $U_0 \cap U_1$, which is denoted $f_0|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$, and
- 1) the restriction of $f_1 : U_1 \rightarrow \mathbf{R}$ to $U_0 \cap U_1$, which is denoted $f_1|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$.

So, we started with two maps, f_0 and f_1 , but now we have four:

- 0) $f_0 : U_0 \rightarrow \mathbf{R}$,
- 1) $f_1 : U_1 \rightarrow \mathbf{R}$,
- 2) $f_0|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$, and
- 3) $f_1|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$.

In general, $f_0 : U_0 \rightarrow \mathbf{R}$ and $f_1 : U_1 \rightarrow \mathbf{R}$ are completely different maps.

And, in general, their restrictions $f_0|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$ and $f_1|_{U_0 \cap U_1} : U_0 \cap U_1 \rightarrow \mathbf{R}$ are completely different maps.

Now comes the good stuff.

We want to “glue” f_0 and f_1 , which are defined on $U_0 \subseteq U$ and $U_1 \subseteq U$, into a **single map** f defined on all of $U_0 \cup U_1$ (which is U).

But there isn't a single map defined on all of $U_0 \cup U_1$: there are **two maps**! Call them $f : U_0 \cup U_1 \rightarrow \mathbf{R}$ and $g : U_0 \cup U_1 \rightarrow \mathbf{R}$.

The map $f : U_0 \cup U_1 \rightarrow \mathbf{R}$ is defined piecewise, as follows.

- 0) For every x , **IF** x is in $U_0 - U_1$, **THEN** f maps x to $f_0[x]$.
- 1) For every x , **IF** x is in $U_1 - U_0$, **THEN** f maps x to $f_1[x]$.
- 2) For every x , **IF** x is in $U_0 \cap U_1$, **THEN** f maps x to $f_0|_{U_0 \cap U_1}[x]$.

The map $g : U_0 \cup U_1 \rightarrow \mathbf{R}$ is defined piecewise, as follows.

- 0) For every x , **IF** x is in $U_0 - U_1$, **THEN** g maps x to $f_0[x]$.
- 1) For every x , **IF** x is in $U_1 - U_0$, **THEN** g maps x to $f_1[x]$.
- 2) For every x , **IF** x is in $U_0 \cap U_1$, **THEN** g maps x to $f_1|_{U_0 \cap U_1}[x]$.

By definition, the maps f and g agree on $U_0 - U_1$ and on $U_1 - U_0$, but they disagree on the intersection $U_0 \cap U_1$, because $f_0|_{U_0 \cap U_1}[x]$ need not equal $f_1|_{U_0 \cap U_1}[x]$...

But we can *demand* that f and g agree $U_0 \cap U_1$ too, and, in that case, f and g become the same map, ie. $f=g$.

So, if we want $f=g$ to be true, then we keep the piecewise definitions of f and g , and we add an extra condition:

- For every x , **IF** x is in $U_0 \cap U_1$, **THEN** $f_0|_{U_0 \cap U_1}[x] = f_1|_{U_0 \cap U_1}[x]$.

This condition ensures that $f : U_0 \cup U_1 \rightarrow \mathbf{R}$ and $g : U_0 \cup U_1 \rightarrow \mathbf{R}$ are the same map, ie. $f=g$.

And now we have a single **patchwerk map** $f : U_0 \cup U_1 \rightarrow \mathbf{R}$ defined on all of $U_0 \cup U_1$, constructed by “gluing” $f_0 : U_0 \rightarrow \mathbf{R}$ and $f_1 : U_1 \rightarrow \mathbf{R}$.

Since $f_0 : U_0 \rightarrow \mathbf{R}$ and $f_1 : U_1 \rightarrow \mathbf{R}$ are continuous, then the patchwerk map $f : U_0 \cup U_1 \rightarrow \mathbf{R}$ is also continuous, but this requires proof.

Patchwerk is a boss in *World of Warcraft*, made by stitching together corpses.

DEFINITION. Presheaves (of abelian groups) on topological spaces.

Let (X, τ_X) be a topological space.

Let \mathbf{Ab} be the category of abelian groups.

A **presheaf** \mathcal{F} (of abelian groups) on the topological space (X, τ_X) **IS**

a **contravariant functor** \mathcal{F} from τ_X to \mathbf{Ab} , or equivalently

a **covariant functor** \mathcal{F} from τ_X^{op} to \mathbf{Ab} .

In detail.

- 0) For every τ_X arrow f
 - there exists an \mathbf{Ab} arrow $\mathcal{F}f$ so that **S** $\mathcal{F}f = \mathcal{F}Sf$ **AND**
 - there exists an \mathbf{Ab} arrow $\mathcal{F}f$ so that **T** $\mathcal{F}f = \mathcal{F}Tf$ **AND**
 - there exists an \mathbf{Ab} arrow $\mathcal{F}1_{Sf}$ so that $\mathcal{F}1_{Sf} = 1_{\mathcal{F}Sf}$ **AND**
 - there exists an \mathbf{Ab} arrow $\mathcal{F}1_{Tf}$ so that $\mathcal{F}1_{Tf} = 1_{\mathcal{F}Tf}$.

0) *Existence of arrows:*

for every τ_X arrow $f : U \rightarrow V$

there exists an \mathbf{Ab} arrow $\mathcal{F}f : \mathcal{F}U \leftarrow \mathcal{F}V$.

1) *Composition compatibility:*

for every τ_X arrow $f : U \rightarrow V$ and

for every τ_X arrow $g : V \longrightarrow W$
 there exists an **Ab** arrow $\mathcal{F}gf : \mathcal{F}U \longleftarrow \mathcal{F}W$
 so that $\mathcal{F}gf = \mathcal{F}f\mathcal{F}g$.

2) *Object/identity compatibility:*

for every τ_X identity arrow $1_U : U \longrightarrow U$
 there exists an **Ab** identity arrow $\mathcal{F}1_U : \mathcal{F}U \longleftarrow \mathcal{F}U$
 so that $\mathcal{F}1_U = 1_{\mathcal{F}U}$.

EXAMPLE.

LET τ_X be a category.

LET **Ab** be a category.

LET $f : U \longrightarrow V$ be a τ_X arrow.

LET $g : V \longrightarrow W$ be a τ_X arrow.

LET \mathcal{F} be an **Ab**-presheaf on τ_X .

SINCE τ_X is a category,

AND $f : U \longrightarrow V$ is a τ_X arrow from U to V ,

AND $g : V \longrightarrow W$ is a τ_X arrow from V to W ,

AND $\mathbf{Tar}[f] = \mathbf{Src}[g]$,

THEN, by the category axioms, there exists a τ_X arrow $gf : U \longrightarrow W$ from U to W .

SINCE $f : U \longrightarrow V$ is a τ_X arrow from U to V ,

AND $g : V \longrightarrow W$ is a τ_X arrow from V to W ,

AND $gf : U \longrightarrow W$ is a τ_X arrow from U to W ,

AND \mathcal{F} is an **Ab**-presheaf on τ_X ,

THEN, by presheaf arrow compatibility, there exists an **Ab** arrow $\mathcal{F}f : \mathcal{F}U \longleftarrow \mathcal{F}V$ to $\mathcal{F}U$ from $\mathcal{F}V$,

AND, by presheaf arrow compatibility, there exists an **Ab** arrow $\mathcal{F}g : \mathcal{F}V \longleftarrow \mathcal{F}W$ to $\mathcal{F}V$ from $\mathcal{F}W$,

AND, by presheaf arrow compatibility, there exists an **Ab** arrow $\mathcal{F}gf : \mathcal{F}U \longleftarrow \mathcal{F}W$ to $\mathcal{F}U$ from $\mathcal{F}W$.

SINCE **Ab** is a category,

AND $\mathcal{F}f : \mathcal{F}U \longleftarrow \mathcal{F}V$ is an **Ab** arrow to $\mathcal{F}U$ from $\mathcal{F}V$,

AND $\mathcal{F}g : \mathcal{F}V \longleftarrow \mathcal{F}W$ is an **Ab** arrow to $\mathcal{F}V$ from $\mathcal{F}W$,

AND $\mathbf{Tar}[\mathcal{F}g] = \mathbf{Src}[\mathcal{F}f]$,

THEN, by the category axioms, there exists an **Ab** arrow $\mathcal{F}f\mathcal{F}g : \mathcal{F}U \longleftarrow \mathcal{F}W$ to $\mathcal{F}U$ from $\mathcal{F}W$.

By presheaf composition compatibility, $\mathcal{F}gf = \mathcal{F}f\mathcal{F}g$.