

# Non-standard Analysis

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We can prove that  $\mathcal{R}$  is the field of real numbers, therefore  
we label it  $\mathbb{R}$ .

## Theorem

The structure  $\mathcal{R} = (\mathbf{BQ}, +, -, \cdot, 0, 1, <)/\sim$  is a complete ordered field and contains  $\mathcal{Q} = \{[a]_\sim; a \in \mathbb{Q}\}$  as a dense subfield. Moreover  $\mathcal{Q}$  is isomorphic to  $\mathbb{Q}$ .

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## Idea of the proof

- Field:  $\mathcal{R}$  satisfies the field axioms as commutativity, distributivity and associativity,  $[0]_\sim$  is the unit for  $+$ ,  $[1]_\sim$  the unit for  $\cdot$ , ...



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- Ordering:  $[x]_\sim < [y]_\sim \iff x \not\leq y$  and  $x < y$
- Density of  $\mathcal{Q}$ : Prove:  $x_0, x_1 \in \mathbf{BQ}$ ,  $x_0 \not\leq x_1$ , then there exists  $r \in \mathbb{Q}$  such that  $x_0 < r < x_1$  and  $x_0 \not\leq r \not\leq x_1$ .

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- Completeness: We prove that every nonempty above bounded  $X \subseteq \mathbf{BQ}/\sim$  has a supremum using infinitely many intervals and  $\omega$ -saturation.

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$$\overline{\mathbf{R}} = \mathbf{R} \cup \{-\infty, +\infty\}$$

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Extension of arithmetical operations follows from requirement of stability under  $\dot{=}$  (for  $x \in \mathbf{R}$ ):

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- The function  $f$  is *increasing*, resp. *decreasing*, at  $a$ , if  $[a]_{\dot{=}} \subseteq \text{dom}(f)$  and for every  $x, y \in [a]_{\dot{=}}$ ,  $x < a < y$ ,  $f(x) < f(a) < f(y)$ , resp.  $f(x) > f(a) > f(y)$ .

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- The function  $f$  has a *local maximum* at  $a$ , if  $[a]_{\dot{=}} \subseteq \text{dom}(f)$  and for every  $x \in [a]_{\dot{=}}$ ,  $f(x) \leq f(a)$ . Similarly we define a *local minimum*.

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- A standard function  $f : \mathbf{R} \rightarrow \mathbf{R}$  has a *derivative*  $b \in \overline{\mathbf{R}}$  at a standard point  $a \in \text{dom}(f)$ , if  $[a]_{\sim} \cap \text{dom}(f) \neq \{a\}$  and  $a \neq x \in [a]_{\sim} \implies \frac{f(a)-f(x)}{a-x} \dot{=} b$ . Then we write  $f'(a) = b$ . Similarly we define onside derivatives.  
Equivalent definition:  $f'(a) = \frac{f(a+\Delta)-f(a)}{\Delta}$  for  $\Delta \dot{=} 0$ .

## Theorem [Continuous function on closed interval]

Let  $a < b$  be real,  $f : [a, b] \rightarrow \mathbf{R}$  continuous function. Then  $f$  acquires its minimum  $M_0$  and maximum  $M_1$  and  $f$  maps onto  $[M_0, M_1]$ .

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WLOG  $x_{i_0} < x_{i_1}$ . If we have  $M_0 < y < M_1$  a standard point, denote  $j = \min\{i; i_0 < i < i_1, y \leq f(x_i)\}$ . Then  $f(x_{j-1}) < y \leq f(x_j)$ , so from the continuity:  $f(x_j) \doteq y$ . So there must be a standard point  $d \doteq x_j$  satisfying  $f(d) = y$ . □

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## Lemma

Let  $f : \mathbf{R} \rightarrow \mathbf{R}$ ,  $a \in \text{dom}(f)$  a standard point.

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## Lemma [Mean value theorem]

For real  $a < b$  and a continuous function  $f : [a, b] \rightarrow \mathbf{R}$ , which has a derivative in each  $x \in (a, b)$  there exists  $c \in (a, b)$  such that  $f'(c) = \frac{f(b) - f(a)}{b - a}$ .

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- Let  $F : \mathbf{R} \rightarrow \mathbf{R}$  be a pointwise stabilized function for  $\text{dom}(F)$ . Then there exists an unique standard function  $f$  defined on  $\text{dom}(F)$  such that for every standard  $a \in \text{dom}(f)$ ,  $F[a]_{\sim} = [f(a)]_{\sim}$ . We call  $f$  *the standard trace of  $F$* .

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## Lemma

The standard trace of pointwise stabilized function is continuous.

## Theorem [Standard trace of the derivative]

Let  $I \subseteq \mathbf{R}$  be a standard bounded interval,  $F : I \rightarrow \mathbf{R}$  an internal function, which has a value from  $\mathbf{BR}$  in some point from  $[\sigma I]_{\dot{=}}$ . Let  $F'$  be pointwise stabilized for  $I$ . Then

- 1  $F$  is pointwise stabilized for  $I$  and so it has a standard trace  $f$  on  $I$  which is continuous.
- 2  $f'(a) \doteq F'(a)$  for every standard  $a \in I$ .
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- 3  $f'$  is standard trace of  $F'$  on  $I$  and  $f'$  is continuous.

## Proof.

1) Denote  $x \in [\sigma I]_{\neq}$  such that  $F(x) \in \mathbf{BR}$  and let  $a \in I$  be some different standard point,  $a < x \doteq a$ . The function  $F$  is internally continuous on  $[a, x]$ , because it has a derivative on  $I$ , so from the mean value theorem there exists  $y \in (a, x)$  such that  $F(x) - F(a) = F'(y)(x - a)$ . Due to  $F'(y) \in \mathbf{BR}$  it is  $F(x) \doteq F(a)$ , so  $F(a) \in \mathbf{BR}$ . The rest from Lemmas.  $\square$

## Theorem [Standard trace of the derivative]

Let  $I \subseteq \mathbf{R}$  be a standard bounded interval,  $F : I \rightarrow \mathbf{R}$  an internal function, which has a value from  $\mathbf{BR}$  in some point from  $[\sigma I]_{\neq}$ . Let  $F'$  be pointwise stabilized for  $I$ . Then

- 1  $F$  is pointwise stabilized for  $I$  and so it has a standard trace  $f$  on  $I$  which is continuous.
- 2  $f'(a) \doteq F'(a)$  for every standard  $a \in I$ .
- 3  $f'$  is standard trace of  $F'$  on  $I$  and  $f'$  is continuous.

## Proof.

2) We prove:  $f'_+(a) \doteq F'(a)$  for  $a \in I$  except the last point of  $I$ . There exists a standard point  $x \in I$ ,  $a < x$  and  $f \doteq F$  on  $[a, x]$ , it means  $|F(y) - f(y)| < \eta \doteq 0$  for every  $y \in [a, x]$ . Then for arbitrary  $0 < \Delta \doteq 0$  such that  $\eta/\Delta \doteq 0$  it is

$$f'(a) = \frac{f(a+\Delta) - f(a)}{\Delta} = \frac{F(a+\Delta) + \eta_1 - F(a) - \eta_2}{\Delta} = \frac{F(a+\Delta) - F(a)}{\Delta} + \frac{\eta_1 - \eta_2}{\Delta} \doteq F'(a).$$



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Thanks  
for your attention.