Problems completed: All.

Exercise 1. Munkres §19, pg. 118 #6.

Collaborators: None.

Lemma 1. In a general topological space, a sequence x_n converges to x if and only if x_n is eventually in every subbasis element containing x.

Proof. Let X be a topological space with topology generated by subbasis S. Suppose $x_n \to x$ in X, then since each subbasis element is itself an open set, it follows from the definition of convergence that x_n is eventually in each $S \in \mathcal{S}$.

Conversely, suppose that x_n is eventually in each $S \in \mathcal{S}$ containing x. Let U be an arbitrary neighborhood of x, then

$$U = \bigcup_{\alpha} \bigcap_{i=1}^{N} S_{\alpha,i},$$

where each $S_{\alpha,i}$ is a subbasis element containing x. Fix arbitrary α , and let N_i be the point at which the sequence crosses into $S_{\alpha,i}$ permanently. Then for $n > \max_i N_i$, the sequence lies in the entire intersection. Thus x_n is eventually in every intersection, meaning that it's eventually in their union U.

With this lemma, the desired characterization of convergence in the product topology almost follows directly from just the definitions.

Forward: Suppose $\mathbf{x}_n \to \mathbf{x}$, then \mathbf{x}_n is eventually in every subbasis element $\pi_{\alpha}^{-1}(U_{\alpha})$ containing \mathbf{x} , so $\pi_{\alpha}(\mathbf{x}_n)$ is eventually in all neighborhoods $\pi_{\alpha}(\pi_{\alpha}^{-1}(U_{\alpha})) = U_{\alpha}$ of $\pi_{\alpha}(\mathbf{x})$. Thus $\pi_{\alpha}(\mathbf{x}_n) \to \pi_{\alpha}(\mathbf{x})$ for all α .

Backward: Suppose $\pi_{\alpha}(\mathbf{x}_n) \to \pi_{\alpha}(\mathbf{x})$ for all α , then $\pi_{\alpha}(\mathbf{x}_n)$ is eventually in every neighborhood U_{α} of $\pi_{\alpha}(\mathbf{x})$. Then \mathbf{x}_n is eventually in every subbasic neighborhood $\pi_{\alpha}^{-1}(U_{\alpha})$ of \mathbf{x} , so $\mathbf{x}_n \to \mathbf{x}$.

Box topology part: The box topology doesn't exhibit this behavior. Consider the sequence in $\prod_{i \in \mathbb{Z}^+} \mathbb{R}$ with components $\pi_i(\mathbf{x}_n) = 1/n$. Each component $\pi_{\alpha}(\mathbf{x}_n)$ converges to 0, but we claim that \mathbf{x}_n does *not* converge to the zero sequence. To see this, take the open set

$$U = \prod_{i \in \mathbb{Z}^+} \left(-\frac{1}{i}, \frac{1}{i} \right),$$

which clearly contains the zero sequence. Fix n, then note that \mathbf{x}_n is not contained in U since 1/n is not in any of the intervals (-1/i, 1/i) for $i \geq n$. Since n was arbitrary, this means that \mathbf{x}_n is never contained in U for any n, so \mathbf{x}_n cannot converge to the zero sequence.

Exercise 2. Munkres §19, pg. 118 #7.

Collaborators: None.

Box Topology: In the box topology, $\overline{\mathbb{R}^{\infty}} = \mathbb{R}^{\infty}$. It suffices to show that \mathbb{R}^{∞} is closed, which is equivalent to showing that $\mathbb{R}^{\omega} - \mathbb{R}^{\infty}$ is open.

Let $x \in \mathbb{R}^{\omega} - \mathbb{R}^{\infty}$, then x is not eventually 0. We can define an open set U by $U = \prod U_i$, where

$$U_i = \begin{cases} B(x_i, |x_i|/2) & x_i \neq 0, \\ \mathbb{R} & x_i = 0 \end{cases}.$$

Note that since U has infinitely many U_i that are not \mathbb{R} , it is open in the box topology but not the product topology. It clearly contains x, and we claim that it lies entirely in $\mathbb{R}^{\omega} - \mathbb{R}^{\infty}$. Since any $y \in \mathbb{R}^{\infty}$ is eventually 0 and our x isn't, there must be some i such that $U_i = B(x_i, |x_i|/2)$ (which doesn't contain 0) and $y_i = 0$. Since y was arbitrary, U does not contain any elements of \mathbb{R}^{∞} . Thus $\mathbb{R}^{\omega} - \mathbb{R}^{\infty}$ is open, so \mathbb{R}^{∞} is closed, so $\mathbb{R}^{\infty} = \mathbb{R}^{\infty}$.

Product Topology: In the product topology, $\overline{\mathbb{R}^{\infty}} = \mathbb{R}^{\omega}$. Let $x \in \mathbb{R}^{\omega}$ be arbitrary, then we will show that any neighborhood of x intersects \mathbb{R}^{∞} , making x a limit point of \mathbb{R}^{∞} .

Let U be any neighborhood of x, then $U = \prod U_i$, where only finitely many of the U_i are not \mathbb{R} . This means U_i is eventually \mathbb{R} , so the sequence y given by

$$y_i = \begin{cases} \text{any } u_i \in U_i & U_i \neq \mathbb{R}, \\ 0 & U_i = \mathbb{R} \end{cases}$$

is contained in U and is eventually 0, i.e. in \mathbb{R}^{∞} . Thus every neighborhood of x intersects \mathbb{R}^{∞} , and since x was arbitrary, this means all points of \mathbb{R}^{ω} are limit points of \mathbb{R}^{∞} , i.e. $\overline{\mathbb{R}^{\infty}} = \mathbb{R}^{\omega}$.

Exercise 3. For any sequence of real numbers $x=\{x_n\}_{n=1}^{\infty}$, define $\|x\|_{\infty}=\sup_n|x_n|$. Let ℓ^{∞} be the collection of all sequences x satisfying $\|x\|_{\infty}<\infty$ and define $d(x,y)=\|x-y\|_{\infty}$. Prove (ℓ^{∞},d) is a metric space.

Collaborators: None.

To begin with, since ℓ^{∞} has sequences with bounded supremum norm, we know that d is a function into \mathbb{R} and not $\mathbb{R} \cup \{\infty\}$. Now we show that d is a metric, which will make (ℓ^{∞}, d) a metric space.

- 1. d is non-negative: $d(x,y) = \sup_i |x_i y_i| \ge 0$.
- 2. $d(x, y) = \sup_i |x_i y_i| = 0$ if and only if $x_i y_i = 0$ for all i, which implies x = y.
- 3. *d* is symmetric: $d(x, y) = \sup_{i} |x_i y_i| = \sup_{i} |y_i x_i| = d(y, x)$.
- 4. Triangle inequality: For any sequence z, we have $d(x,y) = \sup_i |x_i y_i| = \sup_i |x_i z_i| + z_i y_i| \le \sup_i |x_i z_i| + \sup_i |z_i y_i| = d(x,z) + d(z,y)$.

Exercise 4. Munkres, §21, pg. 133 #1.

Collaborators: None.

By definition of the metric topology, the topology on X is given by the basis

$$\mathcal{B}_X = \{ B_d(x, \varepsilon) \mid x \in X, \varepsilon > 0 \}.$$

Then by definition of the subspace topology, the topology on A as a subspace of X is given by the basis

$$\mathcal{B}_A = \{ B_d(x, \varepsilon) \cap A \mid x \in X, \varepsilon > 0 \}.$$

If $x \in A \subset X$, then $B_d(x,\varepsilon) \cap A$ can be written $B_{d|A\times A}(x,\varepsilon)$. And if $x \in X-A$, then there are two cases. If a particular ε -ball around x does not intersect A, then since we've already shown that any ε -ball can be expressed as the union of balls contained in it, we can express $B_d(x,\varepsilon) \cap A$ as the union of balls with centers in A based on the metric $d|A\times A$. Thus we can express \mathcal{B}_A as

$$\mathcal{B}_A = \left\{ D_{d|A \times A}(x, \varepsilon) \mid x \in A, \varepsilon > 0 \right\},\,$$

so the topology on A as a subspace of X is induced by the metric $d|A \times A$.

Exercise 5. Wasserstein video.

I watched the video.