

General Topology

Based on SU MA260

X

ElegantL^AT_EX Program

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Contents

1	Topology Space	3
1.1	General definition of topology	3
1.2	Classification of the point in Space	5
1.3	Continous Map	7
2	Metric Space	10
2.1	Topological structure of metric space	11
2.2	Sequential Characteristics	14
2.3	Comparison of the distance	17
2.4	Normed Vector Space	19
3	Complect Space	20
3.1	Induced complet space	22
3.2	Fixed point Theorem	24
3.3	Banach Space and Bounded linear opreator	27
4	Compact Space	30
4.1	Generalisation	31

4.2	Basic properties	32
4.3	Compactness in normed space	34
5	Connect Space	37
5.1	Generalisation	37
5.2	Path Connect	40
5.3	Components	42
6	Differentiation Structure	43
6.1	Differentiable functions	43
6.2	In Euclidean Space	49
6.3	Functions of class C^1	50

1 Topology Space

1.1 General definition of topology

Definition 1.1 (Topological Space) *A topological space is a non-empty set X together with a collection of subsets $\mathcal{T} \subset P(X)$, satisfying following properties:*

1. \emptyset and X are in \mathcal{T} .
2. **Stable under finite intersection:** for finite sets $A_n \in \mathcal{T}$, $\bigcap_n A_n \in \mathcal{T}$
3. **Stable under any union:** for any sets $A_i \in \mathcal{T}, i \in I$, $\bigcup_{i \in I} A_i \in \mathcal{T}$

Usually, we denote (X, \mathcal{T}) to be a topological space, and here \mathcal{T} is the **topology (structure)** equipped to the space.

Example 1.1 (Two trivial topologies on a space) *Consider a set X . There are two trivial topologies that can be defined on X :*

- The **indiscrete topology** (or trivial topology) on X is $\mathcal{T} = \{\emptyset, X\}$.
- The **discrete topology** on X is $\mathcal{T} = P(X)$, where $P(X)$ is the power set of X .

Open and Close are two basic topological concepts, and we give them a definition. Next (X, \mathcal{T}) will always be a topological space for convenience.

Definition 1.2 *Suppose that A is an subset of the space (X, \mathcal{T}) ,*

- A is open if $A \in \mathcal{T}$.
- A is closed if $A^c \in \mathcal{T}$, or say A^c is open.

Clearly, the property of the open set is just the property of the corresponding topology, and notice tha the closed set is defined to be a duality set of the open set, so we can describe a sapce via the closed set with the same consequence.

Proposition 1.1 (The property of the closed set) *The definition (1) is equivalent to the following definition: Suppose \mathcal{F} is the collection of all closed sets, then (X, \mathcal{F}) forms the topological space if it satisfies the following property*

1. \emptyset and X are in \mathcal{F} .
2. Stable under finite unions.
3. Stabel under any intersections.

the proof of the proposition is just the operation between sets, and the third points refers to De Morgan's Law.

By the three axioms of the topological space, open set can be written by the forms of intersection or union of some open sets. Hence, we choose some open sets and hope that the space can be written by the intersection or union of these open sets, i.e. we want to choose a basis for a topological space.

Theorem 1.2 (Base)

Let β be a nonempty collection of subsets of a set X . If the intersection of any finite number of members of β is always in β , and if $\bigcup \beta = X$, then β is a base for a topology \mathcal{T}_β on X with the form

$$\mathcal{T}_\beta := \left\{ \bigcup_i \beta_i : \beta_i \in \beta \right\}$$

Proof. The key point of the proof is $\emptyset \in \mathcal{T}_\beta$, we should clarify the notion of the union of sets:

$$\bigcup_{i \in \emptyset} \beta_i = \emptyset$$

■

Example 1.2 *Consider the real line. Let β be the collection of all open interval, then we can verify that β is the base for the common topology of the real line, and we will generalize the result in metric space.*

1.2 Classification of the point in Space

Whether a set is open or not depends on the elements of the set, and we will call an element in the space "a point" to make it more invisible. firstly, give some vocabulary about the point in the space is given by following definition.

Definition 1.3 *suppose $A \subset X$, $a \in X$.*

- *U is a voisinage of a if U is a open set containing a .*
- *a is an interior point of A if there exists a voisinage U of a such that $U \subset A$.*
- *a is an accumulation point of A if $U \cap A - \{a\} \neq \emptyset$ for any voisinage U of a .*
- *a is an adherence point of A if $U \cap A \neq \emptyset$ for any voisinage U of a .*
- *\mathring{A} is the set of all interior points of A .*
- *A' is the set of all accumulation points of A .*
- *\overline{A} is the set of all adherence points of A , or equivalently, $\overline{A} = A \cup A'$, we call it the closure of A .*
- *a is a isolated point of A if there exists a voisinage U of a such that $A \cap U - \{a\} = \emptyset$*

Remark The difference between the accumulation and the adherence points always behaves in the isolated point or finite set. Roughly speaking, accumulation points give the possible limits of a sequence in a infinite set if the defined tological space is a Hausdorff Space, tha is what the B-W theorem says.

Then we can describe open and closed sets by the different points.

Proposition 1.3 *suppose A is a subset of X , then*

- *A is open if and only if $\mathring{A} = A$.*
- *A is closed if and only if $\overline{A} = A$*
- *\mathring{A} is the biggest open set contained in A .*
- *\overline{A} is the smallest cloed set containing A .*

What's more, above definitions can be applied to the union and intersection of different sets, and than some properties can be concluded. It is useful in some

basic proof like the properties of the countinuous map.

Proposition 1.4 *suppose A and B is a subset of X , then*

$$(a) \overline{A \cup B} = \overline{A} \cup \overline{B}$$

$$(b) \overline{A \cap B} \subseteq \overline{A} \cap \overline{B}$$

$$(c) (A \cup B)^\circ \supseteq A^\circ \cup B^\circ$$

$$(d) (A \cap B)^\circ = A^\circ \cap B^\circ$$

1.3 Continous Map

Definition 1.4 $f : X \rightarrow Y$ is a continous map between two topological spaces X and Y if for any open set V in Y , the pre-image $f^{-1}(V)$ is an open set of X .

Example 1.3 (embedding) Suppose that Y is a subset of topological spaces (X, \mathcal{T}) , we consider the identity map $\tau : Y \hookrightarrow X$, if we hope the map is a continous map, then the smallest topology defined on Y is subspace topology \mathcal{T}_Y

The composition of functions always happens, the composition fo two continous maps is also a continous map, we omit the proof. Then we give some equivalent statments to understand continuity, it sometimes saves much time when proving.

Theorem 1.5 *If X and Y are tow topological spaces, then the following state-ments are equivalent:*

- (1) $f : X \rightarrow Y$ is continous.
- (2) β is a base, any pre-image of the set in β is open.
- (3) $f(\overline{A}) \subset \overline{f(A)}$ for any set A in X .
- (4) $\overline{f^{-1}(A)} \subset f^{-1}(\overline{A})$ for any set A in Y .
- (5) for any closed set, its pre-image is also closed.

Proof. (2) to (3). Just check $f(A') \subset \overline{f(A)}$. for any accumulation point a of A , $f(a) \in Y$, there exists $B_i \in \beta, i \in I$ such that $f(a) \in B_i$, so for any open set U containing, at least some $B_i \subset U$, so $f^{-1}(B_i) \cap A - \{a\} \neq \emptyset$, so $U - \{f(a)\}$ containing at one point of $f(A)$.

(3) to (4). Notice for any $A \in Y$, $f^{-1}(A) \in X$, so by (3), we have

$$f(\overline{f^{-1}(A)}) \subset \overline{f(f^{-1}(A))} \subset \overline{A}$$

then add pre-image at both sides we have

$$\overline{f^{-1}(A)} \subset f^{-1}(\overline{f(f^{-1}(A))}) \subset f^{-1}(\overline{A})$$

(4) to (5) is trivial since $f^{-1}(A) = \overline{f^{-1}(A)}$ when A is closed. (5) to (1) and (1) to (2) is easy to prove. ■

We can construct the product space by continous map.

Definition 1.5 (product space) *We suppose that (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) are two topological spaces, their cartesian product can be given a topology like below:*

$$\mathcal{T} = \{U \times V : U \in \mathcal{T}_X, V \in \mathcal{T}_Y\}$$

Then $(X \times Y, \mathcal{T})$ is a topological space. This construction can be generalized to the n topological spaces.

The verification about the topology is omitted here, the core question here is about **the universal properties** occuring in the product space. Taking parameterization as an example, we ususally use one parameter to describe a curve in

euclidean space, and the latter is actually a catersian set, then ususally the functions can be writted like the form below:

$$r(t) = (r_1(t), r_2(t), r_3(t))$$

The component is a simple function. Similarly, we have commuted diagram below about product space:

$$\begin{array}{ccc} Z & \xrightarrow{f} & X \\ g \downarrow & \searrow & \uparrow p_1 \\ Y & \xleftarrow{p_2} & X \times Y \end{array}$$

where p_1 and p_2 are projections.

Theorem 1.6 (Universal property of product space)

Given three topological space X, Y, Z , suppose f is a continous map from Z to X , and g is a contious map from Z to Y , and then there exists an unique continous map from Z to product space $X \times Y$ such that above diagram commute.

i.e. If $C(Z, X)$ and $C(Z, Y)$ are the two sets of all continous maps form Z , then there exist a bijection betwwen $C(Z, X \times Y)$ and $C(Z, X) \times C(Z, Y)$

Proof. We define $h : Z \rightarrow X \times Y, z \mapsto (f(z), g(z))$, then for any open set $U \times V$ in $X \times Y$, we have

$$\begin{aligned} h^{-1}(U \times V) &= \{z \in Z : h(z) = (f(z), g(z)) \in U \times V\} \\ &= \{z \in Z : f(z) \in U, g(z) \in V\} \\ &= f^{-1}(U) \cap g^{-1}(V) \end{aligned}$$

clearly that it is open since f and g are continuous, so our definition is well-defined. The leaving problem is uniqueness, we suppose that \bar{h} is another continuous such

that diagram commute, then we have $p_1 \circ \bar{h} = f$ and $p_2 \circ \bar{h} = g$, so

$$\bar{h}(z) = (p_1 \circ \bar{h}(z), p_2 \circ \bar{h}(z)) = h(z)$$

which means that our definition is unique (Even neutral). ■

The exists a similar map between two topological space like isomorphism in group theory or linear algebra, which keeps the topological structure, in fact it is a special continous map.

Definition 1.6 $f : X \rightarrow Y$ is a **hoemomorphism** between topological space X and Y if f is bijective and continous, and f^{-1} is also continous. The Two space is hoemomorphic if there exists a hoemomorphism.

Remark hoemomorphism invites a corresponding between the two topologies, and we give an example to clair that the couniuity of the inverse is necessary: Given a complex-value bijection $f : [0, 1) \rightarrow S^1, x \mapsto e^{2\pi i x}$, but f is continous but f^{-1} is not since $f([0, 1/2])$ is not open in S^1 . So f is not a hoemomorphism.

What are the "same"(hoemomorphic) spaces? The key problem here is that Whether there exists other potential hoemomorphism. To get the answer we should need to know more about topological property that the hoemomorphism can keep, after we can find that $[0, 1/2)$ is not a compact space but S^1 is compact, which means that the two space can not be hoemomorphic.

2 Metric Space

The motivation of metric space is from distance, it is a geometric concept which actually can be seen as a binary operation.

Definition 2.1 A distance on a non-empty set X is a postive function

$$d : X \times X \rightarrow \mathbb{R}^+$$

satisfies three axioms:

Definite: $d(x, y) = 0 \iff x = y$,

Symmetry: $d(x, y) = d(y, x)$,

Triangular inequality: $d(x, y) + d(y, z) \geq d(x, z)$

Usually, we call (X, d) is a metric space. A classic distance is euclidean space E^n with a function which gives the physics distances of two points

$$d(x, y) = \left(\sum_{i=1}^n |x_i - y_i|^2 \right)^{1/2}$$

Next we will study the corresponding topological propeerties in metric space, but we should keep in mind that metric space is a important type of topological space, by learning that we grasp the abstract concept like open and closed set, anyway, more example is good to find the corresponding connection.

2.1 Topological structure of metric space

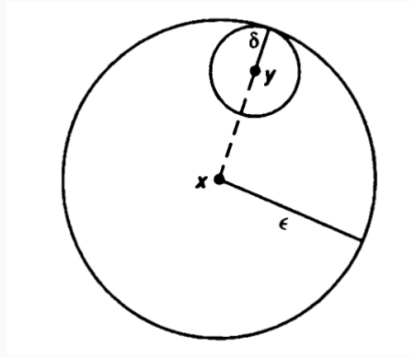
We firstly prove that metric space is a topology space by finding the base for topology. For a space (X, d) , we define the open ball is a set centred on some point with some radius:

$$B_d(x, r) = \{y \in X : d(x, y) < r\}$$

Notice that if $r = 0$, the open set is empty. Then we can find that the collection of all open sets is a base for the space. To find that we fix $a \in X$, then $\cup_{n \in \mathbb{N}} B(a, n) =$

X since for any $x \in X$, $d(x, y) \in [k, k + 1)$ for some entier k by the properties of real line, clearly that x is in a open ball. The core problem here is to verify the stability of the finite intersection of the base.

If the intersection of two open sets is not empty, then we let $y \in B(x, r) \cap B(x', r')$. In $B(x, r)$ there exists δ such that $B(y, \delta) \subset B(x, r)$, see the figure below. Similarly, there exists δ' such that $B(y, \delta') \subset B(x', r')$, hence we take



$\xi = \min(\delta, \delta')$ to make $B(y, \xi) \subset B(x, r) \cap B(x', r')$, finally we can find that the intersection can be written by the infinite union of open sets:

$$B(x, r) \cap B(x', r') = \cup_{y \in B(x, r) \cap B(x', r')} B(y, \xi_y)$$

All open ball gives a topology of the metric space, then clearly any open ball is a open set, and if we see the open all as a basic elemnts of open sets then we can rewrite the **interior** here:

” x is a interior of the set A if there exists a positive $r > 0$ such that $B(x, r) \subset A$.”

Notice the definition we got is not direct, we firstly get an open ball containing x which is a subset of A , then choose an open ball centering at x , the technic here

is similar with the construction in the figure above. According to this we can get the natural definition of the open set in metric space as following:

Definition 2.2 *A is an open set in metric space (X, d) if for any $x \in A$, $\exists r > 0$ such that $B_d(x, r) \subset A$.*

By same thought, the other definition of points can be rewritten here just by replacing the voisinage with the open ball centering at the point itself.

Definition 2.3 *A is a closed set in metric space if for any $x \in A$, any $r > 0$, we have $B(x, r) \cap A \neq \emptyset$.*

We should notice that the definition here is all natural if we have know just a little thing about point-set topology, and the proof about the properties like closure and interior set are all same just change open ball to be voisinage. Although topology is more general, always remember that the motivation of the definition in general topology is from the special things in metric space even \mathbb{R} .

Finally we give the corresponding definition of continuous map, it refers to the famous motivation of the point-set topology

Theorem 2.1 (Continuity) *$f : X \rightarrow Y$ is continuous if and only if for all $a, b \in X$, we have*

$$\forall \epsilon > 0, \exists \delta > 0 \text{ s.t. } d_X(a, b) < \delta \Rightarrow d_Y(f(a), f(b)) < \epsilon$$

Proof. ■

2.2 Sequential Characteristics

One thing that we may not know is that metric space is indeed a Hausdorff space, but it does not matter, One key thing here is that we should care about the sequential properties in metric space and we can define the convergence of the sequence.

Definition 2.4 *suppose $(x_n)_{n \in \mathbb{N}}$ is a sequence of the metric space (X, d) , then it converges to some point $a \in X$ if*

$$\forall \epsilon > 0, \exists N \in \mathbb{N}, \text{ s.t. } n \geq N \Rightarrow d(x_n, a) < \epsilon$$

By the definition, We firstly prove a key property of closed set here.

Proposition 2.2 (Sequential characteristics of closed sets)

A set is closed in a metric space if and only if for any convergent sequence of the set, the limit is also in the set.

Proof. ■

Example 2.1 *We consider the set of hyperbole $H = \{(x, y) \in \mathbb{R}^2 : xy = 1\}$.*

- 1. Suppose $(x_n, y_n) \in H$ forms a sequence converges to $(a, b) \in \mathbb{R}^2$.*
- 2. $x_n y_n = 1$ for any entier n .*
- 3. $ab = \lim x_n \lim y_n = \lim x_n y_n = 1$, so $(a, b) \in H$, i.e. H is closed.*

*I give the detail of the verification here is to check that what the characteristics depends on. Step 1 and 2 is just the translation of the given condition, so we just check step 3 and then we can find that step 3 depends on **the properties of the limit in real line** (the product of the limit), and that is the response here.*

The definition of the convergence can be extended to the function.

Definition 2.5 Suppose $f : X \rightarrow Y$ is a function between two metric space, then $f(x)$ converges to $L \in Y$ at point a if

$$\forall \epsilon > 0, \exists \delta > 0, \text{ s.t. } 0 < d_X(x, a) < \delta \Rightarrow d_Y(f(x), L) < \epsilon$$

We write is as $\lim_{x \rightarrow a} f(x) = L$

The definition can be modified to be well-defined if the limit is inifinit, but we should pay attention that limit is a local tendency, that means the distrubution around the point determines the limit of the function. For example, let us consider a real function

$$f(x) = \begin{cases} x, & x \neq 0 \\ 2, & x = 0 \end{cases}$$

We can verify that f converges to 0 when x tends to zero, not $f(0) = 2$, that means in general

$$\lim_{x \rightarrow a} f(x) \neq f(a) = f(\lim_{x \rightarrow a} x)$$

Another problem is about **islated point**, we can not define the limit at the isolated point, we also consider a real function

$$f(x) = \begin{cases} x, & x \in [0, 1] \\ 2, & x = 2 \end{cases}$$

Clearly that the function is defined on $[0, 1] \cup \{2\}$, but the limit at 2 dose not exist though the function can be given a good extension $x \mapsto x$, where the limit at 2 is 2. So when we consider the convergence of the function, the defined set is restricted to be the set of the accumulation points to avoid the above inconsistency. However the definition of the continous map ensures that the conuity at the islated point, so it makes sense to consider the all adherence of a defined set.

Proposition 2.3 (Sequential characteristics of the continuity)

Suppose $f : X \rightarrow Y$ is a continous map, then for a sequecne $(x_n)_{n \in \mathbb{N}}$ of X which converges to $x \in X$, the sequence $(f(x_n))_{n \in \mathbb{N}}$ of Y converges to $f(x)$, i.e.

$$\lim_{n \rightarrow \infty} f(x_n) = f(\lim_{n \rightarrow \infty} x_n)$$

Proof. Let $d_Y(f(x), f(x_n)) < \epsilon$, the continuity of f implies

$$d_X(x, x_n) < \delta$$

for some $\delta > 0$, and then the convergence of the sequence implies a entier N such that $n \geq N$ implies $d_Y(f(x), f(x_n)) < \epsilon$. ■

Another sequential characteristics of the metric space is comapctness, we wil later give an equivalent proposition about compact set, which is motivated from **Bolzano-Weierstrass Theorem**: all the bounded sequence in real line have a convergent subsequence.

To end this part we give a imortant propoistion in functional analysis.

Proposition 2.4 X and Y are two metric space and let $CB(X, Y)$ be the set of all bounded continous functions from X to Y , and $B(X, Y)$ be the set of all bouded functions from X to Y , then $CB(X, Y)$ is a closed set of $B(X, Y)$ equipped with the supremum metric d_∞ :

$$d_\infty(f, g) = \sup_{x \in X} d_Y(f(x), g(x))$$

Proof. Suppose $(f_n)_{n \in \mathbb{N}}$ is a sequence of $CB(X, Y)$ which converges to some bounded fonction f , then for any $a \in X$,

$$d_Y(f_n(a), f(a)) \leq d_\infty(f_n, f) < \epsilon$$

The uniform convergence of $(f_n)_{n \in \mathbb{N}}$ gives a entier N such that

$$n \geq N \Rightarrow d_Y(f_n(a), f(a)) < \epsilon$$

which means that the sequence $(f_n(a))_{n \in \mathbb{N}}$ of Y converges to $f(a)$. Then we can prove the continuity of f by the inequality

$$d_Y(f(x), f(a)) \leq d_Y(f(x), f_n(x)) + d_Y(f_n(x), f_n(a)) + d_Y(f_n(a), f(a))$$

the second term can implies an entier since each f_n is continuous, so we finish the proof. ■

2.3 Comparison of the distance

The product space in metric space can have many possible distances. Suppose X and Y are two metric space there exists three common distance defined to their product $X \times Y$:

- L^1 metric: $d_1((x, y), (x', y')) = d_X(x, x') + d_Y(y, y')$
- L^2 metric: $d_2((x, y), (x', y')) = \sqrt{d_X^2(x, x') + d_Y^2(y, y')}$
- L^∞ metric: $d_\infty((x, y), (x', y')) = \max\{d_X(x, x'), d_Y(y, y')\}$

By comparing the distance we can get much information, for example, the continuity of a identity map can not be ensured when we want to change a metric for the same space.

Proposition 2.5 *Suppose d and τ are two different distances for the space X , then the identity map from (X, d) to (X, τ) is continuous if and only if there exists an positives c such that $\tau \leq cd$.*

Proof. for any $x, x' \in X$, we have

$$\tau(id(x), id(x')) \leq cd(x, x')$$

We take $\delta < \epsilon/c$, then it is clair. ■

According to the proposition, we can easily find that the identity map between the three space sharing same sets with three different distances are hoemomorphisms, just by inequality

$$d_\infty \leq d_2 \leq d_1 \leq 2d_\infty$$

Which means that three spaces have the same open set, or they are "same" topological space. We can conculde the comparison by a equavlence relation.

Definition 2.6 *Suppose d and d' are two distances for the space X , then we call the two distances are **equivalent distance** if there exists two positives m, M such that*

$$md' \leq d \leq Md'$$

So clearly, we can have the following theroem

Theorem 2.6 (Equivalent distance implies the same topology)

If d and d' are two equiavlent distances for the space X , then their topology defined by the open ball is same.

(or we can say) If β and β' are two topology base for X invited by two metrics, then the they are two base for the same topology.

Goemetrically, a unit open ball (radius is 1) under a metric may be not a "ball", for example in space \mathbb{R}^2 with L^∞ metric, the open ball $B(a, 1)$ is a square centred

at a with sides length 2, it is a open cube actually. Generally, it seems that whatever figure the open ball is, it can be approximated by the infinite union of real "balls", but it works only in a space whic can be imaged like plane, i.e. the vector space with finite dimension. In conclusion, whatever the figure we define the open ball is, it always gives the same topology in finite dimensional vector space, we will later conculde the result.

2.4 Normed Vector Space

We now introduce an important metric space. Usually, it appears togetehr with an inner product space, and it is very useful for us to study the properties of the function.

Definition 2.7 *Given a vector space E over a field \mathbb{K} , we call it a **normed (vector) space** if the space is equipped with a norm $N : E \rightarrow \mathbb{R}^+$ satisfying three axioms*

Definiteness: $N(x) = 0 \iff x = 0$

Homogeneity: $N(\mu x) = |\mu|N(x)$ pour any $\mu \in \mathbb{K}$

Triangular Inequality: $N(x + y) \leq N(x) + N(y)$

Clearly here the norm invites a metric to E by

$$d(x, y) = N(x - y)$$

The Symmetry axiom is ensured by the commutative addition of the vector space. It is important since inner poroduct implies the norm, and inner product is an improtant operation occruing in many places. Another reason is that in metric space we give the definition of the "distance" but we do not give the definition of "length", although the length seems can be seen as the distannce of two endpoints

if we consider a straight line. However the distance determines how to measure the length of the line with two endpoints, but whether the line is straight or not depends on the metric.

Example 2.2 (Metric does not implies norm)

We consider a metric $d(x, y) = 1$ if $x \neq y$.

The open ball here can be written by the form

$$B(x, r) = \{y \in E : N(x - y) < r\}$$

One of the most important characteristics is that the open ball here is **convex** (The statement is not true in general metric space), which implies that the closure of the open ball is exactly a closed ball:

$$\overline{B(x, r)} = B(x, r) \cup S(x, r)$$

where $S(x, r) = \{y \in E : N(x - y) = r\}$. The detail of the proof can be found in TD1 and TD4.

3 Complet Space

We have known that we can talk sequence in metric space, so some space described by sequence can be mentioned here.

Definition 3.1

- A sequence $(x_n)_{n \in \mathbb{N}}$ is a **Cauchy sequence** of the metric space (X, d) if

$$\forall \epsilon > 0, \exists N \in \mathbb{N}, \text{ s.t. } n, m \geq N \Rightarrow d(x_n, x_m) < \epsilon$$

- A metric space is **complet** if all Cauchy sequence in it is convergent.

Remark It is easy to prove the two properties about Cauchy sequence

- Convergent sequence implies Cauchy sequence.
- Cauchy Sequence implies bounded space.

\mathbb{R} is a typical complete space with common metric in comparison with \mathbb{Q} , a classic sequence of rational number converging to an irrational number is a series (**Basel's problem**)

$$1 + \frac{1}{2^2} + \frac{1}{3^2} + \cdots = \frac{\pi^2}{6}$$

It is easy to prove that the sequence is Cauchy in \mathbb{Q} but not convergent. There are several types of divergence, the problem here is that we can not find a special point to which the sequence converges though we know it tends to something, the defect is in the space or not the sequence itself! Hence "completeness" is a suitable analogies.

One space may not be complete if we change the metric, we take \mathbb{R} as an example, and define a metric $d(x, y) = |e^x - e^y|$, we can prove that it is not complete. Taking a Cauchy sequence $(x_n)_{n \in \mathbb{N}}$, then

$$x_n \rightarrow_{n \rightarrow \infty} x \iff e^{x_n} \rightarrow_{n \rightarrow \infty} e^x$$

We know that the sequence $(-n)_{n \in \mathbb{N}}$ is not Cauchy under the common metric, but it is a Cauchy sequence under the defined metric above. A fact we should notice that two metrics give the same topology, but it can not guarantee the completeness, but we can give a sufficient condition.

Proposition 3.1 (Equivalent distance implies co-complete)

If a space X have two equivalent distance d and d' , then (X, d) is complete if and only if (X, d') is complete.

Proof. Just two steps. Firstly, a sequence is a Cauchy sequence in (X, d) if and only if it is a Cauchy sequence in (X, d') , then prove that if in two space a same cauchy sequence will have the same limit. The proof is finished by the inequality of the equivalent distance. ■

An immediate result can be given considering \mathbb{R}^n

Corollary \mathbb{R} equipped by one of three common metrics (L^1, L^2, L^∞) is always a complet space.

3.1 Induced complet space

Here we will consider several natural complet space by cartesian product or restriction, which is all common technic.

Proposition 3.2 (The completeness of the product space)

Given two complet spaces (X, d) and (Y, d') , their product $X \times Y$ is complet if the equipped metric is L^∞ metric

$$d_\infty = \max(d, d')$$

Proof. Assume that $((x_n, y_n))_{n \in \mathbb{N}}$ is a cauchy sequence of the product space, by the given metric we can conclude that $(x_n)_{n \in \mathbb{N}}$ and $(y_n)_{n \in \mathbb{N}}$ are the cauchy sequence of (X, d) and (Y, d') respectively, so there exist $x \in X$ and $y \in Y$ such that the two sequences converge. Finally we just need to verify that the sequence $((x_n, y_n))_{n \in \mathbb{N}}$ converges to (x, y) . ■

Corollary (\mathbb{R}^n, d_∞) is a complet space with L^∞ norm, and then again by 3.1 we have that \mathbb{R}^n is a complet space with one of three common metrics.

Proposition 3.3 (Completeness of subspace)

Given (X, d) is a complete metric space, a subspace $Y \subset X$ is complete if and only if Y is *closed* in X .

Proof. ■

One interesting example is a function space, which we will always use it later, notice that $B(X, Y)$ is a metric space with the L^∞ metric, and $CB(X, Y)$ is an induced subspace, together with the result 2.4 we can immediately get that $CB(X, Y)$ is complete if $B(X, Y)$ is complete, so let us investigate when it is complete.

Notice that for any $x \in X$, we have the following inequality

$$d_Y(f_n(x), f_m(x)) \leq d_\infty(f_n, f_m) \quad (1)$$

clearly that we hope Y is a complete space which implies a sequence in Y for any x , and then it defines a function that a given Cauchy sequence converges to.

Proposition 3.4 $(B(X, Y), d_\infty)$ is complete if (Y, d_Y) is complete.

Proof. Suppose that $(f_n)_{n \in \mathbb{N}}$ is a Cauchy sequence in $B(X, Y)$, and we fix a value $a \in X$ and then $(f_n(a))_{n \in \mathbb{N}}$ is a Cauchy sequence by (1), and it is convergent since Y is complete. So we define a function $f(x) = \lim_{n \rightarrow \infty} f_n(x)$, and then for any $a, b \in X$, we have

$$d_Y(f(a), f(b)) \leq d_Y(f(a), f_N(a)) + d_Y(f_N(a), f_N(b)) + d_Y(f(b), f_N(b))$$

which implies that f is bounded, so $f \in B(X, Y)$. Finally we will prove that $(f_n)_{n \in \mathbb{N}}$ converges to f . just let m in (1) tends to ∞ and then we get for any $x \in X$

$$d_Y(f_n(x), f(x)) \leq \epsilon$$

and then we can get the expected result. ■

3.2 Fixed point Theorem

One strong and useful result in complete space is about fixed point, it always appears in a recurrence like

$$\begin{cases} x_0 = x \\ x_{n+1} = f(x_n) \end{cases} \quad (2)$$

We will firstly prove the corresponding theorem, and then we will see how it works in the theory of differential equations.

Theorem 3.5 (Banach-Picard fixed point theorem)

Given a metric space (X, d) , and a function $f : X \rightarrow X$ is contract if there exists a positive $k < 1$ such that $d(f(x), f(y)) \leq kd(x, y)$ for any $x, y \in X$.

If the space is complete and a function is contract, then the function has a unique fixed point $x = a$ (such that $f(x) = x$), and we have

- *for any $x \in X$, the sequence $(f^n(x))_{n \in \mathbb{N}}$ of X converges to a .*
- *for any $x \in X$, $d(x, a) \leq \frac{1}{1-k}d(x, f(x))$*

Proof. Firstly we will show the existence of the fixed point. Just use the sequence

defined in (2), the sequence is cauchy because

$$\begin{aligned}
 d(x_{n+1}, x_n) &= d(f(x_n), f(x_{n-1})) \\
 &\leq k \cdot d(x_n, x_{n-1}) \\
 &\dots \\
 &k^n \cdot d(x_1, x_0)
 \end{aligned}$$

So $(x_n)_{n \in \mathbb{N}}$ converges to some $a \in X$ since the given space is complet. And easily to prove that a contract function is continous, then we can find

$$a = \lim x_{n+1} = \lim f(x_n) = f(\lim x_n) = f(a)$$

The fixed point is unique. Suppose that there exists another different fixed point a' , then we have two following corollaries:

$$d(a, a') \leq d(f(a), f(a')) \leq kd(a, a')$$

which implies $k \geq 1$, it is absurd since f must be contract.

We finish the main part of proof, and the first collary is an immediate result from the main part, we just prove the second corollary.

$$\begin{aligned}
 d(f^n(x), x) &\leq d(f^n(x), f^{n-1}(x)) + \dots + d(f(x), x) \\
 &\leq (k^{n-1} + \dots + k + 1)d(f(x), x) \\
 &= \frac{1 - k^n}{1 - k}d(f(x), x)
 \end{aligned}$$

Just take the limit of both sides we can get the expected result. ■

Now we will turn our attention to see how the theorem works in differential equations. In 18th century, mathematicens are familiar with the solutions of the different ordianary differential equations, but how to give a general conculusion about the uniqueness of the solution of a Cauchy problem (I-C problem)?

Example 3.1 *We consider the following cauchy problem*

$$\begin{cases} f' = f \\ f(0) = 1 \end{cases}$$

By the fundamental theorem of calculus we can know that the problem has solution if and only if for any x , there exists a continuous function such that

$$f(x) = 1 + \int_0^x f(t)dt$$

We consider a operator which maps a function to a new function, so the above condition can be transformed to the existence of the fixed point of a operator $T : CB((-a, a), \mathbb{R}) \rightarrow CB((-a, a), \mathbb{R})$ defined by

$$T(f) = 1 + \int_0^{\cdot} f(t)d(t)$$

we can verify that the operator is contract if we choose $a = 1/2$:

$$\begin{aligned} d_{\infty}(T(f), T(g)) &= \sup_{x \in (-a, a)} \left| \int_0^x f(t) - g(t)dt \right| \\ &\leq a \cdot d_{\infty}(f, g) \end{aligned}$$

$CB((-a, a), \mathbb{R})$ is complet according to the previous discussion, so we can conclude that there exists an unique operator in $CB((-a, a), \mathbb{R})$ such that $T(f) = f$, which implies that the solution of the Cauchy problem here is unique in interval $(-a, a)$.

An question is that whether the solution is unique in whole \mathbb{R} ? It is no difficult to extend the function with the same technic.

3.3 Banach Space and Bounded linear operator

A complete normed vector space is a **Banach Space**. It is just a definition to classify a special space, special naming is often accompanied by profound properties about a certain object. Firstly we will generalize the series in Banach space.

Definition 3.2 (Series) Given a normed space $(E, \|\cdot\|)$, a series is the infinite sum of a sequence in the space, usually we denote it $\sum u_n$. a series $\sum_{n \in \mathbb{N}} u_n$ is convergent (to L) if a corresponding sequence (partial sum) $S_n = \sum_{k=0}^{\infty} u_k$ is convergent (to L).

A series $\sum_{n \in \mathbb{N}} u_n$ is **absolutely convergent** if the series $\sum_{n \in \mathbb{N}} \|u_n\|$ is convergent in \mathbb{R} .

Then some classic results about the series can be proved

Proposition 3.6 (ACV implies CV) In Banach space, a series is convergent if it is absolutely convergent.

Proof. Suppose that $\sum_{n \in \mathbb{N}} u_n$ is an absolutely convergent series, and $0 \leq n \leq m$, then

$$\|S_n - S_m\| = \left\| \sum_{k=n+1}^m u_k \right\| \leq \sum_{k=n+1}^m \|u_k\|$$

ACV implies that the partial sum of $\sum \|u_n\|$ is Cauchy, and by the above inequality we have that the partial sum of $\sum u_n$ is Cauchy. ■

Remark In a Banach space $B(X, Y)$, a series of functions $\sum f_n$ ACV implies that $\sum \|f_n\|_{\infty} < \infty$. A famous result is **M-Test**, a quick method to determine a uniform convergence of a series of functions.

Linear operator is an crucial topics in general analysis, because common calculations like differential and integration are linear, so linear operators in a Banach space is a interesting topics. Let us prove a useful proposition about the continuity of a linear operator.

Proposition 3.7 (the properties of a linear and continous map)

Suppose $L : E \rightarrow F$ is a linear map between two Banach space $(E, \|\cdot\|_E)$ and $(F, \|\cdot\|_F)$, following assertions are equivalent:

- (a) *L is Lipschitzienne.*
- (b) *L is continous.*
- (c) *L is continous at 0.*
- (d) *L is bounded in the closed ball $\overline{B(0, 1)}$.*
- (e) *L is bounded in the sphere $S(0, 1)$.*
- (f) *There exist $C > 0$ s.t. $\|Lx\|_F \leq C\|x\|_E$ for any $x \in E$*

Proof. (a) implies (b) implies (c) clearly.

(c) implies (d). Use the definition of the continuity, $\epsilon = 1$ gives a positive number a , such that $\|x\|_E \leq a$ implies $\|Lx\|_F = \|Lx - L0\|_F \leq 1$. Then we take any $x \in \overline{B(0, 1)}$ and then $\|ax\|_E \leq a$, so we have

$$\|L(ax)\|_F = a\|L(x)\|_F \leq 1$$

which gives $\|L(x)\|_F \leq 1/a$. (d) implies (e) clearly since $S(0, 1) \subset \overline{B(0, 1)}$.

(e) implies (f). Given $K = \sup_{x \in S(0,1)} \|Lx\|_F$, then for any $x \in E$ we have

$$\frac{1}{\|x\|_E} \|L(x)\|_F = \|L(\frac{x}{\|x\|_E})\|_F \leq K$$

which gives the inequality we hope, and here $C = K$. (f) implies (a) clearly. ■

Remark A **bounded operator** is a map $L : E \rightarrow F$ which satisfies

$$\|L(x)\|_F \leq C\|x\|_E$$

for any $x \in E$ and some fixed number C . According to above proposition we can know an important properties of linear operator: **a linear operator is bounded if and only if it is continuous.**

Definition 3.3 (operator norm) Suppose that $L : E \mapsto F$ is a bounded linear operator, then we defined the norm of the operator is

$$\|L\|_{op} = \inf\{C > 0 : \|L(x)\|_F \leq C\|x\|_E\}$$

equivalently we can use the following definitions

$$\begin{aligned}\|L\|_{op} &= \sup_{x \neq 0} \frac{\|L(x)\|_F}{\|x\|_E} \\ &= \sup_{\|x\|_E=1} \|L(x)\|_F\end{aligned}$$

it is not difficult to prove that, just take $x = \|x\|_E u$, where u is a vector with the norm 1 and it is parallel to x . The definition of the operator norm motivates us to construct a normed space which contains operators as the elements

Theorem 3.8 Suppose that $LB(E, F)$ is the set of all bounded linear operators from E to F , and it is equipped by operator norm, then $(LB(E, F), \|\cdot\|_{op})$ forms a Banach space if $(F, \|\cdot\|_F)$ is a Banach space.

Proof.

$$\begin{aligned}
\|L\|_{op} = 0 &\iff \sup_{x \neq 0} \frac{\|L(x)\|_F}{\|x\|_E} = 0 \\
&\iff L(x) = 0, \quad x \in E - \{0\} \\
&\iff L(x) = 0, \quad x \in E \text{ (by the continuity of } L)
\end{aligned}$$

Homogeneity and Triangular inequality is easy to prove, so the space is firstly a normed vector space. Then we will prove that it is complete.

Suppose that $(L_n)_{n \in \mathbb{N}}$ is a Cauchy sequence of bounded linear operators from E to F , and then for any $x \in E$ we have $\|L_n(x) - L_m(x)\|_F \leq \|L_n - L_m\|_{op} \|x\|_E$. we put $\epsilon / \|x\|_E$, then we can get that $(L_n(x))_{n \in \mathbb{N}}$ is a Cauchy sequence in F . F is a Banach space then we can conclude that L_n converges to some operator L with $L(x) = \lim_{n \rightarrow \infty} L_n(x)$. It is linear since L_n is linear and the calculation of the limit is also linear. It is easy to prove that by the Triangular inequality

$$\|L(x) - L(y)\|_F \leq \|L(x) - L_n(x)\|_F + \|L_n(x) - L_n(y)\|_F + \|L_n(y) - L(y)\|_F$$

Hence we can conclude that L is also a bounded linear operator. ■

4 Compact Space

There are several different ways to define a compact space, we will firstly give the equiavlent definition of compact space, and then study the property of compact space, and finally consider its application in Normed space.

4.1 Generalisation

Definition 4.1 Given a metric space (X, d) , there are some vocabulary:

- An open cover of a set X is a family of open set $O_i \in X, i \in I$ such that $X = \bigcup_{i \in I} O_i$.
- X is precompact if for any $\epsilon > 0$, there exists a set of finite points $\{x_1, \dots, x_n\}$ inside X such that $\bigcup_{1 \leq k \leq n} B(x_k, \epsilon) = X$.
- X is sequential compact if for any sequence $(x_n)_{n \in \mathbb{N}}$ in the space, there exists a convergent subsequence $(x_{\phi(n)})_{n \in \mathbb{N}}$.

Lemma 4.1 (Lemma de Lebesgue)

If (X, d) is sequential compact and $(O_i)_{i \in I}$ is an open cover of X , then there exists a positive $a > 0$ such that

$$\forall x \in X, \exists i \in I \quad \text{s.t.} B(x, a) \subset O_i$$

According to the lemma we can prove that three definitions of compact space is equivalent.

Theorem 4.2 Given (X, d) is a metric space, then we have

- (1) X is sequential and complet if and only if X is precompact and complet.
- (2) X is precompact and complet if and only if for any open cover of X there exists a finite subcover which still covers X . (**Theorem of Borel-Lebesgue**)

Definition 4.2 A metric space (X, d) is compact if it satisfies one of the following conditions:

- X is sequential compact.
- X is precompact and complet.

- For any open cover of $X : \bigcup_{i \in I} O_i = X$, there exists a finite subcover $J \subset I$ such that $\bigcup_{i \in J} O_i = X$

Remark In following section we use the definition of the sequential compact, because it is easy to prove the properties of the compact space via this definition.

4.2 Basic properties

Proposition 4.3 *Compact implies Bounded*

Proof. Suppose that X is compact and not bounded, on fix $a \in X$ and construct a sequence $(x_n)_{n \in \mathbb{N}}$ with $x_0 = a$, $d(x_n, x_{n-1}) = 1$. Suppose that $x_{\phi(n)}$ is a subsequence which is convergent, then the subsequence must be Cauchy. We will conclude that $1 < \epsilon$ for any $\epsilon > 0$, it is absurd. ■

Proposition 4.4 (Subspace)

Suppose that Y is a induced subspace of a metric space (X, d) , then

(1) If Y is compact, then Y is closed in X .

(2) If X is compact and Y is closed, then Y is compact.

Proof. (1) Suppose that Y is not closed, so there exists a sequence $(x_n)_{n \in \mathbb{N}}$ which converges to some point $a \in X - Y$. Hence for any subsequence, if it converges then it converges to a , so the sequence can not deduce a convergent subsequence, which means that Y is not compact, absurd!.

(2) Suppose that $(x_n)_{n \in \mathbb{N}}$ is a sequence of $Y \subset X$, then there exists a convergent subsequence $(x_{\phi(n)})_{n \in \mathbb{N}}$ since X is compact. And by the condition that Y is closed, so the subsequence must converge in Y , so that satisfies the definition of the compact space. ■

Proposition 4.5 (Product Space)

Suppose that (X, d) and (X', d') are two compact metric spaces, then their product space equipped with the common norm is also compact.

Proof. A sequence of $X \times X'$ implies two sequences of X and X' respectively, we denote them by $(x_n)_{n \in \mathbb{N}}$ and $(x'_n)_{n \in \mathbb{N}}$. So there exists a strictly increasing function ϕ such that $(x_{\phi(n)})$ converges to x since X is compact, and we deduce a subsequence $(x_{\phi(n)}, x'_{\phi(n)})$; and then Similarly there exists a strictly increasing function ψ such that $x'_{\psi \circ \phi(n)}$ converges to x' since X' is compact, so we deduce a subsequence $(x_{\psi \circ \phi(n)}, x'_{\psi \circ \phi(n)})$ finally, it is not difficult it converges to (x, x') under different common norms. ■

Theorem 4.6 (Continuity)

Suppose that $f : X \rightarrow Y$ is a continuous map then we have

- (a) The image of the function $f(X)$ is compact if X is compact.*
- (b) f is a homeomorphism if f is bijective and X is compact.*
- (c) The function is uniformly continuous if X is compact. (Theorem of Cantor-Heine)*

Proof. (a) Given a sequence $(x_n)_{n \in \mathbb{N}}$ of X with a subsequence $(x_{\phi(n)})$ which converges to a , by continuity we have

$$\lim_{n \rightarrow \infty} f(x_{\phi(n)}) = f(\lim_{n \rightarrow \infty} x_{\phi(n)}) = f(a)$$

So for any sequence of Y we can deduce a convergent subsequence by this technique.

(b) by (a) we can know that Y is also a compact space. If C is a closed set of X , then C is compact by the properties of subspace (proposition 4.4), again use

(a) we can know that $f(C)$ is also a compact in Y , and then $f(C)$ is closed since Y is compact. Hence f is a closed map, which means f^{-1} is continuous.

(c) For any $\epsilon > 0$, by continuity of f , $|f(x) - f(x_0)| < \epsilon$ implies an open set $B(x_0, a(x))$, so we can deduce an open cover of X by $\bigcup_{x \in X} B(x, a(x))$. By the compactness of X , we can conclude a finite set $\{x_1, \dots, x_n\} \subset X$ such that $\bigcup_{1 \leq i \leq n} B(x_i, a(x_i))$ covers X . Hence we can let $a = \min\{a(x_1), \dots, a(x_n)\}$, then we can verify the definition of uniform continuity in according to 2 cases.... ■

Theorem 4.7 (Completeness)

Every compact metric space is complete.

Proof. Suppose that $(x_n)_{n \in \mathbb{N}}$ is a Cauchy sequence of a compact metric space (X, d) , then there exists a subsequence $(x_{\phi(n)})$ which converges to $l \in X$, then we will prove that $(x_n)_{n \in \mathbb{N}}$ converges to l . For any $\epsilon/2$, there exists two integers N_1 and N_2 such that

$$n, m \geq N_1 \Rightarrow d(x_n, x_m) < \epsilon/2$$

$$n \geq N_2 \Rightarrow d(x_{\phi(n)}, l) < \epsilon/2$$

So we can take $N = \max(N_1, \phi(N_2))$, then for any $n \geq N$ we have

$$d(x_n, l) \leq d(x_n, x_{\phi(n)}) + d(x_{\phi(n)}, l) < \epsilon$$

■

4.3 Compactness in normed space

In this section we will finally prove a sufficient and necessary condition of compact space in a normed vector space. Let us see the motivation of the result.

Theorem 4.8 (Bolzano-Weierstrass)

Any closed interval $[a, b]$ is compact. More formally, any bounded sequence of \mathbb{R} has a convergent subsequence.

Proof. This result sometimes is seen as an axiom of real number, and it is equivalent with the other 7 theorems or axioms about real number. Here we admit that \mathbb{R} is a complete space. And we take a sequence $(x_n)_{n \in \mathbb{N}}$ of $[a, b]$, then we will construct a subsequence which is Cauchy, this method is given by Bolzano. We divide the interval into two parts by $A_1 = [a, \frac{a+b}{2})$ and $B_1 = [\frac{a+b}{2}, b]$, there are two cases possible. (1) There are infinite points in A_1 ; (2) There are infinite points in B_1 . We take one case and get I_1 , which is A_1 or B_1 . By this recurrence we can conclude a sequence of intervals $(I_k)_{k \in \mathbb{N}}$ with any $x, y \in I_k$, we have $|x - y| \leq \frac{b-a}{2^k}$, and each I_k contains at least one point of the sequence. So we can conclude a subsequence $(x_{\phi(n)})$ by taking a point from each interval, then the sequence is clearly Cauchy. ■

Remark Here we should notice the equivalence of the completeness of real line with B-W theorem. If we assume B-W theorem as an axiom, then by the properties of compact space, $[a, b]$ is complete, which implies that the completeness of real number.

Corollary $[a, b]^N$ is a compact set in \mathbb{R}^N equipped with common norms.

We can guess that a closed and bounded set in a normed space \mathbb{R}^N is always compact, because we take a bounded set A of \mathbb{R} and then take its closure for sake of convergence, then \overline{A} can always be the form of a set within intervals and isolated points.

Theorem 4.9 (The properties of \mathbb{R}^N)

There are three important properties of a normed space \mathbb{R}^N :

(1) All of its norms are equivalent. i.e. N_1 and N_2 are two norms of \mathbb{R}^N , then there exists two positives m and M such that

$$mN_2(x) \leq N_1(x) \leq MN_2(x), \quad \forall x \in \mathbb{R}^N$$

(2) A set is compact in \mathbb{R}^N if and only if the set is closed and bounded. (**Theorem of Heine-Borel**)

(3) \mathbb{R}^N is complete.

Proof. (1) Suppose that e_1, \dots, e_n are the standard basis for \mathbb{R}^n , then for any well-defined norm $\|\cdot\|$ we have

$$\begin{aligned} \|x\| &= \|x_1e_1 + \dots + x_ne_n\| \\ &\leq \|x_1e_1\| + \dots + \|x_ne_n\| \\ &= |x_1| + \dots + |x_n| \\ &\leq n\|x\|_\infty \end{aligned}$$

We put $K = \{x \in \mathbb{R}^N : \|x\|_\infty \leq 1\}$, and the set is compact in \mathbb{R}^N . Thus the identity map $\phi : (\mathbb{R}^N, \|\cdot\|) \rightarrow (\mathbb{R}^N, \|\cdot\|_\infty)$ by $x \mapsto x$ is continuous since for any $x, y \in \mathbb{R}^N$,

$$|\|x\| - \|y\|| \leq \|x - y\| \leq n\|x - y\|_\infty$$

.

And we take a set $K = \{x \in \mathbb{R}^N : \|x\|_\infty = 1\}$ ■

And we can generalize our result by a thought: Any finite-dimensional normed vector space is just a "parody" of \mathbb{R}^N

Theorem 4.10 (Finite-dimensional normed vector space)

Suppose that E is a finite-dimensional vector space, then

- (1) All of its normed are equivalent.*
- (2) A set is compact in E if and only if the set is closed and bounded.*
- (3) $(E, \|\cdot\|)$ is complet.*

Corollary *If $L : E \rightarrow F$ is a linear operator between normed space and E is finite-dimensional, then L is continuous.*

Corollary *Any vector subspace of a finite-dimensional normed space is closed.*

5 Connect Space

5.1 Generalisation

Definition 5.1 *A metric space (X, d) is connect if the closed and open sets in X are only X and \emptyset , and Y is a connect subset of X if $Y \subset X$ and the subspace Y is connect.*

Example 5.1 \mathbb{Q} is not a connect space with the common metric. Notice that $\sqrt{2}$ is not a rational number, then $\mathbb{Q} = (Q \cap (-\infty, \sqrt{2})) \cup (Q \cap (\sqrt{2}, \infty))$, and we denote the two set by Q_1 and Q_2 . By the induced topology, we can know that both Q_1 and Q_2 are open, so they are both cloed because $Q_1 = \mathbb{Q} - Q_2$, so we can finally get that Q is not a connect subset of \mathbb{R} .

In above exemple, if we can divide a set inito two disjoint open sets, then we can prove that the set is not connect. That motivates us to give some other definition of connectness.

Theorem 5.1 (Characteristics of the connect space)

If (X, d) is a metric space, then the following assertions are equivalent:

- (a) X is connected.
- (b) There does not exist two disjoint nonempty open set O_1 and O_2 in X such that $X = O_1 \sqcup O_2$.
- (c) There does not exist two disjoint nonempty closed set C_1 and C_2 in X such that $X = C_1 \sqcup C_2$.
- (d) Any continuous function $f : X \rightarrow \{0, 1\}$ is constant.

Proof. (a) \Rightarrow (b). It is clear to find that O_1 is also closed since $O_1 = X - O_2$ and O_2 is open.

(b) \Rightarrow (c). By (b), we know O_1 is closed, and similarly O_2 is closed too. Hence $X = O_1 \sqcup O_2$ is also the union of two disjoint closed sets.

(c) \Rightarrow (d). Suppose that f is not constant, then $f^{-1}(\{0\})$ and $f^{-1}(\{1\})$ is disjoint and not empty. By the sequential characteristics of closed set, we can prove they are closed, so which contradicts with (c) since $X = f^{-1}(\{0\}) \sqcup f^{-1}(\{1\})$.

(d) \Rightarrow (a). We prove its contrapositive is right. Suppose that X is not connected, then there exists two open and closed sets except X and \emptyset such that $X = A \sqcup B$, and we take a function f by $f(x) = 1$ if $x \in A$, otherwise $f(x) = 0$, and the function is continuous since each pre-image of a subset of $\{0, 1\}$ is open, so it is continuous but not constant for any topology on $\{0, 1\}$. ■

Corollary The interval $[a, b]$ is connect.

In the rest parts we will conclude some properties of the connect space.

Theorem 5.2 (Continuity)

Suppose that $f : X \rightarrow Y$ is a continuous function between two metric space and X is connect, then the image $f(X)$ is connect.

Proof. Suppose that $g : f(X) \rightarrow \{0,1\}$ is a continuous function, notice that $g \circ f$ is a continuous function from X to $\{0,1\}$ and X is connect, so it must be constant, which means $g(f(a)) = g(f(b))$, than g is also constant. ■

Corollary (Intermediate value theorem) *$f : X \rightarrow \mathbb{R}$ is a continuous function and X is a connect space. For any $a, b \in X$ such that $f(a) \neq f(b)$ and y is a point lying between $f(a)$ and $f(b)$, then there exists $c \in X$ such that $f(c) = y$.*

Proof. Suppose that $A = \{x \in X : f(x) \leq y\}$ and $B = \{x \in X : f(x) \geq y\}$, they are both closed by the sequential characteristics. Notice that they are not empty because one contains a while another contains b , and we can write $X = A \cup B$. Hence $A \cap B \neq \emptyset$, which proves our result. ■

Theorem 5.3 (The union of the connect sets)

Given a connect space (X, d) , and $(Y_i)_{i \in I}$ is a collection of connect subset, if the sets in the collection have a common points (equivalently $\bigcap_{i \in I} Y_i \neq \emptyset$), then $\bigcup_{i \in I} Y_i$ is connect.

Proof. Suppose that $(Y_i)_{i \in I}$ is a family of connect sets of X such that $a \in \bigcap_{i \in I} Y_i$, and we Let $Y = \bigcup_{i \in I} Y_i$. Any continuous function $f : Y \rightarrow \{0,1\}$ is constant because $f|_{Y_i}$ is constant, so $f(x) = f(a)$ for any $x \in Y_i$. ■

Proposition 5.4 (Product Space)

Suppose that (X, d) and (X', d') are two connected space, then their product space is also connected

Proof. Suppose that $\phi : X \times X' \rightarrow \{0, 1\}$ is a continuous function, then we fix the first variable to get continuous application $t \mapsto \phi(x_1, t)$, this is a map from X' to $\{0, 1\}$, so it is constant since X' is connect. Hence for any $x'_1, x'_2 \in X'$ we have $\phi(x_1, x'_1) = \phi(x_1, x'_2)$. By similar technic we can get that for any $x_1, x_2 \in X$ we have $\phi(x_1, x'_2) = \phi(x_2, x'_2)$, so we can get $\phi(x_1, x'_1) = \phi(x_2, x'_2)$, which implies the function is constant. ■

Proposition 5.5 *Suppose that (X, d) is a connect space and Y is a connect subset, then any subset Z satisfying $Y \subset Z \subset \overline{Y}$ is connect.*

Proof. Suppose that $f : Z \rightarrow \{0, 1\}$ is a continuous function, then $f|_Y$ is clearly continuous so it must be constant since Y is connect, and we let $f|_Y = c$. Then if $a \in \overline{Y}$ we can find a sequence $(y_n)_{n \in \mathbb{N}}$ which converges to a , so

$$\lim_{n \rightarrow \infty} f|_Y(y_n) = f|_Y(\lim_{n \rightarrow \infty} y_n) = f|_Y(a)$$

which means the extension is well-defined to be a constant function. ■

5.2 Path Connect

Definition 5.2 *Let (X, d) be a metric space. We call γ is a path from a to b if $\gamma : [0, 1] \rightarrow X$ is a continuous function with $\gamma(0) = a$ and $\gamma(1) = b$. And X is said to be a path connect space if every pair of point s can be joined by a path in X*

Remark There are some special cases should be noticed

- If γ is a path from a to b , then it implies a path from b to a , we denote it by γ^{-1} and $\gamma^{-1}(t) = \gamma(1 - t)$

- If γ_1 is a path from a to b and γ_2 is a path from b to c , then it implies a path from a to c , we denote it by γ_{ac} and

$$\gamma_{ac}(t) = \begin{cases} \gamma_1(2t) & t \in [0, 1/2] \\ \gamma_2(2t - 1) & t \in [1/2, 1] \end{cases}$$

Path connect is a important method to determine a space is connect or not.

Proposition 5.6 (suffisant condition of connectness) *A path connect space is connect.*

Proof. We fix a point $a \in X$, and suppose X is a path connect space, then for any $x \in X$ there exists a path form a to x , and we denote it by γ_x , and then $X = \bigcup_{x \in X} \gamma_x([0, 1])$. Notice that $[0, 1]$ is connect, so the image is also connect and they share a common point $a = \gamma_x(0)$, so by theorem 5.3 we can conclude that X is a connect space. ■

Remark The inverse of the propoition is not right. A classic counter example is the graph of the function $x \mapsto \sin(1/x)$, we denote it by $\Gamma := \{(x, \sin(1/x)) : x > 0\}$. We can prove that $\bar{\Gamma}$ is connected but it is not path connected.

Path connect spaces have some simalary properties which is simalar with that of connect space.

Proposition 5.7 (Continuity)

Suppose that $f : X \rightarrow Y$ is a continous function between two metric space and X is path connect, then the image $f(X)$ is path connect.

Proof. Given a path $\gamma : [0, 1] \rightarrow X$, then $f \circ \gamma$ compose a path from $f(\gamma)(0)$ to $f(\gamma)(1)$, and f is surjective so we can conclude the result. ■

Proposition 5.8 (Union of path connect sets)

Given a path connect space (X, d) , and $(X_i)_{i \in I}$ is a collection of path connect subset, if the sets in the collection have a common points (equivalently $\bigcap_{i \in I} X_i \neq \emptyset$), then $\bigcup_{i \in I} X_i$ is path connect.

Proof. Similar technic with theorem 5.3. ■

Proposition 5.9 (Product Space)

Suppose that (X, d) and (X', d') are two path connected space, then their product space is also path connected.

Proof. By theorem 1.6, two path $\gamma : [0, 1] \rightarrow X$ and $\gamma' : [0, 1] \rightarrow X'$ invite a continous map from $[0, 1]$ to $X \times X'$, with the original $(\gamma(0), \gamma'(0))$ and the destination $(\gamma(1), \gamma'(1))$. ■

5.3 Components

We try to divide a space into the disjoint union of connect set, so an equivalence relation occurs here naturally. We define $x \sim y$ if there is a connected subspace of X containing both x and y . The Symmetry and reflexivity of the relation are obvious, transitivity follows by proposition 5.3. Hence our definition is a equivalence relation, it gives a partition of a space by the classes of equivalence, which motivates us to define a special connect subset.

Definition 5.3 (Components) *Suppose that (X, d) is a metric space, and we define C_x is the largest connected subset of the space containing x .*

Remark The component here is actually the class of equivalence in the relation, here we can prove it. The class $[x]$ contains C_x as a subset, so we just need to

prove $[x] \subset C_x$. We notice that $[x]$ is a connect subset containing x , and C_x is the largest one by the definition, so we prove it.

So any space can be written as $X = \bigcup_{x \in X} C_x$, in other words, any space can be divided into connected sets.

Similarly we can define the

6 Differentiation Structure

In this section we wil try to define the differentiation of a function in a normed vector space (Usually we denote them by E, F, G), and we will generalize some common results in calculus. We should notice that differentiable functions are one type of continous function, we can see them as some function with a good properties of "countinuity" locally or generally.

6.1 Differentiatiable functions

Definition 6.1 (Negligeable) *We say that the function $f : E \rightarrow F$ is negligeable (infinitesimal small) with respect to h if*

$$\lim_{\|h\|_E \rightarrow 0} \frac{\|f(h)\|_F}{\|h\|_E} = 0$$

and we often denote it by $o(h)$ ou $o(\|h\|)$.

Remark Formally, another defeinition with epsilon-delta language is

$$\forall \epsilon > 0, \exists \delta > 0, \quad 0 < \|h\|_E < \delta \Rightarrow \|o(h)\|_F < \epsilon \|h\|_E$$

which implies that a neglilation must tend to zero when h tends to zero:

$$\lim_{\|h\|_E \rightarrow 0} \|o(h)\|_F = 0$$

According to this we can define a defferentiable function.

Definition 6.2 *Given two normed vector spaces and U is a open set of E , then an application $f : U \rightarrow F$ is **differentiable** at some point $a \in U$ if there exists a linear application $L \in LB(E, F)$ such that*

$$f(a + h) = f(a) + L(h) + o(h)$$

*The linear application L is called the **differentiation** of f at a , and we denote it by $Df(a)$ ou Df_a . We say that f is differentiable on U if it is differentiable at any point of U .*

Remark The "open" in the definition is necessary, that is because we can not define the limit in a isolated point. Or the limit at some points in boundary always be oneseide, which requires us to restriction the definition in open set to make it well-defined. To see it clearly, we can consider two example.

Example 6.1 *A typicla differentiable function is affine functions with the form $f : x \mapsto L(x) + a$, where L is a linear map from E to F and a is a vector of F . It can be proved easily from the below equality:*

$$f(x + h) = L(x + h) + a = f(x) + L(h) + 0$$

Hence for any $x \in E$ we have $Df(x) = L$, it is constant in LB space.

Following proposition is a boring result which can be easily proven, but we can be motivated from it to give a equivalent definition of the differentiable functions.

Proposition 6.1 *A function f is differentiable at some point a , then the function is continuous at the point.*

We can see here differentiable function is one type of continuous function, so the next definition is equivalent:

Definition 6.3 *Given two normed vector spaces and U is a open set of E , then an application $f : U \rightarrow F$ is **differentiable** at some point $a \in U$ if f is continuous at a and there exists a linear map L from E to F such that*

$$f(a + h) = f(a) + L(h) + o(h)$$

We just need to prove in above definition the differentiation is continuous, then $Df(x) \in LB(E, F)$ for any defined x .

$$\begin{aligned} \lim_{h \rightarrow 0} Df(x)(h) &= \lim_{h \rightarrow 0} f(a + h) - f(a) - o(h) \\ &= f(\lim_{h \rightarrow 0} a + h) - f(a) - \lim_{h \rightarrow 0} o(h) \\ &= f(a) - f(a) - 0 \\ &= 0 = Df(a)(0) \end{aligned}$$

For compute the differentiation of the function, we conclude the next proposition for sake of the convenience.

Proposition 6.2 (General properties) *Suppose that the vector space is over the field \mathbb{K} .*

(1-linearity) *f and g are two differentiable functions at some point a , then for any $\lambda \in \mathbb{K}$*

$$D(f + \lambda g)(a) = Df(a) + \lambda Dg(a)$$

which means $f + \lambda g$ is differentiable at a .

(2-product) f and g are two functions from U to \mathbb{R} , if they are differentiable at some point a , then

$$D(f \cdot g)(a) = f(a)Dg(a) + g(a)Df(a)$$

which means $f \cdot g$ is differentiable at a .

(3-composition) Suppose that U and V are two open sets of E and F respectively. If $f : U \rightarrow F$ is differentiable at $a \in U$ and $g : V \rightarrow G$ is differentiable at $f(a) \in V$, then

$$D(g \circ f)(a) = Dg(f(a)) \circ Df(a)$$

which means $g \circ f$ is differentiable at a . This result some times is called **Chain Rule**.

(4-universal property) Suppose that U is an open set of E , $f : U \rightarrow F_1$ and $g : U \rightarrow F_2$ are two differentiable functions at $a \in U$, then the function $h : U \rightarrow F_1 \times F_2, x \mapsto (f(x), g(x))$ is differentiable at a with

$$Dh(a) = (Df(a), Dg(a))$$

Proof. (Linearity). Calculate

$$\begin{aligned}(f + \lambda g)(a + h) &= f(a + h) + \lambda g(a + h) \\&= f(a) + Df(a)(h) + \epsilon_1(h) + \lambda g(a) + \lambda Dg(a)(h) + \lambda \epsilon_2(h) \\&= (f + \lambda g)(a) + [Df(a) + \lambda Dg(a)](h) + (\epsilon_1(h) + \lambda \epsilon_2(h))\end{aligned}$$

(Product). Calculate

$$\begin{aligned}f \cdot g(a + h) &= f(a + h)g(a + h) \\&= [f(a) + Df(a)(h) + \epsilon_1(h)][g(a) + Dg(a)(h) + \epsilon_2(h)] \\&= fg(a) + [f(a)Dg(a) + g(a)Df(a)](h) + R(h)\end{aligned}$$

where $R(h) = \epsilon_1(h)g(a + h) + \epsilon_2f(a + h)$, notice that differentiation implies continuity, so there exists M_1, M_2 such that $|f| \leq M_1$ and $|g| \leq M_2$ on compact $\overline{B(0, h)}$, so $R(h) = o(h)$.

(Composition). Calculate

$$\begin{aligned} g(f(a + h)) &= g(f(a) + Df(a)(h) + \epsilon_1(h)) \\ &= g(f(a)) + Dg(f(a))(Df(a)(h) + \epsilon_1(h)) + \epsilon_2(Df(a)(h) + \epsilon_1(h)) \\ &= g(f(a)) + Dg(f(a)) \circ Df(a)(h) + R(h) \end{aligned}$$

where $R(h) = D(g(f(a)))(\epsilon_1(h)) + \epsilon_2(Df(a)(h) + \epsilon_1(h))$, and we have

$$\frac{\|R(h)\|}{\|h\|} \leq \|D(g(f(a)))\| \frac{\|\epsilon_1(h)\|}{\|h\|} + \frac{\|\epsilon_2(Df(a)(h) + \epsilon_1(h))\|}{\|Df(a)(h) + \epsilon_1(h)\|} \frac{\|Df(a)\| \|h\| + \|\epsilon_1(h)\|}{\|h\|}$$

which implies that $R(h) = o(h)$.

(Universal property). Calculate

$$\begin{aligned} h(a + h) &= (f(a + h), g(a + h)) \\ &= (f(a) + Df(a)(h) + \epsilon_1(h), g(a) + Dg(a)(h) + \epsilon_2(h)) \\ &= h(a) + (Df(a)(h), Dg(a)(h)) + (\epsilon_1(h), \epsilon_2(h)) \end{aligned}$$

Notice that $\frac{\|(\epsilon_1(h), \epsilon_2(h))\|_\infty}{\|h\|}$ tend to null, so it is a $o(h)$. ■

Another important properties is about the inverse of the function, in calculus we sometimes use the formula $(f^{-1})'(y) = \frac{1}{f'(x)}$ with $y = f(x)$, this result can be generalized to the following theorem.

Theorem 6.3 (Theorem of the inverse function)

Suppose that $f : U \subset E \rightarrow V \subset F$ is a homeomorphism and differentiable at

$a \in U$. If $Df(a)$ is invertible and $Df(a)^{-1}$ is continuous, then f^{-1} is differentiable at $f(a)$ with

$$Df^{-1}(f(a)) = Df(a)^{-1}$$

Proof. Notice that $id_V = f \circ f^{-1}$ since f is bijective, and the differentiation of identity map is still identity. Hence suppose that f^{-1} is differentiable, then by (3-composition) we have

$$Id_V = DId_V(b) = Df \circ f^{-1}(b) = Df(f^{-1}(b)) \circ Df^{-1}(b)$$

which implies $Df^{-1}(b) = Df(a)^{-1}$ if $b = f(a)$. Now we will prove that f^{-1} is actually differentiable under the given condition. We let $r(h) = f^{-1}(a + h) - f^{-1}(a) - Df(a)^{-1}(h)$, then

$$\begin{aligned} b + h &= f(f^{-1}(b + h)) \\ &= f(f^{-1}(b) + Df(a)^{-1}(h) + r(h)) \\ &= f(a) + Df(a)(Df(a)^{-1}(h) + r(h)) + \epsilon(Df(a)^{-1}(h) + r(h)) \\ &= b + h + Df(a)(r(h)) + \epsilon(Df(a)^{-1}(h) + r(h)) \end{aligned}$$

So we can get $\|r(h)\| \leq \frac{1}{\|Df(a)\|} \|\epsilon(Df(a)^{-1}(h) + r(h))\|$. Notice that r is a continuous on zero with $r(0) = 0$, so there exists ξ such that $\|r(h)\| \leq \|h\|$ if $\|h\| \leq \xi$. Notice that $\epsilon(h) = o(h)$, so take $\delta > 0$, then there exists η such that

$$\|r(h)\| \leq \frac{\delta}{\|Df(a)\|} \|Df(a)^{-1}(h) + r(h)\| \leq \frac{\delta(\|Df^{-1}(a)\| + 1)}{\|Df(a)\|} \|h\|$$

if $\|h\| \leq \xi$ and $\|Df(a)^{-1}(h) + r(h)\| \leq \eta$, which implies $\|h\| \leq \min(\xi, \frac{\eta}{\|Df(a)^{-1}\| + 1})$, rewrite it we can get that f^{-1} is differentiable at $b = f(a)$, and notice that the condition about $Df(a)^{-1}$ ensure the existence of $\|Df(a)^{-1}\|$. ■

6.2 In Euclidean Space

We consider the case that $E = \mathbb{R}^m$ and $F = \mathbb{R}^n$, and we denote the base canonical of E by (e_1, \dots, e_m) .

Definition 6.4 Suppose that $f : U \rightarrow F$ is a differentiable function at point $a \in U$, the **partial derivative** of the function about i -th variable exists if the limit $\lim_{t \rightarrow 0} \frac{f(a+te_i) - f(a)}{t}$ exists, and we denote it by $\partial_i f(a)$ or $\frac{\partial f}{\partial x_i}(a)$

If we consider a vector-value function, that means we consider a function $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$, if it is differentiable at a then $Df(a)$ will be a linear map from \mathbb{R}^m to \mathbb{R}^n , and by the condition that $Df(a)(e_i) = \partial_i f(a)$, then we can conclude an object:

$$\nabla f = (\partial_1 f(a), \dots, \partial_m f(a)) \in \mathbb{R}^{1 \times m}$$

It is called **gradient** of the function, it is actually $Df(a)$ since

$$\begin{aligned} \nabla f(x) &= \nabla f(x_1 e_1 + \dots x_m e_m) \\ &= x_1 \nabla f(e_1) + \dots + x_m \nabla f(e_m) \\ &= x_1 Df(a)(e_1) + \dots + x_m Df(a)(e_m) \\ &= Df(a)(x) \end{aligned}$$

More generally, by the (4-universal property) we can find that any function $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$ which is differentiable at a , it can be invited to $f = (f_1, \dots, f_n)^t$ with n functions $f_i : \mathbb{R}^m \rightarrow \mathbb{R}$ which is differentiable at a . Hence we can conclude a more general object

$$Jf(a) = (\nabla f_1 \dots \nabla f_n)^t = \begin{pmatrix} \frac{\partial f_1}{\partial x_1}(a) & \dots & \frac{\partial f_1}{\partial x_m}(a) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_n}{\partial x_1}(a) & \dots & \frac{\partial f_n}{\partial x_m}(a) \end{pmatrix}$$

It is called **jacobi matrix** of f at point a , clearly it is actually $Df(a)$ here since $Df(a) = (Df_1(a), \dots, Df_n(a))$. Particularly, if $n = m$ we call the determinant of the jacobi matrix as **Jacboienne**.

Remark By general propeerties 3-composition we can conculde the following equality anout the jacboi matrix of composed functions.

$$J(g \circ f)(a) = Jg(f(a)) \cdot Jf(a)$$

Following is a porposition for compute the directional derivative.

Proposition 6.4 *Similarly we can define the directional derivative along the drierction v by*

$$\partial_v f(a) := \lim_{t \rightarrow 0} \frac{f(a + tv) - f(a)}{t}$$

Then $\partial_v f(a) = Jf(a) \cdot v = Df(a) \cdot v$.

Proof. By the definition of the differentiable function we have

$$f(a + tv) = f(a) + tDf(a)(v) + o(tv)$$

so arrange the equality we have that

$$\partial_v f(a) = \lim_{t \rightarrow 0} Df(a)(v) + \frac{o(tv)}{\|tv\|} \|v\| = Df(a)(v)$$

■

6.3 Functions of class C1

Firstly we generalize lagrange mean value.

Theorem 6.5 (Mean value theorem/Théorème des accroissement finis)

Suppose that $\gamma : [a, b] \rightarrow F$ is a continuous function on $[a, b]$ and it is differentiable on (a, b) . If there exists $M \in \mathbb{R}$ such that $\|\gamma'(t)\|_F \leq M$ for any $t \in (a, b)$, then

$$\|\gamma(b) - \gamma(a)\|_F \leq M|b - a|$$

Proof. We firstly prove that the result holds when $F = \mathbb{R}$. We define a function

$$\phi(t) = \gamma(t) - \gamma(a) - \frac{t - a}{b - a}(\gamma(b) - \gamma(a)), \quad t \in [a, b].$$

It is a differentiable function on (a, b) with $\phi(a) = \phi(b) = 0$, then by Rolle's theorem we have $\phi'(c) = 0$ for some $c \in (a, b)$, hence we have $\frac{|\gamma(b) - \gamma(a)|}{|b - a|} = |\gamma'(c)| \leq M$, which implies the inequality we hope.

For the general case, we define $\varphi(t) = \langle \gamma(b) - \gamma(a), \gamma(t) \rangle$, where the inner product is invited by the norm, it is an map from $[a, b]$ to \mathbb{R} , and we can calculate that $\varphi'(t) = \langle \gamma(b) - \gamma(a), \gamma'(t) \rangle$, then by above result we have

$$\begin{aligned} \|\gamma(b) - \gamma(a)\|^2 &= |\varphi(b) - \varphi(a)| \\ &= \langle \gamma(b) - \gamma(a), \gamma'(t) \rangle |b - a| \\ &\leq M \|\gamma(b) - \gamma(a)\| |b - a| \end{aligned}$$

the last inequality is from **Cauchy-Schwarz inequality**. Cancel $\|\gamma(b) - \gamma(a)\|$ at both side and we can get the result we hope. ■

Mean value theorem can be right when the function is defined on a **convex** open set.

Theorem 6.6 (General Mean Value Theorem)

Suppose that $f : U \rightarrow F$ is a differentiable function defined on the convex open

set $U \subset E$, and $\|Df(x)\| \leq M$ for any $x \in U$, then for any $x, y \in U$

$$\|f(x) - f(y)\|_F \leq M\|x - y\|_E$$

That means the function is M -Lipschitzienne.

Proof. Take two distinct points $a, b \in U$ and let $\gamma(t) = f(at + (1 - t)b)$, $t \in [0, 1]$. Then we can calculate

$$\begin{aligned} \|f(b) - f(a)\| &= \|\gamma(1) - \gamma(0)\| \\ &= \|\gamma'(c)\|(1 - 0) \\ &= \|Df(\gamma(t))(b - a)\| \\ &\leq M\|b - a\| \end{aligned}$$

The inequality still holds for any choice of two distinct points in U , which implies that f is M -lipschitzienne on U . ■

A useful result is about the null differentiation function and constant function.

Corollary Suppose that $f : U \rightarrow F$ is a differentiable function defined on the **connect** open set $U \subset E$. If $Df(x) = 0$ for any $x \in U$, then the function is constant.

Proof. We fix $a \in U$, and let $V = \{x \in U : f(x) = f(a)\}$, $W = \{x \in U : f(x) \neq f(a)\}$. Notice that f is constant when it is restricted to an open ball since open ball is convex in normed space and $\|f(u) - f(v)\| \leq 0$ by mean value theorem. Then for any $x \in V \subset U$, there exists $r_x > 0$ such that $B(x, r_x) \subset U$, and then $f|_{B(x, r_x)}$ is constant, which implies $B(x, r_x) \subset V$, so V is open. Similarly, we can conclude that W is also open, which implies that $U = V \sqcup W$

is the union of two disjoint open set. U is connect, so W must be empty set, and V must be equal to U , which means $f(x) = f(a)$ for any $x \in U$, i.e. f is constant. ■

Now we can define the function of class C^1 . Which ensures the existence of $\sup_{x \in U} \|Df(x)\|$. If $f : U \rightarrow F$ is a differentiable function, we should clarify two applications

$$x \mapsto Df(x)$$

and

$$x \mapsto Df(a)(x)$$

The first appliaction maps each point of U to a linear bounded opreator, and the second appliaction is just a linear bounded opreator $Df(a)$, they are different. The first appliaction we often call it the **differential opreator** of function f , formally it is the appliaction

$$D : \mathcal{F}_1 \rightarrow \mathcal{F}_2, f \mapsto Df$$

where \mathcal{F}_1 is the set of all functions from E to F , and \mathcal{F}_2 is the set of all functions from E to $LB(E, F)$.

Definition 6.5 *$f : U \rightarrow F$ is a function of class C^1 on U if the function is differentiable on U and the application $x \mapsto Df(x)$ which maps from U to $LB(E, F)$ is continous.*

Remark We can immediately get that the sum, composition, product, inverse of a class C^1 function is stil class C^1 , which guaranteed by the algebraic properties of countinuous functions and differentiable functions.

Following is a suffisant and necessary condition of the class C^1 function in euclidean space.

Theorem 6.7 *We suppose that $f : U \subset \mathbb{R}^m \rightarrow \mathbb{R}^n$ is a function defined on U , then following two assertions are equivalent:*

- (a) *f is a function of class C^1 .*
- (b) *The partial derivatives of f are well-defined and continuous on U*

Proof. If f is of class C^1 , then

$$Df = \left(\frac{\partial f_i}{\partial x_j} \right)_{1 \leq i \leq n, 1 \leq j \leq m}$$

The map must be well-defined and continuous, which can be seen as a map from U to \mathbb{R}^{nm} , so each partial derivative must be continuous. If each partial derivative is continuous, we should firstly calculate the differentiation of the function and prove that it is differentiable, then we can get the same form above, so directly Df is continuous since each component is continuous. ■

The final parts of the section is about the Theorem of the inverse function.

Definition 6.6 (Diffeomorphism)

A function $\phi : U \subset E \rightarrow V \subset F$ is a C^1 -diffeomorphism if

- (a) *ϕ is bijective.*
- (b) *ϕ and ϕ^{-1} are all functions of class C^1 .*

And we denote $\text{Diff}_1(\mathbb{R}^n)$ as the set of all C^1 -diffeomorphism from \mathbb{R}^n to \mathbb{R}^n , it forms a group with the composition operation.

Following is the generalisation of the theorem of inverse function.

Theorem 6.8 (Local Inversion Theorem)

Suppose that E and F are two Banach spaces and $f : U \rightarrow F$ is a function of class C^1 . If $Df(a)$ is invertible and $Df(a)^{-1}$ is continuous for some point $a \in U$,

then there exists an open set $V \subset U$ containing a and an open set $W \subset F$ such that $f|_V$ is a C^1 -diffeomorphism from U to V .

There are two result of the theorem

Corollary (Open map)

If $f : U \rightarrow F$ is a function of class C^1 on U and $Df(x)$ is invertible for any $x \in U$, then f is an open map.

Corollary (Global inversion theorem)

The function $f : U \rightarrow W \subset F$ is a C^1 -diffeomorphism if

- (a) f is injective.
- (b) f is a function of class C^1 .
- (c) $Df(x)$ is invertible for any $x \in U$.