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Lebesgue number lemma

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Owner djao (24) Last modified by djao (24)

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Author djao (24) Entry type Theorem Classification msc 54E45

Defines Lebesgue number

Lebesgue number lemma: For every open cover \mathcal{U} of a compact metric space X, there exists a real number $\delta > 0$ such that every open ball in X of radius δ is contained in some element of \mathcal{U} .

Any number δ satisfying the property above is called a *Lebesgue number* for the covering $\mathcal U$ in X.