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intervals are connected

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We wish to show that intervals (with standard topology) are connected. In order to this, we will prove that the space of real numbers \mathbb{R} is connected. First we need a lemma.

Let (X, d) be a metric space. Recall that for $x \in X$ and $r \in \mathbb{R}^+$ we have

$$B(x, r) = \{y \in X \mid d(x, y) < r\}.$$

Lemma. Let (X, d) be a metric space and $R \subset \mathbb{R}^+$ such that R is nonempty and bounded. Then for any $x \in X$ we have

$$\bigcup_{r \in R} B(x, r) = B(x, \sup(R)).$$

Proof. Assume that $y \in \bigcup_{r \in R} B(x, r)$. Then there is $r_0 \in R$ such that $d(x, y) < r_0$ and thus $d(x, y) < \sup(R)$, so $y \in B(x, \sup(R))$.

Now assume that $y \in B(x, \sup(R))$. Then $d(x, y) < \sup(R)$ and it follows (from the definition of supremum) that there is $r_0 \in R$ such that $d(x, y) < r_0$ and therefore $y \in B(x, r_0) \subset \bigcup_{r \in R} B(x, r)$, which completes the proof. \square

Proposition. The space of real numbers is connected.

Proof. Assume that $U, V \subseteq \mathbb{R}$ are open subsets of \mathbb{R} such that $U \cap V = \emptyset$ and $U \cup V = \mathbb{R}$. Furthermore assume that $U \neq \emptyset$ and take any $x_0 \in U$. Then (since U is open) there is $r_0 \in \mathbb{R}$ such that the open ball

$$B(x_0, r_0) = \{x \in \mathbb{R} \mid |x - x_0| < r_0\}$$

is contained in U . Consider the set

$$R = \{r \in \mathbb{R}^+ \mid B(x_0, r) \subseteq U\}.$$

Thus R is nonempty.

Assume that R is bounded. Denote by $s = \sup(R) < \infty$. We can apply the lemma:

$$\bigcup_{r \in R} B(x_0, r) = B(x_0, s).$$

Thus (due to the definition of R) $B(x_0, s)$ is a maximal open ball (with the center in x_0) which is contained in U . Now

$$B(x_0, s) = (a, b)$$

for some $a, b \in \mathbb{R}$. Since (a, b) is maximal then $a \notin U$ or $b \notin U$. Indeed, if both $a \in U$ and $b \in U$, then (since U is open) small neighbourhoods of a and

b are also contained in U , so $(a - \epsilon, b + \epsilon)$ is contained in U (for some $\epsilon > 0$), but (a, b) was maximal. Contradiction.

Without loss of generality we can assume that $b \notin U$. Then $b \in V$, because $U \cup V = \mathbb{R}$. But then (since V is open) there is $c \in \mathbb{R}$ such that $a < c < b$ and $c \in V$. Thus $U \cap V \neq \emptyset$. Contradiction. Therefore R is unbounded.

Take any unbounded sequence $(a_n)_{n=1}^{\infty}$ from R . Then we have

$$\mathbb{R} = \bigcup_{n=1}^{\infty} B(x_0, a_n) \subseteq U$$

and thus $U = \mathbb{R}$, so $V = \emptyset$. This completes the proof. \square

Corollary. For any $a, b \in \mathbb{R}$ such that $a < b$ intervals (a, b) , $[a, b)$, $(a, b]$ and $[a, b]$ are connected.

Proof. One can easily show that intervals are continuous image of \mathbb{R} and therefore intervals are connected.