

Analysis II

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1 Uniform Convergence

For a subset $E \subseteq \mathbb{R}$, have a sequence $f_n : E \rightarrow \mathbb{R}$. What does it mean for the sequence (f_n) to converge? The most basic notion for any $x \in E$ require that the sequence of real numbers $f_n(x)$ to converge in \mathbb{R} . If this holds we can define a new function $f : E \rightarrow \mathbb{R}$ by setting each value to the limit of the function.

Definition. (Pointwise limit) We say that (f_n) converges *pointwise* if for all x in its domain we have that

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

converges. We write that $f_n \rightarrow f$ pointwise.

Are properties such as continuity, differentiability integrability, preserved in the limit? We'll use an example to show that continuity is not preserved.

We can see this by taking a sequence of functions which converge to a step function by taking tighter and tighter curves which get steeper and steeper. For example take,

$$f_n : [-1, 1] \rightarrow \mathbb{R}, \quad f_n(x) = x^{\frac{1}{2n+1}}.$$

So in the limit we get that

$$f_n(x) \rightarrow f(x) = \begin{cases} 1 & 0 < x \leq 1 \\ 0 & x = 0 \\ -1 & -1 \leq x < 0 \end{cases}$$

which is not continuous.

For an example where integrability is not preserved, let q_1, q_2, q_3, \dots be an enumeration of $\mathbb{Q} \cap [0, 1]$ and define

$$f_n(x) = \begin{cases} 1 & x \in \{q_1, \dots, q_n\} \\ 0 & \text{otherwise} \end{cases}$$

so we get $f_n(x)$ continuous everywhere on $[0, 1]$ apart from a finite number of points, then f_n is integrable on $[0, 1]$ (IA Analysis I). But,

$$\lim_{n \rightarrow \infty} f_n(x) = \mathbf{1}_{\mathbb{Q}}(x)$$

which we know is not integrable.

If $f_n \rightarrow f$ pointwise, f_n integrable, f integrable, does it follow that $\int f_n \rightarrow \int f$? (Spoiler: No) For example take f_n to be a 'spike' with height n and width $\frac{2}{n}$, concretely,

$$f_n(x) = \begin{cases} n^2 x & 0 \leq x \leq \frac{1}{n} \\ n^2(\frac{2}{n} - x) & \frac{1}{n} \leq x \leq \frac{2}{n} \\ 0 & \text{otherwise} \end{cases}$$

So the integral of f_n over $[0, 1]$ is 1, but we can see that f_n converges pointwise to zero. So $\int_0^1 f_n \rightarrow 1$ but $\int_0^1 f \rightarrow 0$.

So we need a better (stronger) notion for the convergence of a sequence of functions. We can't use something too strong, such as $f_n \rightarrow f$ if f_n is eventually f for large enough n . We've got to find something inbetween. This is uniform convergence.

Definition. (Uniform convergence) Let $f_n, f : E \rightarrow \mathbb{R}$, for $n \in \mathbb{N}$. We say that (f_n) converges *uniformly* on E if the following holds. For all $\varepsilon > 0$, $\exists N = N(\varepsilon)$ such that for every $n \geq N$ and for every $x \in E$ we have that $|f_n(x) - f(x)| < \varepsilon$.

Remark. This statement is equivalent to the following,

$$\forall \varepsilon > 0, \exists N = N(\varepsilon), \text{ s.t. } \forall n \geq N, \sup_{x \in E} |f_n(x) - f(x)| < \varepsilon.$$

Comparing this to pointwise convergence, $\forall x \in E$ and $\forall \varepsilon > 0$, $\exists N = N(\varepsilon, x)$ such that $n \geq N \implies |f_n(x) - f(x)| < \varepsilon$. So we can change our N value for each individual x . However we can't in uniform convergence, which makes this is stronger statement.

Hence we see Uniform convergence \implies Pointwise convergence. This gives a nice way to compute uniform limits. If a function doesn't converge pointwise then we know it doesn't converge uniformly. If we know a sequence of functions converges pointwise to some limit function, then this function must be the limit of the uniform limit, if it exists.

Definition. (Uniformly Cauchy) Let $f_n : E \rightarrow \mathbb{R}$ be a sequence of functions. We say that (f_n) is *uniformly Cauchy* on E if

$$\forall \varepsilon > 0, \exists N = N(\varepsilon) \text{ s.t. } n, m \geq N \implies \sup_{x \in E} |f_n(x) - f_m(x)| < \varepsilon.$$

Theorem. (Cauchy criterion for uniform convergence) Let (f_n) be a sequence of functions with $f_n : E \rightarrow \mathbb{R}$. The (f_n) converges uniformly on E if and only if (f_n) is uniformly Cauchy on E .

Proof. Suppose that (f_n) is a sequence converging uniformly in E to some function f . Given some $\varepsilon > 0$, there is a N such that $\sup_{x \in E} |f_n(x) - f(x)| < \varepsilon$ for all $n \geq N$. By the triangle inequality $\forall x \in E$, picking $n, m \geq N$,

$$\begin{aligned} |f_n(x) - f_m(x)| &\leq |f_n(x) - f(x)| + |f_m(x) - f(x)| \\ &\leq \sup_E |f_n - f| + \sup_E |f_m - f| \\ &< \varepsilon + \varepsilon \\ &< 2\varepsilon \end{aligned}$$

hence (f_n) is uniformly Cauchy.

For the converse, suppose that (f_n) is a sequence uniformly Cauchy in E . Then the sequence of real numbers $(f_n(x))$ is Cauchy so by IA Analysis I, this sequence has a limit, call it $f(x)$. So (f_n) converges pointwise to f . Now we check that $f_n \rightarrow f$ uniformly on E . Pick any $\varepsilon > 0$ and note that by the hypothesis that (f_n) is uniformly Cauchy, there exists a number N such that for all $n, m \geq N$ we have $|f_n(x) - f_m(x)| < \varepsilon$. Fix $n \geq N$ and let $m \rightarrow \infty$ in this. So since $f_m(x)$ converges to $f(x)$ pointwise, we get that

$$|f_n(x) - f(x)| \leq \varepsilon$$

hence (f_n) converges uniformly in E . □

For an example consider $f_n : \mathbb{R} \rightarrow \mathbb{R}$ defined by $f_n(x) = \frac{x}{n}$. So $f_n \rightarrow 0$ pointwise on \mathbb{R} . But $|f_n - 0|$ is unbounded so the supremum doesn't exist so f_n does not converge uniformly on \mathbb{R} . However if we restrict the domain of f_n to $[-a, a]$ then we get uniform convergence.

Theorem. (Continuity is preserved under uniform limits) Let $f_n, f : [a, b] \rightarrow \mathbb{R}$. Suppose that (f_n) converges to f uniformly on $[a, b]$. If $x \in [a, b]$ is such that f_n is continuous at x for all $n \in \mathbb{N}$, then f is continuous at x .

Proof. Let $\varepsilon > 0$ by uniform convergence of $f_n \rightarrow f$ we have some $N \in \mathbb{N}$ such that for all $n \geq N$,

$$\sup_{y \in [a, b]} |f_n(y) - f(y)| < \varepsilon$$

. By continuity of f_N at x we have $\delta = \delta(N, x, \varepsilon) > 0$ s.t. $y \in [a, b], |x - y| < \delta \implies |f_N(y) - f_N(x)| < \varepsilon$.

Then $y \in [a, b], |x - y| < \delta$ we] have

$$\begin{aligned} |f(y) - f(x)| &\leq |f(y) - f_N(y)| + |f_N(y) - f_N(x)| + |f_N(x) - f(x)| \\ &< \varepsilon + \varepsilon + \varepsilon \\ &< 3\varepsilon \end{aligned}$$

Hence f is continuous at x . \square

It is instructive to see where this proof goes wrong if we only assume that (f_n) converges to f pointwise.

Corollary. (Uniform limits of continuous functions are continuous) If $f_n, f : [a, b] \rightarrow \mathbb{R}$, and $f_n \rightarrow f$ uniformly on $[a, b]$ and if f_n is continuous on $[a, b]$ for every n then f is continuous on $[a, b]$.

Proof. Immediate from the previous theorem. \square

From now on we will denote $C([a, b]) = \{f : [a, b] \rightarrow \mathbb{R} : f \text{ is continuous on } [a, b]\}$.

Theorem. Let (f_n) be a uniformly Cauchy sequence of functions in $C([a, b])$ the it converges to a function in $C([a, b])$.

Proof. Trivial from our theorems earlier proved. \square

Theorem. (Uniform convergence implies convergence of integrals) For $f_n, f : [a, b] \rightarrow \mathbb{R}$ be such that f_n, f are bounded and integrable on $[a, b]$. If $f_n \rightarrow f$ uniformly on $[a, b]$ then

$$\int_a^b f_n(x) dx \rightarrow \int_a^b f(x) dx$$

Remark. The assumption that f is integrable is redundant. We will see later that integrability of f_n implies that f is integrable if $f_n \rightarrow f$ uniformly

Proof.

$$\begin{aligned} \left| \int_a^b f_n(x) dx - \int_a^b f(x) dx \right| &= \left| \int_a^b f_n(x) - f(x) dx \right| \\ &\leq \int_a^b |f_n(x) - f(x)| dx \\ &\leq \sup_{x \in [a,b]} |f_n(x) - f(x)|(b-a) \rightarrow 0 \end{aligned}$$

by assumption.

1.1 Differentiation and uniform convergence

This is more subtle if $f_n \rightarrow f$ uniformly on some interval and if f_n are differentiable it does not follow that

- (i) That f is differentiable.
- (ii) Even if f is differentiable that $f'_n(x) \rightarrow f'(x)$.

We can view this in the example of $f_n : [-1, 1] \rightarrow \mathbb{R}$ with $f_n(x) = |x|^{1+\frac{1}{n}}$. Hence we have that

$$\lim_{x \rightarrow 0} \frac{f_n(x) - f_n(0)}{x} = \lim_{x \rightarrow 0} \operatorname{sgn}(x^{\frac{1}{n}}) = 0$$

So f_n is differentialbe at 0 with $f_n(0) = 0$ and clearly f_n is differentiable everywhere where $x = 0$ too. We can check that $f_n \rightarrow |x|$ uniformly. But $|x|$ is not differentiable at $x = 0$.

Now consider the example $f_n : \mathbb{R} \rightarrow \mathbb{R}$ with

$$f_n(x) = \frac{\sin(nx)}{\sqrt{n}}.$$

So $f_n \rightarrow 0$ uniformly on \mathbb{R} . So we have a differentiable limit but $f'_n(x) = \sqrt{n} \cos(nx)$ which is not convergent as $n \rightarrow \infty$. So we don't have $f'_n(x) \rightarrow f'(x)$ pointwise on \mathbb{R} .

Theorem. Let $f_n : [a, b] \rightarrow \mathbb{R}$ be a sequence of differentiable functions (at the end points this means that the one-sided derivative exists). Suppose that:

- (i) $f'_n \rightarrow g$ uniformly for some function $g : [a, b] \rightarrow \mathbb{R}$.
- (ii) For some $c \in [a, b]$ the sequence $(f_n(c))$ converges.

Then (f_n) converges uniformly to some function $f : [a, b] \rightarrow \mathbb{R}$ where f is differentiable everywhere on $[a, b]$ and $f'(x) = g(x)$ for all $x \in [a, b]$.

This proves that

$$\left(\lim_{n \rightarrow \infty} f_n \right)' = \lim_{n \rightarrow \infty} f'_n$$

i.e. we can exchange the derivative and limit in this case.

Remark. If we assume that f'_n are continuous, then the proof is more straightforward and can be based on the fundamental theorem of calculus.

Proof. By the mean value theorem applied to the difference $(f_n - f_m)$ we have that for any $x \in [a, b]$

$$\begin{aligned} f_n(x) - f_m(x) &= f_n(c) - f_m(c) + (x - c)(f_n - f_m)'(x_{n,m}) \\ \implies |f_n(x) - f_m(x)| &\leq |f_n(c) - f_m(c)| + (b - a)|f_n'(x_{n,m}) - f_m'(x_{n,m})| \\ \implies \sup |f_n - f_m| &< |f_n(c) - f_m(c)| + (b - a) \sup |f_n' - f_m'| \rightarrow 0 \end{aligned}$$

as $n \rightarrow \infty$. So (f_n) is uniformly Cauchy and hence there is an $f : [a, b] \rightarrow \mathbb{R}$ s.t. $f_n \rightarrow f$ uniformly.

For the next part fix some $y \in [a, b]$. Define

$$h(x) = \begin{cases} \frac{f(x) - f(y)}{x - y} & x \neq y \\ g(y) & x = y \end{cases}$$

Now we only have to establish that h is continuous at y to show that f is differentiable at y with $f'(y) = g(y)$. Let

$$h_n(x) = \begin{cases} \frac{f_n(x) - f_n(y)}{x - y} & x \neq y \\ f_n'(y) & x = y \end{cases}$$

then since f_n is differentiable at y we see that h_n is continuous on $[a, b]$. The pointwise limit of (h_n) is h almost by definition since $f_n' \rightarrow g$ at $x = y$. Since the uniform limit of sequence of continuous functions is continuous, we just need to show that (h_n) is uniformly Cauchy on $[a, b]$ since the limit must be h since it converges pointwise to h .

$$h_n(x) - h_m(x) = \begin{cases} \frac{(f_n - f_m)(x) - (f_n - f_m)(y)}{x - y} & x \neq y \\ (f_n' - f_m')(y) & x = y \end{cases}.$$

By the mean value theorem,

$$\begin{aligned} h_n(x) - h_m(x) &= \begin{cases} (f_n - f_m)'(x_{n,m}) \text{ for some } x_{n,m} \text{ between } x \text{ and } y & x \neq y \\ (f_n - f_m)'(y) & x = y \end{cases} \\ \sup_{[a,b]} |h_n - h_m| &\leq \sup_{[a,b]} |f_n' - f_m'| \rightarrow 0 \end{aligned}$$

as $n, m \rightarrow \infty$. So (h_n) is uniformly Cauchy so we're done. \square

Remark. f'_n need not be continuous consider

$$f(x) = \begin{cases} x^2 \sin \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

the f is differentiable on $[-1, 1]$ with $f'(x)$ not continuous at $x = 0$ and we can take $f_n(x) = f(x)$ for all n (or $f_n(x) = f(x) + \frac{x}{n}$).

We have a shorter proof of the above theorem, assuming that (f'_n) are continuous in addition to the hypothesis. For any $x \in [a, b]$ we can write

$$f_n(x) = f_n(c) + \int_c^x f'_n(t) dt$$

by FTC. Then

$$\begin{aligned}|f_n(x) - f_m(x)| &= \left| f_n(c) - f_m(c) + \int_c^x (f'_n(t) - f'_m(t))dt \right| \\ &\leq |f_n(c) - f_m(c)| + \sup_{t \in [a,b]} |f'_n(t) - f'_m(t)|(b-a) \rightarrow 0\end{aligned}$$

as $n, m \rightarrow \infty$. So (f_n) is uniformly Cauchy, hence converges uniformly.

Note that

$$\int_c^x f'_n(t)dt \rightarrow \int_c^x g(t)dt$$

by uniform convergence of $f'_n \rightarrow g$ which implies g is continuous and hence also integrable. We can let $n \rightarrow \infty$ the first equation for $f_n(x)$ which gives that

$$f(x) = f(c) + \int_c^x g(t)dt$$

So we can take the derivative of both sides giving that $f'(x) = g(x) = \lim f'_n(x)$. \square

Proposition. If $f_n, g_n : E \rightarrow \mathbb{R}$ with $f_n \rightarrow f$ uniformly on E and $g_n \rightarrow g$ uniformly on E then $f_n + g_n$ converges uniformly to $f+g$ on E , and if $h : E \rightarrow \mathbb{R}$ is a bounded function then $hf_n \rightarrow hf$ uniformly on E also.

Proof. On the example sheet.

2 Series of functions

Definition. (Convergence of a series of functions) Let $g_n : E \rightarrow \mathbb{R}$ for $n \in \mathbb{N}$ then write

$$f_n = \sum_{j=1}^n g_j$$

defined pointwise. Then we say that that,

- (i) The series of functions $\sum_{n=1}^{\infty} g_n$ is convergent at a point $x \in E$ if the sequence of partial sums $(f_n(x))$ converges.
- (ii) The series of functions $\sum_{n=1}^{\infty} g_n$ uniformly on E if the sequence (f_n) converges uniformly on E .
- (iii) $\sum_{n=1}^{\infty} g_n$ converges absolutely at $x \in E$ if the series $\sum_{n=1}^{\infty} |g_n(x)|$ converges.
- (iv) $\sum_{n=1}^{\infty} g_n$ converges absolutely uniformly on E if $\sum_{n=1}^{\infty} |g_n|$ converges uniformly on E .

We know from IA Analysis I that absolutely convergence \implies convergence for a sequences in \mathbb{R} . From this we have that if $\sum_{n=1}^{\infty} g_n$ converges absolutely at a point $x \in E$ then $\sum_{n=1}^{\infty} g_n$ converges at x . Similiar to this we have the following proposition relating absolute uniform convergence and uniform convergence.

Proposition. (Absolute uniform convergence implies uniform convergence) If $g_n : E \rightarrow \mathbb{R}$ and if $\sum_{n=1}^{\infty} g_n$ converges absolutely uniformly on E then $\sum_{n=1}^{\infty} g_n$ converges uniformly on E .

Proof. Let $f_n = \sum_{i=1}^n g_i$. Then

$$\begin{aligned} |f_n(x) - f_m(x)| &= \left| \sum_{i=m+1}^n g_i(x) \right| \\ &= \sum_{i=m+1}^n |g_i(x)| = h_n(x) - h_m(x), \quad \text{where } h_n(x) = \sum_{i=1}^n |g_i(x)| \\ \sup_{x \in E} |f_n(x) - f_m(x)| &\leq \sup_{x \in E} |h_n(x) - h_m(x)| \rightarrow 0 \end{aligned}$$

as $n, m \rightarrow \infty$ so (f_n) converges uniformly on E . \square

Remark. Uniform convergence and absolute pointwise convergence aren't enough to conclude that the series converges absolutely uniformly.

Theorem. (Weierstrass M-test) Let $g_n : E \rightarrow \mathbb{R}$ be a sequence of functions and suppose that $\exists M_n$ such that

$$\sup_{x \in E} |g_n(x)| \leq M_n$$

and that

$$\sum_{n=1}^{\infty} M_n$$

converges. Then

$$\sum_{n=1}^{\infty} g_n$$

converges absolutely uniformly on E .

Proof. Let

$$h_n(x) = \sum_{j=1}^n |g_j(x)|$$

for $n > m$,

$$\begin{aligned} h_n(x) - h_m(x) &= \sum_{j=m+1}^n |g_j(x)| \leq \sum_{j=k+1}^n M_j = \sum_{j=1}^n M_j - \sum_{j=1}^m M_j \\ \implies \sup_{x \in E} |h_n(x) - h_m(x)| &\leq \left| \sum_{j=1}^n M_j - \sum_{j=1}^m M_j \right| \quad \forall n, m \end{aligned}$$

by assumption the right hand side $\rightarrow 0$ since $\sum_{j=1}^{\infty} M_j$ is convergent, hence (h_n) is uniformly Cauchy hence converges uniformly.

2.1 Power series

We'll now specialise to the case where $g_n(x) = c_n(x - a)^n$ for $a, c_n \in \mathbb{R}$. This gives a real power series.

Theorem. (Radius of convergence) Let $\sum_{n=0}^{\infty} c_n(x - a)^n$ be a real power series then there exists a $R \in [0, \infty]$ called the *radius of convergence* of the power series such that

- (i) If $|x - a| < R$ then the power series converges absolutely.
- (ii) If $|x - a| > R$ then the power series diverges.
- (iii) R is given by

$$R = \frac{1}{\limsup_{n \rightarrow \infty} |c_n|^{\frac{1}{n}}}$$

where if the limit is zero, then $R = \infty$.

- (iv) For any $r \in (0, R)$ we have the power series converges uniformly on $[a - r, a + r]$, in particular the function that the power series converges to is continuous on $(a - R, a + R)$.

Proof. The proof for (i), (ii), and (iii) are in IA Analysis I. We'll just prove (iv). Note first that the power series converges absolutely at $x = a + r$ i.e. we have that

$$\sum_{n=0}^{\infty} |c_n|r^n$$

is convergent. Since $|c_n(x - a)^n| \leq |c_n|r^n$ for any $x \in [a - r, a + r]$ we can apply the Weierstrass M -test with $M_n = |c_n|r^n$ to conclude that the series

$$\sum_{n=0}^{\infty} c_n(x - a)^n \rightarrow f$$

converges absolutely uniformly on $[a - r, a + r]$. It follows that f is continuous at any point in $(a - R, a + R)$ by picking r small enough.

Remark. (Boundary behaviour. Let

$$f(x) = \sum_{n=0}^{\infty} c_n(x - a)^n$$

with power series boundary R with $0 < R < \infty$. If the power series converges at one of the boundary points of the interval of convergence, say at $x = a + R$ i.e. $\sum_{n=0}^{\infty} c_n R^n$ is convergent then

$$\lim_{x \rightarrow a+R} f(x) = \sum_{n=0}^{\infty} c_n R^n$$

so f extends to $(a - R, a + R]$ as a continuous function.

Moreover, under the same conditions that $\sum_{n=0}^{\infty} c_n R^n$ converges we have that the series converges uniformly on $[a - r, a + r]$ for any $r \in (0, R)$. Same discussion applies at the endpoint $a - R$.

Theorem. (Differentiation of power series) Let $\sum_{n=0}^{\infty} c_n(x - a)^n$ be a power series with radius of convergence $R > 0$. Let

$$f(x) = \sum_{n=0}^{\infty} c_n(x - a)^n$$

defined on $(a - R, a + R)$. We have the following

(i) The derived series

$$\sum_{n=1}^{\infty} nc_n(x - a)^{n-1}$$

has radius of convergent R .

(ii) f is differentiable on $(a - R, a + R)$ with

$$f'(x) = \sum_{n=1}^{\infty} nc_n(x - a)^{n-1} \quad \forall x \in (a - R, a + R)$$

Proof. Before we prove the theorem let's give a definition we've seen slightly before.

Definition. If (a_n) is a sequence of reals let

$$p_n = \sup\{a_m : m \geq n\}$$

$$q_n = \inf\{a_m : m \geq n\}.$$

Then we define

$$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} p_n$$

$$\liminf_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} q_n.$$

which exists in $\mathbb{R} \cup \{\infty\}$ since (q_n) and (p_n) are monotone.

$$\limsup_{n \rightarrow \infty} (n|c_n|)^{\frac{1}{n}} = \limsup_{n \rightarrow \infty} |c_n|^{\frac{1}{n}}$$

since we have that $\lim_{n \rightarrow \infty} n^{\frac{1}{n}} = 1$. So we have (i).

Define $f_n(x) = \sum_{j=0}^n c_j(x - a)^j$ is clearly differentiable on \mathbb{R} with $f'_n(x) = \sum_{j=1}^n jc_j(x - a)^{j-1}$. By (i) we have that $f'_n(x)$ converges uniformly on $[a - r, a + r]$ for all $r < R$ and $f_n(a) = c_0 \forall n$ so $(f_n(a))$ converges. So the limit is differentiable in $[a - r, a + r]$, with

$$f'(x) = \lim_{n \rightarrow \infty} f'_n(x) = \lim_{n \rightarrow \infty} \sum_{j=1}^n jc_j(x - a)^{j-1}$$

□

If we have a power series $\sum_{n=1}^{\infty} c_n(x - a)^n$ we say the power series converges *locally uniformly* on the interval of convergence $(a - R, a + R)$ i.e. for all $0 < r < R$ the power series converges uniformly on $[a - r, a + r]$.

Remark. By repeatedly applying the above theorem we get that if $f(x) = \sum_{n=1}^{\infty} c_n(x-a)^n$ has radius of convergence $R > 0$ then f is differentiable to any order $k \in \mathbb{N}$ in $(a-R, a+R)$ and the k th derivative is given by

$$f^{(k)}(x) = \sum_{n=k}^{\infty} n(n-1)\cdots(n-k+1)c_n(x-a)^{(n-k)}.$$

Plugging in $x = a$ we get that

$$c_n = \frac{f^{(k)}(a)}{k!}.$$

This says that f is uniquely determined by its values in an arbitrarily small interval around the point $x = a$ since that's all we need to capture it's derivatives and form its power series.

3 Uniform continuity and Riemann integrability

3.1 Uniform continuity

Definition. (Uniform continuity) Let $E \subseteq \mathbb{R}$ and let $f : E \rightarrow \mathbb{R}$. We say that f is *Uniformly continuous* on E if $\forall \varepsilon > 0$ there exists a $\delta > 0$ such that $\forall x, y \in E$ we have that

$$|x - y| < \delta \implies |f(x) - f(y)| < \varepsilon$$

This differs from our usual definition of continuity. We require some δ to work for *any* $x, y \in E$ given some ε , rather than picking a δ for each ε and x value. Clearly uniform continuity implies continuity but the converse is not true. For an example consider $f(x) = \frac{1}{x}$ on $(0, 1)$. Clearly continuous at each x , but not uniformly continuous since it gets too steep around 0.

Not even boundedness and continuity is enough for uniform continuity, consider $\sin(\frac{1}{x})$, take $x_n = \frac{1}{2n\pi}$ and $y_n = \frac{1}{2n+\frac{1}{2}\pi}$ then $|f(x) - f(y)| = 1$, so no δ works, we can always choose an n large enough.

Theorem. Let $[a, b]$ be a closed, bounded interval and $f : [a, b] \rightarrow \mathbb{R}$ a continuous function. Then f is uniformly continuous.

Proof. Argue by contradiction. Suppose that f is not uniformly continuous, so there exists an $\varepsilon > 0$ such that for all $\delta > 0$ there is a pair of points $x, y \in [a, b]$ such that $|y - x| < \delta$ but $|f(x) - f(y)| \geq \varepsilon$. Now let $\delta_n = \frac{1}{n}$, so we get a sequence of functions x_n and y_n satisfying the above for each δ_n . By Bolzano-Weierstrass, there exists a subsequence (x_{n_k}) that converges to a point $x \in [a, b]$.

$$|x - y_{n_k}| \leq |x - x_{n_k}| + |x_{n_k} - y_{n_k}| \leq |x - y_{n_k}| + \frac{1}{n_k} \rightarrow 0 \text{ as } n \rightarrow \infty$$

By the continuity of f at x we get $f(x_{n_k}) \rightarrow f(x)$ and $f(y_{n_k}) \rightarrow f(x)$. But this is contradiction since $f(x)$ and $f(y_{n_k})$ are always separated by some distance ε . \square

We can actually strengthen this theorem.

Theorem. Let $f : [a, b] \rightarrow \mathbb{R}$ where $-\infty < a < b < \infty$ be any function. Suppose that there is a collection \mathcal{C} of open intervals $I \subseteq \mathbb{R}$ such that if

$$F = [a, b] \setminus \bigcup_{I \in \mathcal{C}} I$$

then f is continuous at every point in F (i.e. the set of discontinuities is contained in the union). Then $\forall \varepsilon > 0 \exists \delta > 0$ s.t. $x \in F, y \in [a, b]$, with $|x - y| < \delta \implies |f(x) - f(y)| < \varepsilon$.

Proof. Same as above, using the fact that F is *closed* so it contains all of its limit points.

Let's show some applications of uniform continuity.

3.2 Riemann Integration

We'll do a quick recap of Riemann integration. For full proofs, look at IA Analysis I. Let $f : [a, b] \rightarrow \mathbb{R}$ be a bounded function. Say that $m \leq f(x) \leq M$ for $m, M \in \mathbb{R}$. Let $P = \{a_0 = a, a_1, a_2, \dots, a_n = b\}$ be a partition of the interval $[a, b]$ with $a_0 < a_1 < \dots < a_n$. We will write $P = \{a_0 = a < a_1 < \dots < a_n = b\}$ as shorthand.

We write that $I_j = [a_j, a_{j+1}]$ for $0 \leq j < n$. Define the upper sum of f with P as

$$U(P, f) = \sum_{j=0}^{n-1} (a_{j+1} - a_j) \sup_{I_j} f$$

and the lower sum of f with P as

$$L(P, f) = \sum_{j=0}^{n-1} (a_{j+1} - a_j) \inf_{I_j} f.$$

We can see immediately that $m(b - a) \leq L(P, f) \leq U(P, f) \leq M(b - a)$. When we refine the partition by adding finitely many new points the upper sum decreases or stays the same, and the lower sum increases or stays the same. So now we can define the upper and lower Riemann integral as

$$\begin{aligned} I^*(f) &= \inf_P U(P, f) \\ I_*(f) &= \sup_P L(P, f). \end{aligned}$$

We say that f is Riemann integrable if $I^*(f) = I_*(f)$. We denote

$$\int_a^b f(x) dx$$

as this common value.

Theorem. (Riemann criterion for integrability) For $f : [a, b] \rightarrow \mathbb{R}$ bounded, f is integrable if and only if for all $\varepsilon > 0$ there exists a partition P of $[a, b]$ such that

$$U(P, f) - L(P, f) < \varepsilon$$

Proof. In IA Analysis I.

Theorem. Let $f : [a, b] \rightarrow [A, B]$ be integrable and $g : [A, B] \rightarrow \mathbb{R}$ continuous. Then the composite function $g \circ f : [a, b] \rightarrow \mathbb{R}$ is integrable.

We may ask does this hold if we switch the order? i.e. given the both conditions is $f \circ g$ always be integrable?

Proof. Since g is continuous in a bounded interval, it is uniformly continuous. Given any $\varepsilon > 0$ there is a δ such that $x, y \in [A, B]$ with $|y - x| < \delta \implies |g(x) - g(y)| < \varepsilon$. We also have by integrability that there exists a partition P such that $U(P, f) - L(P, f) < \varepsilon'$ for all $\varepsilon' > 0$.

$$U(P, g \circ f) - L(P, g \circ f) = \sum (a_{j+1} - a_j) \left(\sup_{I_j} g \circ f - \inf_{I_j} g \circ f \right)$$

Take $J = \{j : \sup_{I_j} f - \inf_{I_j} f \leq \delta\}$. For any $j \in J$ for all $x, y \in I_j$ we must have that

$$|f(x) - f(y)| \leq \sup_{z_1, z_2 \in I_j} (f(z_1) - f(z_2)) = \sup_{I_j} f - \inf_{I_j} f \leq \delta.$$

Hence we get that

$$|g \circ f(x) - g \circ f(y)| < \varepsilon$$

so

$$\begin{aligned} \sup_{I_j} (g \circ f(x) - g \circ f(y)) &\leq \varepsilon \\ \sup_{I_j} g \circ f - \inf_{I_j} g \circ f &\leq \varepsilon \end{aligned}$$

which gives that

$$\begin{aligned} U(P, g \circ f) - L(P, g \circ f) &= \sum_{j=0}^n (a_{j+1} - a_j) \left(\sup_{I_j} g \circ f - \inf_{I_j} g \circ f \right) \\ &= \sum_{j \in J} (a_{j+1} - a_j) \left(\sup_{I_j} g \circ f - \inf_{I_j} g \circ f \right) + \sum_{j \notin J} (a_{j+1} - a_j) \left(\sup_{I_j} g \circ f - \inf_{I_j} g \circ f \right), \\ &\leq \varepsilon(b - a) + 2 \sup_{[A, B]} |g| \sum_{j \notin J} (a_{j+1} - a_j) \end{aligned}$$

hence it suffices to make the sum over the j s not in J small enough. We know that

$$\sum_{j \notin J} (a_{j+1} - a_j) < \frac{\varepsilon'}{\delta}$$

so if we pick $\varepsilon' = \varepsilon\delta$ we get that

$$U(P, g \circ f) - L(P, g \circ f) < \left((b - a) + 2 \sup_{[A, B]} |g| \right) \varepsilon. \quad \square$$

Corollary. If f is continuous then it is integrable

Proof. Apply the theorem with $g = \text{id}$ which is clearly integrable. \square

Theorem. (Uniform limits of integrable functions are integrable) Suppose we have $f_n : [a, b] \rightarrow \mathbb{R}$ be a sequence of Riemann integrable functions and $f_n \rightarrow f$ uniformly. Then f is bounded, Riemann integrable and

$$\int_a^b f_n \rightarrow \int_a^b f$$

Proof.

$$\sup_{[a,b]} |f| \leq \sup_{[a,b]} |f - f_n| + \sup_{[a,b]} |f_n| \leq 1 + \sup_{[a,b]} |f_n|$$

for n sufficiently large (setting $\varepsilon = 1$). Hence f is bounded.

Let $P = \{a_0, \dots, a_m\}$ be a partition of $[a, b]$. Given some $\varepsilon > 0$ and consider

$$\begin{aligned} U(P, f) - L(P, f) &= \sum_{j=0}^{m-1} (a_{j+1} - a_j) \left(\sup_{I_j} f - \inf_{I_j} f \right) \\ &= \sum_{j=0}^{m-1} (a_{j+1} - a_j) \left(\sup_{I_j} (f - f_n + f_n) - \inf_{I_j} (f - f_n + f_n) \right) \\ &\leq \sum_{j=0}^{m-1} (a_{j+1} - a_j) \left(\sup_{I_j} (f - f_n) + \sup_{I_j} (f_n) - \inf_{I_j} (f - f_n) - \inf_{I_j} (f_n) \right) \\ &\leq U(P, f_n) - L(P, f_n) + 2(a - b) \sup_{[a,b]} |f - f_n| \end{aligned}$$

So for our $\varepsilon > 0$ choose some N such that $2(b - a) \sup_{[a,b]} |f - f_N| \leq \frac{\varepsilon}{2}$ by uniform convergence. Now also choose a partition P such that $U(P, f_N) - L(P, f_N) < \frac{\varepsilon}{2}$ since f_N is Riemann integrable. Hence $U(P, f) - L(P, f) < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$ for any $\varepsilon > 0$ so f is integrable by the Riemann criterion. The last part have been proved previously in the course. \square

Non-examinable We'll now prove an equivalent condition for a function to be Riemann integrable. First we'll set up some frameworks. For a function $f : [a, b] \rightarrow \mathbb{R}$ bounded, we use \mathcal{D}_f to denote its set of discontinuities. We know that there are functions with \mathcal{D}_f non-empty which are still Riemann integrable, such as Thomae's function which has $\mathcal{D}_f = \mathbb{Q}$. We also know that all monotone functions are integrable. What condition on \mathcal{D}_f do we need for integrability?

Definition. (Null set) A subset $\mathcal{R} \subseteq \mathbb{R}$ is said to be a *null set* (or a set of *Lebesgue measure zero*) if $\forall \varepsilon > 0$ there exists an at most countable collection of open intervals $I_j = (a_i, b_i)$ such that

$$\mathcal{D} \subseteq \bigcup_{i=1}^n I_i$$

and

$$\sum_{j=1}^{\infty} |I_j| \leq \varepsilon$$

where $|I_j| = b_j - a_j$.

We have a few examples of null sets.

- (i) The empty set and singleton sets are null.
- (ii) Any subset of small enough sets are null.
- (iii) Any countable union of null sets is null (namely \mathbb{Q} is a null set and any other countable set like the algebraic numbers).
- (iv) The (standard) Cantor set is a null set even though it's uncountable.
- (v) However not every set is a null set, every (open or closed) interval is not a null set.

Now for the big theorem completely characterising Riemann integrable functions.

Theorem. (Lebesgue's theorem on the Riemann integral) Let $f : [a, b] \rightarrow \mathbb{R}$ bounded. Then f is Riemann integrable if and only if \mathcal{D}_f is a null set.

Proof. See Part II Probability and Measure.

Remark. Many results on Riemann integration are direct corollaries from Lebesgue's theorem. For example from IA Analysis I Example Sheet 3 we know that the set of discontinuities for a monotone function is countable. Hence for a monotone function \mathcal{D} is a null set and thus f is Riemann integrable.

Also if $f : [a, b] \rightarrow [A, B]$ is integrable, and $g : [A, B] \rightarrow \mathbb{R}$ is continuous, then $g \circ f$ is integrable can be proved too. Clearly, $g \circ f$ is bounded, since g is bounded. Since f is integrable, we know that \mathcal{D}_f is null. But $\mathcal{D}_{g \circ f} \subseteq \mathcal{D}_f$ (since if f is continuous at x then $g \circ f$ is continuous at x since g is continuous). Hence $\mathcal{D}_{g \circ f}$ is null, so $g \circ f$ is integrable by Lebesgue's theorem.

Finally if we have a sequence $f_n : [a, b] \rightarrow \mathbb{R}$ integrable converging uniformly to f , then f is integrable. We can also prove this using Lebesgue's theorem since \mathcal{D}_{f_n} is null by Lebesgue's theorem for all $n \in \mathbb{N}$, so $\bigcup_{n \in \mathbb{N}} \mathcal{D}_{f_n}$ is null too. But $\mathcal{D}_f \subseteq \bigcup_{n \in \mathbb{N}} \mathcal{D}_{f_n}$ (Example Sheet 1), so it's also null, hence f is integrable.

Here's a new result that can be deduced from Lebesgue's theorem.

Corollary. If $f : [a, b] \rightarrow \mathbb{R}$ is integrable, then $|f|$ is integrable on $[a, b]$. Moreover

$$\int_a^b |f| = 0 \iff f = 0 \text{ except on a null set}$$

So there exists a null set $N \subseteq [a, b]$ such that $f(x) = 0$ for all $x \in [a, b] \setminus N$. We say that $f = 0$ almost everywhere on $[a, b]$.

Proof. Exercise.

□

This concludes our non-examinable interlude.

4 Metric and Normed Spaces

Definition. (Metric Space) Let X be any set. A *metric* (or distance function) on X is a function, $d : X \times X \rightarrow \mathbb{R}$ satisfying the following for any $x, y, z \in X$,

- (i) $d(x, y) \geq 0$ and $d(x, y) = 0 \iff x = y$;
- (ii) $d(x, y) = d(y, x)$;
- (iii) $d(x, y) \leq d(x, z) + d(z, y)$.

We call such a pair (X, d) a *metric space*.

Definition. (Normed Space) Let V be a real vector space. A *norm* on V is a function $\|\cdot\| : V \rightarrow \mathbb{R}$ satisfying for any $x, y \in V$, and any $\lambda \in \mathbb{R}$,

- (i) $\|x\| \geq 0$ and $\|x\| = 0 \iff x = 0$;
- (ii) $\|\lambda x\| = |\lambda| \cdot \|x\|$;
- (iii) $\|x + y\| \leq \|x\| + \|y\|$.

We say that $(V, \|\cdot\|)$ is a *normed space*.

Proposition. If $(V, \|\cdot\|)$ is a normed space, and if $d : V \times V \rightarrow \mathbb{R}$ is defined by $d(x, y) = \|x - y\|$, then (V, d) is a metric space.

Proof. Exercise.

□

Let's go over a few examples.

- (i) (Finite dimensional normed spaces) The prototypical example of a normed space is the Euclidean space $\mathbb{R}^n = \{(x_1, x_2, \dots) : x_i \in \mathbb{R}\}$, with $n \in \mathbb{N}$ fixed. We know that this defines a vector space and we can define various different norms on the vector space. Taking $V = \mathbb{R}^n$ with its usual vector space structure, we can define several useful norms on V :

- (a) The Euclidean norm (or the ℓ_2 -norm, defined by

$$\|x\|_{\ell_2} = \|x\|_2 = \left(\sum_{i=1}^n |x_i|^2 \right)^{\frac{1}{2}}.$$

All the requirements are simple to prove apart from the triangle inequality.

$$\begin{aligned} \|x - y\|_2^2 &= \sum_{i=1}^n (x_i - y_i)^2 \\ &= \|x\|_2^2 + \|y\|_2^2 - 2 \sum_{i=1}^n x_i y_i \\ &\leq \|x\|_2^2 + \|y\|_2^2 + 2\|x\|_2^2\|y\|_2^2 \quad \text{by Cauchy-Schwarz} \\ &= \|x\|_2^2 + \|y\|_2^2 \end{aligned}$$

- (b) The ℓ_1 -norm on \mathbb{R}^n defined as $\|x\|_1 = \sum_{i=1}^n |x_i|$.

- (c) We can also define the ℓ_∞ -norm as $\|x\|_\infty = \sup\{|x_i| : 1 \leq i \leq n\}$.

Remark. More generally, for $x \in \mathbb{R}^n$ we can define the ℓ_p -norm as

$$\|x\|_p = \left(\sum_{i=1}^n |x_i|^p \right)$$

and it turns out that for $p \leq 1$ this is indeed a norm (however the triangle inequality is non-trivial to proof). Moreover if we let $p \rightarrow \infty$ we recover $\|x\|_\infty$.

(ii) $(\mathbb{R}^\mathbb{N})$ Let's look at the infinite sequences of real numbers. We write $\mathbb{R}^\mathbb{N}$ for the set of real sequences $(x_k)_{k \in \mathbb{N}}$. This is vector space under addition defined by termwise addition and scalar multiplication.

(a) We look at the space $\ell_1 = \{(x_k) \in \mathbb{R}^\mathbb{N} : \sum_{k=1}^\infty |x_k| < \infty\}$. This is a linear subspace of $\mathbb{R}^\mathbb{N}$. We can turn this into a normed space by defining,

$$\|x\|_{\ell_1} = \|x\|_1 = \sum_{k=1}^\infty |x_k|.$$

(b) Likewise, $\ell_2 = \{(x_k) \in \mathbb{R}^\mathbb{N} : \sum_{k=1}^\infty x_k^2 < \infty\}$ is a linear subspace of $\mathbb{R}^\mathbb{N}$ and define the ℓ_2 norm as

$$\|x\|_{\ell_2} = \|x\|_2 = \left(\sum_{k=1}^\infty |x_k|^2 \right)^{\frac{1}{2}}.$$

(c) We can also define $\ell_\infty = \{(x_k) \in \mathbb{R}^\mathbb{N} : \sup_{k \geq 1} |x_k| < \infty\}$ i.e. the space of bounded sequences. We can define the ℓ_∞ norm as

$$\|x\|_{\ell_\infty} = \|x\|_\infty = \sup_{k \geq 1} |x_k|.$$

Remark. More generally, let $\ell_p = \{(x_k) \in \mathbb{R}^\mathbb{N} : \sum_{k=1}^\infty |x_k|^p < \infty\}$. Then ℓ_p is a subspace of $\mathbb{R}^\mathbb{N}$, and the ℓ_p -norm is defined as

$$\|x\|_p = \left(\sum_{k=1}^\infty |x_k|^p \right)^{\frac{1}{p}}.$$

And again we can see that the ℓ_∞ norm is the limit of the ℓ_p norm as $p \rightarrow \infty$.

(iii) (The space of continuous functions in a bounded, closed interval) Define a vector space as

$$V = C([a, b]) = \{f : [a, b] \rightarrow \mathbb{R} : f \text{ is continuous}\}.$$

This forms a vector space under pointwise addition and scalar multiplication of functions.

(a) The L^1 -norm

$$\|f\|_{L^1([a, b])} = \|f\|_{L^1} = \|f\|_1 = \int_a^b |f(x)| dx.$$

(b) The L^2 -norm

$$\|f\|_{L^2} = \|f\|_2 = \left(\int_a^b |f(x)|^2 dx \right)^{\frac{1}{2}}.$$

(c) The L^∞ -norm or the *uniform norm*

$$\|f\|_{L^\infty} = \|f\|_\infty = \sup_{x \in [a,b]} |f(x)|.$$

It is easy to check that these are norms, we just need to know the Cauchy-Schwarz theorem for integrals to prove the triangle inequality for L^2 .

$$\int_a^b |f \cdot g| \leq \left(\int_a^b |f|^2 \right)^{\frac{1}{2}} \left(\int_a^b |g|^2 \right)^{\frac{1}{2}}.$$

Which we can prove by considering,

$$\varphi(t) = \int_a^b (|f| - t|g|)^2 \geq 0,$$

which is a quadratic in t , so using the fact that the discriminant is non-positive (with the $g = 0$ case being trivial).

Remark. By the previous proposition, all of these examples are naturally metric spaces. For example the *Euclidean metric* is $d_E(x, y) = \|x - y\|_2$ on \mathbb{R}^n for $x, y \in \mathbb{R}^n$ and the *uniform metric* on $C([a, b])$, $d(f, g) = \|f - g\|_\infty = \sup_{x \in [a, b]} |f(x) - g(x)|$.

Remark. Integral norms such as L^1 , are more naturally defined on the larger space of integrable functions, $\mathcal{R}([a, b])$ which is a vector space under pointwise addition and scalar multiplication, where we have that $C([a, b]) \subseteq \mathcal{R}([a, b])$. However we have a problem since there are functions in $\mathcal{R}([a, b])$ which have norm of zero but aren't the zero function. But by a previous corollary of Lebesgue's theorem, we have that

$$\int_a^b |f| = 0 \implies f = 0 \text{ almost everywhere on } [a, b].$$

So we can turn $\mathcal{R}([a, b])$ into a normed space by defining an equivalence relation on the space by setting $f \sim g$ if $f = g$ almost everywhere. Then the space $\mathcal{R}([a, b])/ \sim$ is now a normed vector space. Everything is well-defined independent of equivalence class representatives by the corollary of Lebesgue's theorem.

(iv) (Discrete metric) For any set X let

$$d(x, y) = \begin{cases} 0 & x = y \\ 1 & x \neq y \end{cases}$$

(v) (New metrices from given ones) Let (X, d) be a metric space

(a) Define $g : X \times X \rightarrow \mathbb{R}$ by $g(x, y) = \min\{1, d(x, y)\}$.

(b) $h : X \times X \rightarrow \mathbb{R}$ by $h(x, y) = \frac{d(x, y)}{1+d(x, y)}$.

(c) Take $X = \mathbb{R}^2$, then define

$$d(x, y) = \begin{cases} \|x - y\|_2 & \text{if } x = ty \text{ for some } t \in \mathbb{R} \\ \|x\|_2 + \|y\|_2 & \text{otherwise} \end{cases}.$$

This is the French railways metric or the SNCF metric.

Definition. (Metric subspaces) If (X, d) is a metric space, let $Y \subseteq X$ be any subset. Then the restriction

$$d|_{Y \times Y}: Y \times Y \rightarrow \mathbb{R}$$

is a metric on Y called the *induced metric* or the *subset metric*.

4.1 Open and closed subsets

We will now look at the very important definitions of open and closed subsets in a metric space.

Definition. (Open ball) Let (X, d) be a metric space. Then for any $a \in X$ and any $r > 0$. The *open ball* with radius r and centre a is the set

$$B_r(a) = \{x \in X : d(x, a) < r\}.$$

This is our abstraction of ε -neighbourhoods on \mathbb{R} for general metric spaces.

Definition. (Open set) Let (X, d) be a metric space. Then a subset $U \subseteq X$ is *open* if for all $a \in U$ there exists a radius $r > 0$ such that $B_r(a) \subseteq U$.

Definition. (Closed set) Let (X, d) be a metric space. Then a subset $E \subseteq X$ is *closed* if $X \setminus E$ is open.

The property of being open or closed for a subset is relative to the containing ambient space. For example consider $X = \mathbb{R}$ with the Euclidean metric. Then consider $Y = [0, 1] \cup \{2\}$ with the induced metric. We can see that $[0, 1]$ is neither open or closed in X . Looking at Y however $[0, 1]$ is both open and closed in Y .

Proposition. Let (X, d) be a metric space. Then

- (i) Any open ball $B_r(a)$ is an open set;
- (ii) Any singleton $\{x\}$, $x \in X$ is closed.

Proof. Let $y \in B_r(a)$, let $r_1 = r - d(y, a)$. Then $r_1 > 0$ since $y \in B_r(a)$, so $d(y, a) < r$. Take some $z \in B_{r_1}(y)$. So

$$d(z, a) \leq d(z, y) + d(y, a) < r_1 + d(y, a) = r,$$

hence $z \in B_r(a)$, so $B_{r_1}(y) \subseteq B_r(a)$.

For the second part, take a point $z \in X \setminus \{x\}$, then $r = d(x, z) > 0$. So $x \notin B_r(z)$, therefore $B_r(z) \subseteq X \setminus \{x\}$. Hence $X \setminus \{x\}$ is open, so $\{x\}$ is closed. \square

Theorem. Let (X, d) be a metric space. We have the following,

- (i) The union of any (possibly uncountable) collection of open sets is open.
- (ii) The intersection of any finite collection of open sets is open.
- (iii) The empty set, \emptyset , and the whole set, X , are both open.

Proof. Exericse.

\square

By taking complements of sets we get the corresponding theorem.

Theorem. Let (X, d) be a metric space. We have the following,

- (i) The intersection of any (possibly uncountable) collection of closed sets is closed.
- (ii) The union of any finite collection of closed sets is closed.
- (iii) The empty set, \emptyset , and the whole set, X , are both closed.

Note that the "finite" is important for part (ii) of both theorems. For example consider the metric space \mathbb{R} over the Euclidean metric, then

$$\bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n} \right) = \{0\}$$

which is not open. Similarly we have that

$$\bigcup_{n=1}^{\infty} \left(\mathbb{R} \setminus \left(-\frac{1}{n}, \frac{1}{n} \right) \right) = \mathbb{R} \setminus \{0\}$$

which is not closed.

Definition. (Convergence of sequences in metric spaces) Let (X, d) be a metric space. A sequence (x_k) in X is said to converge to a point $x \in X$ if $d(x_k, x) \rightarrow 0$ as $k \rightarrow \infty$. So $\forall \varepsilon > 0, \exists N$ such that $k > N \implies d(x_k, x) < \varepsilon \iff x_k \in B_\varepsilon(x)$.

It's clear from the ε definition if $x_k \rightarrow x$ we must have that $x_{n_k} \rightarrow x$ for any subsequence x_{n_k} .

Proposition. (Uniqueness of the limits) Let (X, d) be a metric space, and (x_k) be a sequence in X with $x_k \rightarrow x$ and $x_k \rightarrow y$, then $x = y$.

Proof. We have that

$$d(x, y) \leq d(x_k, y) + d(x_k, x) \rightarrow 0$$

as $k \rightarrow \infty$. Hence $d(x, y) = 0$, so $x = y$. \square

Remark. It is possible that the same sequence in X has different limits with respect to different metrics on X . For example take $X = \mathbb{R}$ and let $f : \mathbb{R} \rightarrow \mathbb{R}$ with

$$f(x) = \begin{cases} 1 & x = 0 \\ 0 & x = 1 \\ x & \text{otherwise} \end{cases}.$$

Then if we take $d_1(x, y) = |f(x) - f(y)|$. Then the sequence $x_k = \frac{1}{k} \rightarrow 0$ in the Euclidean metric, but $x_k \rightarrow 1$ in the d_1 metric. This example seems a bit contrived, but this can happen with respect to two different norms (only if the normed space is infinite dimensional). This is because any two norms on a finite dimensional vector space are Lipschitz equivalent (more to come later).

Proposition. (Convergence in \mathbb{R}^n with the ℓ_2 norm) Convergence in \mathbb{R}^n with respect to the Euclidean norm is equivalent to the convergence of the coordinates (as real numbers). Formally, if $x^{(k)} = (x_1^{(k)}, \dots, x_n^{(k)})$ is a sequence in \mathbb{R}^n with $k \in \mathbb{N}$, and $x = (x_1, \dots, x_n) \in \mathbb{R}^n$, then

$$x^{(k)} \rightarrow x \text{ in } \|\cdot\|_2 \iff x_j^{(k)} \rightarrow x_j \in \{1, 2, \dots, n\}.$$

Proof. Fix some $\varepsilon > 0$. There exists some N such that $k \geq N \implies \|x^{(k)} - x\|_2 < \varepsilon$. So

$$\sum_{j=1}^n (x_j^{(k)} - x_j)^2 < \varepsilon^2$$

so $|x_j^{(k)} - x_j| < \varepsilon$ for all j with $k \geq N$.

In the other direction, for any fixed j , there is some N_j such that $k \geq N_j$ implies that $|x_k^{(k)} - x_j| < \frac{\varepsilon}{\sqrt{n}}$. So if $k \geq \max\{N_j : j = 1, \dots, n\}$, then

$$\|x^{(k)} - x\|_2 = \left(\sum_{j=1}^n (x_j^{(k)} - x_j)^2 \right)^{\frac{1}{2}} < \varepsilon.$$

So we're done. \square

Remark. The convergence in $(C([a, b]), \|\cdot\|_\infty)$ is just uniform convergence as we've seen earlier.

Definition. (Bounded subset) Let (X, d) be a metric space. A subset $E \subseteq X$ is *bounded* if $E \subseteq B_R(a)$ for some $a \in X$ and some $R > 0$.

Theorem. (Bolzano-Weierstrass in \mathbb{R}^n) Every bounded sequence in \mathbb{R}^n with respect to the Euclidean metric has a convergent subsequence.

Proof. Proceed by induction on n . We know the base case on \mathbb{R} holds by standard Bolzano-Weierstrass in IA Analysis I. Let $n \geq 2$, and assume by induction that the theorem holds in \mathbb{R}^{n-1} . Let $(x^{(k)})$ be a bounded sequence in \mathbb{R}^n , say $\|x^{(k)}\|_2^2 \leq R^2$ for some R and all k . Write $x^{(k)} = (x_1^{(k)}, \dots, x_{n-1}^{(k)}, x_n^{(k)})$ and let $y^{(k)} = (x_1^{(k)}, \dots, x_{n-1}^{(k)}) \in \mathbb{R}^{n-1}$. So $\|y^{(k)}\|_2^2 + |x_n^{(k)}|^2 \leq R^2$. So $y^{(k)}$ is a bounded sequence in \mathbb{R}^{n-1} , hence by the induction hypothesis, there exists a subsequence (k_j) of (k) and a point $y \in \mathbb{R}^{n-1}$ such that $y^{(k_j)} \rightarrow y$. Also by Bolzano-Weierstrass in \mathbb{R} , there is a further subsequence $(x_n^{(k_{j_\ell})})$ of $(x_n^{(k)})$ that converges to say $y_n \in \mathbb{R}$. Then we know that

$$x^{(k_{j_\ell})} \rightarrow (y, y_n).$$

Hence we're finished. \square