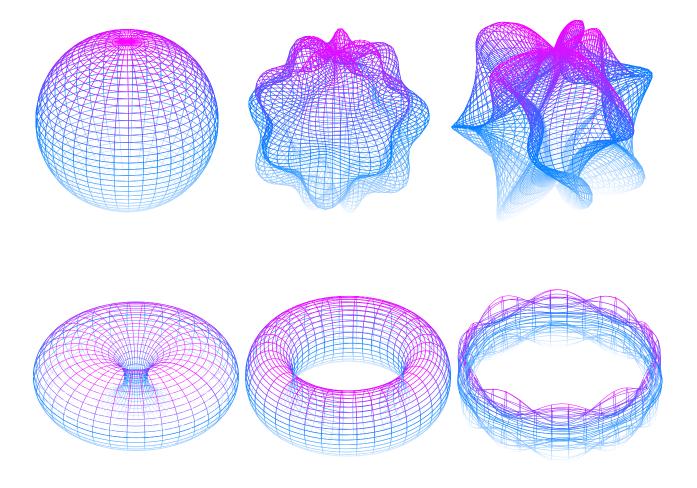
Topology I

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We cover the following topics in this note.

- Topology and Topological Space
- Open Set
- Continuous Mapping
- Distance Function and Metric Space
- Convergence of Sequences; Continuity of Functions
- TBA



Topology; Topological Space

Definition. Let *S* be a non-empty set. A **topology**^a on *S* is a subset $\mathcal{T} \subseteq 2^S$, where 2^S denotes the power set of *S*, that satisfies the following axioms:

- (O1)^b The empty set and the entire set S belong to \mathcal{T} : $S \in \mathcal{T}$ and $\emptyset \in \mathcal{T}$
- $(O2)^c$ The union of any collection of elements in \mathcal{T} is also an element of \mathcal{T} :

$$\boxed{\{U_i\}_{i\in I}\subseteq\mathcal{T}\implies\bigcup_{i\in I}U_i\in\mathcal{T}}$$

 $(O3)^d$ The intersection of any finite number of elements in \mathcal{T} is also an element of \mathcal{T} :

$$\{U_i\}_{i=1}^n \subseteq \mathcal{T} \implies \bigcap_{i=1}^n U_i \in \mathcal{T}.$$

The pair (S, \mathcal{T}) is called a **topological space**.

Remark. By mathematical induction, we have

O3
$$\iff$$
 $[\{U_1, U_2\} \subseteq \mathcal{T} \Rightarrow U_1 \cap U_2 \in \mathcal{T}].$

Open Set (Topology)

Definition. Let (S, \mathcal{T}) be a topological space. $U \subseteq S$ is an **open set**, or **open** (in S) iff $U \in \mathcal{T}$.

Remark. A subset \mathcal{T} of power set 2^S is a topology on S if and only if

- (i) \emptyset and S are open;
- (ii) Let $U_1, U_2, \dots \in \mathcal{T}$, i.e., $\{U_i\}_{i \in I} \subseteq \mathcal{T}$. Then $\bigcup_{i \in I} U_i$ is open.
- (iii) Let $U_1, U_2, \ldots, U_n \in \mathcal{T}$, i.e., $\{U_i\}_{i=1}^n \subseteq \mathcal{T}$. Then $\bigcap_{i=1}^n U_i$ is open.

[&]quot;The word "topology" comes from the Greek roots "topos" meaning "place" and "logos" meaning "study".

^bEmpty set and Whole space

^cClosure under *arbitrary* unions

^dClosure under *finite* intersections

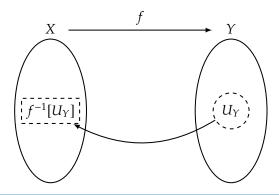
Continuous Mapping by Open Sets

Definition. Let (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) are topological spaces. Let $f: X \to Y$ be a mapping from X to Y.

(1) (Continuous Everywhere) The mapping f is **continuous on** X if and only if

$$U_Y \in \mathcal{T}_Y \implies f^{-1}[U_Y] \in \mathcal{T}_X,$$

where $f^{-1}[U_Y] = \{x \in X : f(x) \in U_Y\}$ is the preimage of U_Y under f.



Note (Preparation for **Example 1**). Let $S \neq \emptyset$ be a set, and let $\{A_{\alpha}\}_{{\alpha} \in \Lambda} \subseteq S$. Then

$$S \setminus \bigcup_{\alpha \in \Lambda} A_{\alpha} = S \setminus \{x \in S : \exists \alpha \in \Lambda \text{ s.t. } x \in A_{\alpha}\} = \{x \in S : \neg [\exists \alpha \in \Lambda \text{ s.t. } x \in A_{\alpha}]\}$$
$$= \{x \in S : \forall \alpha \in \Lambda, \ x \notin A_{\alpha}\}$$
$$= \{x \in S : \forall \alpha \in \Lambda, \ x \in S \setminus A_{\alpha}\}$$
$$= \bigcap_{\alpha \in \Lambda} (S \setminus A_{\alpha}).$$

$$\begin{split} S \setminus \bigcap_{\alpha \in \Lambda} A_{\alpha} &= S \setminus \{x \in S : \forall \alpha \in \Lambda, \ x \in A_{\alpha}\} = \big\{x \in S : \neg [\forall \alpha \in \Lambda, \ x \in A_{\alpha}]\big\} \\ &= \big\{x \in S : \exists \alpha \in \Lambda \text{ s.t. } x \notin A_{\alpha}\big\} \\ &= \big\{x \in S : \exists \alpha \in \Lambda \text{ s.t. } x \in S \setminus A_{\alpha}\big\} \\ &= \bigcup_{\alpha \in \Lambda} (S \setminus A_{\alpha}). \end{split}$$

Note (Preparation for **Example 1**).

- (1) A Subset of a Finite Set is Finite.
- (2) The Intersection of Finite Sets is Finite.

Example 1 (Cofinite Topology). Let $S \neq \emptyset$ be a set. Define the cofinite topology $\mathcal{T}_C \subseteq 2^S$ by

$$\mathcal{T}_C := \left\{ U \subseteq S : S \setminus U \text{ is finite} \right\} \cup \{\emptyset\}$$
$$= \left\{ U \subseteq S : U = \emptyset \text{ or } S \setminus U \text{ is finite} \right\}.$$

In other words, U is open in the cofinite topology if U is the empty, or if the complement $S \setminus U$ is a finite set. We claim that \mathcal{T}_C be a topology on S:

- (O1) By definition, $\emptyset \in \mathcal{T}_C$. For U = S, the complement $S \setminus S = \emptyset$, which is finite, so $S \in \mathcal{T}_C$. Hence, both \emptyset and S are elements of \mathcal{T}_C .
- (O2) Let $\{U_i\}_{i\in I}\subseteq \mathcal{T}_C$.
- (Case 1) If $U_i = \emptyset$ for all $i \in I$, then $\bigcup_{i \in I} U_i = \emptyset \in \mathcal{T}_C$.
- (Case 2) Suppose that there exists $i_0 \in I$ such that $U_{i_0} \neq \emptyset$. Then

$$S \setminus \bigcup_{i \in I} U_i = \bigcap_{i \in I} (S \setminus U_i) \subseteq (S \setminus U_{i_0}).$$

Since $S \setminus U_{i_0}$ is finite, $S \setminus \bigcup_{i \in I} U_i$ if finite, so $\bigcup_{i \in I} U_i \in \mathcal{T}_C$.

- (O3) Let $U_1 \in \mathcal{T}_C$ and $U_2 \in \mathcal{T}_C$.
 - (Case 1) If $U_1=\emptyset$ or $U_2=\emptyset$, then $U_1\cap U_2=\emptyset\in\mathcal{T}_C.$
 - (Case 2) Suppose that $U_1 \neq \emptyset$ and $U_2 \neq \emptyset$. Then $S \setminus U_1$ and $S \setminus U_2$ are finite. By the De Morgan law, we have

$$S \setminus (U_1 \cap U_2) = (S \setminus U_1) \cup (S \setminus U_2),$$

which is a finite set. Thus, $U_1 \cap U_2 \in \mathcal{T}_C$.

Example 2 (Discrete Topology). Let $S \neq \emptyset$ be a set, and let $\mathcal{T} = 2^S$ be the power set of S. Then \mathcal{T} is called the **discrete topology** on S and $(S, \mathcal{T}) = (S, 2^S)$ the **discrete (topological) space** on S.

Example 3 (Indiscrete Topology). Let $S \neq \emptyset$ be a set, and let $\mathcal{T} = \{S, \emptyset\}$. Then \mathcal{T} is called the **indiscrete topology** on S and $(S, \mathcal{T}) = (S, \{S, \emptyset\})$ the **indiscrete (topological) space** on S.

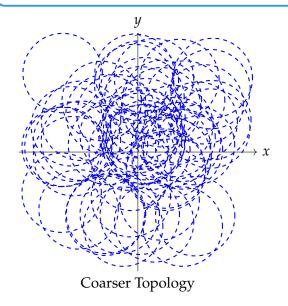
Note.

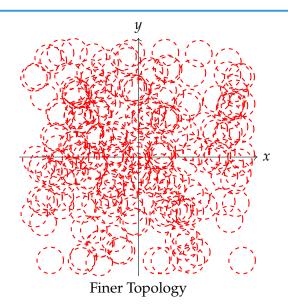
- (1) Discrete Topology is Finest Topology.
- (2) Indiscrete Topology is Coarsest Topology.

Coarser Topology and Finer Topology

Definition. Let $S \neq \emptyset$ be a set. Let \mathcal{T}_1 and \mathcal{T}_2 be topologies on S.

- (1) \mathcal{T}_1 is said to be **coarser** than \mathcal{T}_2 if $\mathcal{T}_1 \subseteq \mathcal{T}_2$.
- (2) \mathcal{T}_1 is said to be **finer** than \mathcal{T}_2 if $\mathcal{T}_2 \subseteq \mathcal{T}_1$.





Distance Function

Definition. Let *S* be a set. The real-valued function of two variable

$$d: S \times S \to \mathbb{R}$$

is called a **distance function** (or **metric**) if it satisfies the following properties:

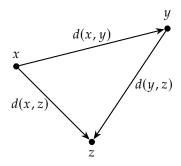
(i)^a
$$\forall x, y \in S$$
, $d(x, y) \ge 0$ and $d(x, y) = 0 \Leftrightarrow x = y$.

$$(ii)^b \forall x, y \in S, d(x, y) = d(y, x).$$

$$(\mathrm{iii})^c \ \forall x,y,z \in S, \ d(x,z) \leq d(x,y) + d(y,z).$$

The pair (S, d) is called a **metric space**.

Remark.



Example 4.

• Let $S = \mathbb{R}$, the set of real numbers. Define the function $d : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ by

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

for $x, y \in \mathbb{R}$.

• Let $S = \mathbb{R}^n$, the *n*-dimensional Euclidean space. Define the function $d : \mathbb{R}^n \times \mathbb{R}^n \to \mathbb{R}$ by

$$d(\mathbf{x}, \mathbf{y}) = ||\mathbf{x} - \mathbf{y}|| = \sqrt{\sum_{i=0}^{n-1} |x_i - y_i|^2},$$

where $\mathbf{x} = (x_0, x_1, \dots x_{n-1})$ and $\mathbf{y} = (y_0, \dots, y_{n-1})$ are vectors in \mathbb{R}^n .

^aNon-negativity and Zero only for identical points

^bSymmetry

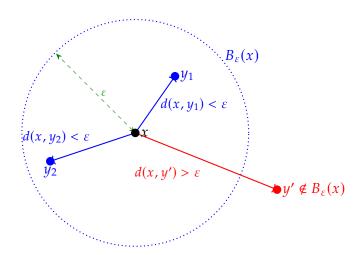
^cTriangle inequality

Open Epsilon-Ball

Definition. Let (S, d) be a metric space, where S is a set and $d : S \times S \to \mathbb{R}$ is a metric. For $x \in S$ and $\varepsilon \in \mathbb{R}_{>0}$, the **open** ε **-ball**^a **of** x **in** S, denoted by $B_{\varepsilon}(x)$, is defined as

$$B_{\varepsilon}(x) := \left\{ y \in S : d(x, y) < \varepsilon \right\}.$$

Remark.



Epsilon-Neighborhood (Real Analysis)

Definition. Consider the Euclidean space (\mathbb{R}^1 , d). The *ε*-neighborhood of $\alpha \in \mathbb{R}$ is defined as the open interval:

$$\mathcal{N}_{\varepsilon}(\alpha) := \{x \in \mathbb{R} : |x - \alpha| < \varepsilon\} = (\alpha - \varepsilon, \alpha + \varepsilon)$$

where $\varepsilon \in \mathbb{R}_{>0}$.

Neighborhood (Topology)

Definition. Let (S, τ) be a topological space.

(1) (Neighborhood of a Set) Let $A \subseteq S$. \mathcal{N}_A is a **neighborhood of** A if

 $\exists U \in \tau \text{ such that } A \subseteq U \subseteq \mathcal{N}_A \subseteq S.$

(2) (Neighborhood of a Point) Consider a singleton $\{a\} = A \subseteq S$, that is, $a \in S$ be a point in S. Then \mathcal{N}_a is a **neighborhood** of $a \in S$ if

 $\exists U \in \tau \text{ such that } a \in U \subseteq \mathcal{N}_a \subseteq S.$

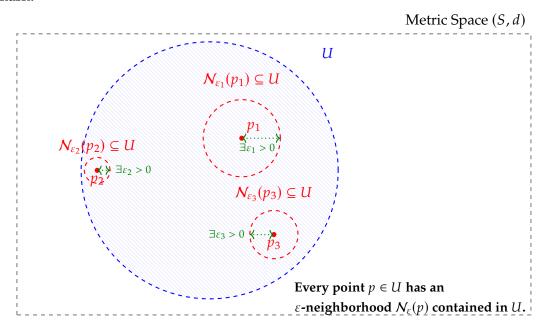
^aOpen ball with center x and radius ε

Open Set (Metric Space)

Definition. Let (S, d) be a metric space, where S is a set and $d: S \times S \to \mathbb{R}$ is a metric. Then

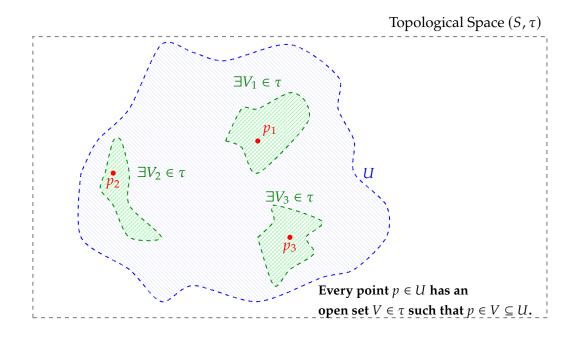
$$U \subseteq S$$
 is **open** in $S \stackrel{\text{def}}{\Longleftrightarrow} \forall p \in U$, $\exists \varepsilon > 0$ such that $\mathcal{N}_{\varepsilon}(p) \subseteq U$.

Remark.



Remark. Let (S, τ) be a topological space. Then

 $U \subseteq S$ is **open** in $S \stackrel{\text{def}}{\Longleftrightarrow} \forall p \in U, \exists V \in \tau \text{ such that } p \in V \subseteq U.$



Exercise (Metric Topology). Let (S, d) be a metric space, where S is a set and $d : S \times S \to \mathbb{R}$ is a metric. Consider the set τ of all open sets of S:

$$\tau := \{ U \subseteq S : U \text{ is open in } S \}$$
$$= \{ U \subseteq S : \forall p \in U, \exists \varepsilon > 0 \text{ such that } \mathcal{N}_{\varepsilon}(p) \subseteq U \}.$$

We claim that τ is the topology induced by the metric d on the space S:

(O1) $S \in \tau$ and $\emptyset \in \tau$:

 $(\emptyset \in \tau)$ The condition

"
$$\forall p \in U$$
, $\exists \varepsilon > 0$ such that $\mathcal{N}_{\varepsilon}(p) \subseteq U$ "

is vacuously true for $U = \emptyset$. Therefore $\emptyset \in \tau$.

 $(S \in \tau)$ For $p \in S$, the ε -neighborhhod of p is defined as

$$\mathcal{N}_{\varepsilon}(p) = \{ q \in S : d(p,q) < \varepsilon \} \subseteq S.$$

Since *S* is the entire space, $\mathcal{N}_{\varepsilon}(p) \subseteq S$ for any $\varepsilon > 0$.

(O2) τ is closed under arbitrary unions:

Let $\{U_i\}_{i\in I}$ be an arbitrary collection of sets in τ . Let $p\in \bigcup_{i\in I}U_i$. Then

$$\exists i_0 \in I \quad \text{such that} \quad p \in U_{i_0}.$$

Since $U_{i_0} \in \tau$, there exists $\varepsilon > 0$ such that $\mathcal{N}_{\varepsilon}(p) \subseteq U_{i_0}$. Then

$$\mathcal{N}_{\epsilon}(p) \subseteq U_{i_0} \subseteq \bigcup_{i \in I} U_i.$$

Thus, $\bigcup_{i \in I} U_i \in \tau$.

(O3) τ is closed under finite intersections:

Let $U_1, U_2 \in \tau$, and let $p \in (U_1 \cap U_2)$. Then

$$\exists \varepsilon_1 > 0$$
 such that $\mathcal{N}_{\varepsilon_1}(p) \subseteq U_1$,

$$\exists \varepsilon_2 > 0$$
 such that $\mathcal{N}_{\varepsilon_2}(p) \subseteq U_2$.

Define $\varepsilon := \min(\varepsilon_1, \varepsilon_2)$. Then

$$\mathcal{N}_{\varepsilon}(p) \subseteq \mathcal{N}_{\varepsilon_i}(p) \subseteq U_i$$
 for $i = 1, 2$.

Thus $\mathcal{N}_{\varepsilon}(p) \subset U_1 \cap U_2$, and so $U_1 \cap U_2 \in \tau$.

Note (Convergence of Sequences). We consider the topological space (\mathbb{R}, τ) where

$$\tau = \left\{ U \subseteq \mathbb{R} : U = \bigcup_{i \in I} (a_i, b_i) \right\}$$

where each (a_i, b_i) is an open interval with $a_i, b_i \in \mathbb{R}$ and $a_i < b_i$, that is, τ consists of all open intervals (and unions of such intervals).

A sequence $\{a_n\}_{n=1}^{\infty} (\subseteq \mathbb{R})$ is **converge** to $L \in \mathbb{R}$ if and only if

$$\forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies |a_n - L| < \varepsilon \right]$$

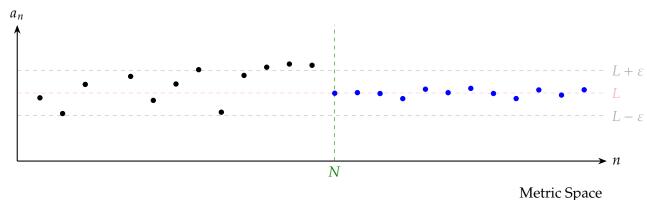
$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies d(a_n, L) < \varepsilon \right]$$

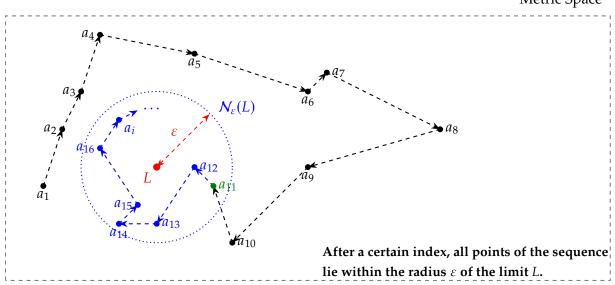
$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies a_n \in \mathcal{N}_{\varepsilon}(L) \right]$$

$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies a_n \in (L - \varepsilon, L + \varepsilon) \right]$$

$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies a_n \in U_{\varepsilon} \right]$$

$$\iff \forall U \in \tau \text{ with } L \in U, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \implies a_n \in U \right]$$





Continuity of Functions

Definition. Let $S \subseteq$ be a non-empty subset of \mathbb{R} . Let $f : S \to \mathbb{R}$ be a real-valued function, and let $a \in S$. We say that f is **continuous at** a if and only if

$$\lim_{x \to a} f(x) = f(a).$$

That is,

$$\forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad 0 < |x - a| < \delta \implies |f(x) - f(a)| < \varepsilon.$$

If *f* is continuous on every point of *S*, then *f* is called a **continuous function on** *S*.

Remark.

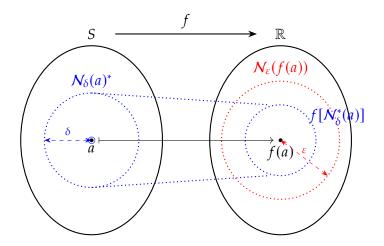
$$\forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad 0 < |x - a| < \delta \implies |f(x) - f(a)| < \varepsilon$$

$$\iff \forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad x \in (a - \delta, a) \cup (a, a + \delta) \implies f(x) \in (f(a) - \varepsilon, f(a) + \varepsilon)$$

$$\iff \forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad x \in \mathcal{N}_{\delta}(a) \setminus \{a\} \implies f(x) \in \mathcal{N}_{\varepsilon}(f(a))$$

$$\iff \forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad f(x) \in f[\mathcal{N}_{\delta}^{*}(a)] \implies f(x) \in \mathcal{N}_{\varepsilon}(f(a)) \quad \because f[\mathcal{N}_{\delta}^{*}(a)] = \{f(x) : x \in \mathcal{N}_{\delta}^{*}(a)\}$$

$$\iff \forall \varepsilon > 0, \ \exists \delta > 0 \quad \text{such that} \quad f[\mathcal{N}_{\delta}^{*}(a)] \subseteq \mathcal{N}_{\varepsilon}(f(a)).$$



Remark. *f* is discontinuous at *a* if and only if

$$\exists \varepsilon > 0$$
 such that $\forall \delta > 0$, $|x - a| < \delta$ but $|f(x) - f(a)| \ge \varepsilon$ $\iff \exists \varepsilon > 0$ such that $\forall \delta > 0$, $\mathcal{N}_{\varepsilon} (f(a)) \subset f [\mathcal{N}_{\delta}^*(a)]$.

Note. Consider a topological space (\mathbb{R}, τ_d) , where

$$\tau_d := \{ U \subseteq \mathbb{R} : \forall p \in U, \exists \varepsilon > 0 \text{ such that } \mathcal{N}_{\varepsilon}(p) \subseteq U \}.$$

A sequence $\{a_n\}_{i=1}^{\infty} \subseteq \mathbb{R}$ converges to $L \in \mathbb{R}$ if and only if

$$\forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \right] \Longrightarrow |a_n - L| < \varepsilon \right]$$

$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \right] \Longrightarrow a_n \in (L - \varepsilon, L + \varepsilon)$$

$$\iff \forall \varepsilon > 0, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \right] \Longrightarrow a_n \in \mathcal{N}_{\varepsilon}(L)$$

$$\iff \forall U \in \tau_d \text{ with } L \in U, \ \exists N \in \mathbb{N} \text{ such that } \left[n \geq N \right] \Longrightarrow a_n \in U$$

Limit Theorem (Topology)

Theorem. Consider a topological space (\mathbb{R}, τ_d) , where

$$\tau_d := \{ U \subseteq \mathbb{R} : \forall p \in U, \ \exists \varepsilon > 0 \ such \ that \ \mathcal{N}_{\varepsilon}(p) \subseteq U \}.$$

Let $\{a_n\} \subseteq \mathbb{R}$ and $\{b_n\} \subseteq \mathbb{R}$. Let $\lim_{n \to \infty} a_n = \alpha \in \mathbb{R}$, $\lim_{n \to \infty} b_n = \beta \in \mathbb{R}$, and $k \in \mathbb{R}$. Then

- $(1) \lim_{n \to \infty} k a_n = k \alpha = k \lim_{n \to \infty} a_n.$
- (2) $\lim_{n \to \infty} a_n \pm b_n = \alpha \pm \beta = \lim_{n \to \infty} a_n \pm \lim_{n \to \infty} b_n.$
- (3) $\lim_{n\to\infty} a_n b_n = \alpha \beta = \lim_{n\to\infty} a_n \lim_{n\to\infty} b_n$.
- (4) $\lim_{n \to \infty} \frac{a_n}{b_n} = \frac{\alpha}{\beta} = \frac{\lim_{n \to \infty} a_n}{\lim_{n \to \infty} b_n}$. (Here, $\beta \neq 0$ and $b_n \neq 0$)

Proof.

(1) Let $\varepsilon > 0$. Since $\lim_{n \to \infty} a_n = \alpha$, we know

$$\exists N \in \mathbb{N} \text{ s.t. } n \geq N \implies |a_n - \alpha| < \frac{\varepsilon}{|k| + 1}$$

Thus, if $n \ge N$ then

$$|ka_n - k\alpha| = |k(a_n - \alpha)|$$

$$= |k||a_n - \alpha| \qquad \because |xy| = |x||y|$$

$$< |k| \cdot \frac{\varepsilon}{|k| + 1}$$

$$< \varepsilon.$$

(1) Let $U \in \tau_d$ with $k\alpha \in U$. Since $k\alpha \in U$, by definition of τ_d , we have

$$\exists \varepsilon > 0 \text{ such that } \mathcal{N}_{\varepsilon}(k\alpha) \subseteq U.$$

Since $\lim_{n\to\infty} a_n = \alpha$, we know

$$\exists N \in \mathbb{N} \text{ s.t. } n \geq N \Rightarrow a_n \in \left(\alpha - \frac{\varepsilon}{|k|+1}, \alpha + \frac{\varepsilon}{|k|+1}\right).$$

Thus, if $n \ge N$ then

$$k\alpha_n \in \left(k\alpha - k \cdot \frac{\varepsilon}{|k| + 1}, k\alpha + k \cdot \frac{\varepsilon}{|k| + 1}\right)$$

$$\subseteq (k\alpha - \varepsilon, k\alpha + \varepsilon)$$

$$= \mathcal{N}_{\varepsilon}(k\alpha) \subseteq U.$$

(2) Let $\varepsilon > 0$. Since $\lim_{n \to \infty} a_n = \alpha$ and $\lim_{n \to \infty} b_n = \beta$, we know

$$\exists N_1 \in \mathbb{N} \text{ s.t. } n \ge N_1 \Longrightarrow |a_n - \alpha| < \frac{\varepsilon}{2},$$
$$\exists N_2 \in \mathbb{N} \text{ s.t. } n \ge N_2 \Longrightarrow |b_n - \beta| < \frac{\varepsilon}{2}.$$

Let $N = \max\{N_1, N_2\}$. If $n \ge N$ then

$$\begin{aligned} \left| (a_n + b_n) - (\alpha + \beta) \right| &= \left| (a_n - \alpha) + (b_n - \beta) \right| \\ &\leq \left| a_n - \alpha \right| + \left| b_n - \beta \right| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &= \varepsilon. \end{aligned}$$

and

$$\begin{aligned} \left| (a_n - b_n) - (\alpha - \beta) \right| &= \left| (a_n - \alpha) + (-b_n + \beta) \right| \\ &\leq \left| a_n - \alpha \right| + \left| b_n - \beta \right| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

(2) Let $U \in \tau_d$ with $\alpha \pm \beta \in U$. Since $\alpha \pm \beta \in U$, by definition of τ_d , we have

$$\exists \varepsilon > 0 \text{ such that } \mathcal{N}_{\varepsilon}(\alpha \pm \beta) \subseteq U.$$

Since
$$\lim_{n\to\infty} a_n = \alpha$$
 and $\lim_{n\to\infty} b_n = \beta$,

$$\exists N_1 \in \mathbb{N} \text{ s.t. } n \ge N_1 \Rightarrow a_n \in \left(\alpha - \frac{\varepsilon}{2}, \alpha + \frac{\varepsilon}{2}\right),$$
$$\exists N_2 \in \mathbb{N} \text{ s.t. } n \ge N_2 \Rightarrow b_n \in \left(\beta - \frac{\varepsilon}{2}, \beta + \frac{\varepsilon}{2}\right).$$

Let $N = \max \{N_1, N_2\}$. if $n \ge N$ then

$$a_n + b_n \in \left(\alpha - \frac{\varepsilon}{2} + \beta - \frac{\varepsilon}{2}, \alpha + \frac{\varepsilon}{2} + \beta + \frac{\varepsilon}{2}\right)$$
$$= \left(\alpha + \beta - \varepsilon, \alpha + \beta + \varepsilon\right)$$
$$= \mathcal{N}_{\varepsilon}(\alpha + \beta) \subseteq U$$

and

$$a_n + (-b_n) \in \left(\alpha - \frac{\varepsilon}{2} - \beta - \frac{\varepsilon}{2}, \alpha + \frac{\varepsilon}{2} - \beta + \frac{\varepsilon}{2}\right)$$
$$= \left(\alpha - \beta - \varepsilon, \alpha - \beta + \varepsilon\right)$$
$$= \mathcal{N}_{\varepsilon}(\alpha - \beta) \subseteq U.$$

(3) Let $\varepsilon > 0$. Since $\{a_n\}$ is bounded,

 $\exists M > 0 \text{ such that } \forall n \in N, |a_n| \leq M.$

Since $\lim_{n\to\infty} a_n = \alpha$ and $\lim_{n\to\infty} b_n = \beta$,

$$\exists N_1 \in \mathbb{N} \text{ s.t. } n \ge N_1 \Rightarrow |a_n - \alpha| < \frac{\varepsilon}{2|\beta| + 1},$$
$$\exists N_2 \in \mathbb{N} \text{ s.t. } n \ge N_2 \Rightarrow |b_n - \beta| < \frac{\varepsilon}{2M}.$$

Let $N = \max\{N_1, N_2\}$. If $n \ge N$ then

$$\begin{aligned} \left| a_n b_n - \alpha \beta \right| &= \left| a_n b_n - \alpha \beta + a_n \beta - a_n \beta \right| \\ &= \left| a_n (b_n - \beta) + \beta (a_n - \alpha) \right| \\ &\leq \left| a_n \right| \left| b_n - \beta \right| + \left| \beta \right| \left| a_n - \alpha \right| \\ &< M \cdot \frac{\varepsilon}{2M} + \frac{\left| \beta \right| \cdot \varepsilon}{2 \left| \beta \right| + 1} \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Note that $2|\beta| < 2|\beta| + 1 \Leftrightarrow \frac{|\beta|}{2|\beta|+1} < \frac{1}{2}$.

(3) Let $U \in \tau_d$ with $\alpha\beta \in U$. Since $\alpha\beta \in U$, by definition of τ_d , we have

 $\exists \varepsilon > 0$ such that $\mathcal{N}_{\varepsilon}(\alpha \beta) \subseteq U$.

Since $\{a_n\}$ is bounded,

 $\exists M > 0 \text{ such that } \forall n \in N, |a_n| \leq M.$

Since $\lim_{n\to\infty} a_n = \alpha$ and $\lim_{n\to\infty} b_n = \beta$,

$$\exists N_1 \in \mathbb{N} \text{ s.t. } n \ge N_1 \Rightarrow a_n \in \left(\alpha - \frac{\varepsilon}{2|\beta| + 1}, \alpha + \frac{\varepsilon}{2|\beta| + 1}\right),$$
$$\exists N_2 \in \mathbb{N} \text{ s.t. } n \ge N_2 \Rightarrow b_n \in \left(\beta - \frac{\varepsilon}{2M}, \beta + \frac{\varepsilon}{2M}\right).$$

Let $N = \max\{N_1, N_2\}$, and let $n \ge N$. Then

$$a_n b_n - \alpha \beta = a_n b_n - a_n \beta + a_n \beta = \underbrace{a_n (b_n - \beta)}_{\text{(i)}} + \underbrace{\beta (a_n - \alpha)}_{\text{(ii)}}.$$

(i)
$$b_n \in \left(\beta - \frac{\varepsilon}{2M}, \beta + \frac{\varepsilon}{2M}\right)$$

 $\implies b_n - \beta \in \left(-\frac{\varepsilon}{2M}, \frac{\varepsilon}{2M}\right)$
 $\implies a_n(b_n - \beta) \in \left(-M \cdot \frac{\varepsilon}{2M}, M \cdot \frac{\varepsilon}{2M}\right) = \left(-\frac{\varepsilon}{2}, \frac{\varepsilon}{2}\right).$

(ii)
$$a_n \in \left(\alpha - \frac{\varepsilon}{2|\beta| + 1}, \alpha + \frac{\varepsilon}{2|\beta| + 1}\right)$$

 $\implies a_n - \alpha \in \left(-\frac{\varepsilon}{2|\beta| + 1}, \frac{\varepsilon}{2|\beta| + 1}\right)$
 $\implies \beta(a_n - \alpha) \in \left(-\frac{|\beta| \cdot \varepsilon}{2|\beta| + 1}, \frac{|\beta| \cdot \varepsilon}{2|\beta| + 1}\right) \subseteq \left(-\frac{\varepsilon}{2}, \frac{\varepsilon}{2}\right).$

Thus,

$$a_n b_n - \alpha \beta = a_n (b_n - \beta) + \beta (a_n - \alpha) \in (-\varepsilon, \varepsilon)$$

$$\implies a_n b_n \in (\alpha \beta - \varepsilon, \alpha \beta + \varepsilon) = \mathcal{N}_{\varepsilon} (\alpha \beta) \subseteq U.$$

Let $\varepsilon > 0$.

(1) It is enough to prove that $\lim_{n\to\infty}\frac{1}{b_n}=\frac{1}{\beta}$ with $b_n\neq 0$ and $\beta\neq 0$. Note that Triangle Inequality implies that

$$|y| = |y - x + x| \le |y - x| + |x| \iff |y| - |x| \le |y - x|$$

for any $x, y \in \mathbb{R}$. Since $\lim_{n \to \infty} b_n = \beta$, for $\frac{1}{2} |\beta| > 0$, $\exists N_1 \in \mathbb{N}$ such that if $n \ge N_1$

$$\left|\beta\right|-\left|b_n\right|\leq\left|\beta-b_n\right|=\left|b_n-\beta\right|<\frac{1}{2}\left|\beta\right|.$$

Thus, we obtain that

$$\left|\beta\right| - \left|b_n\right| < \frac{1}{2}\left|\beta\right| \implies \frac{1}{2}\left|\beta\right| < \left|b_n\right| \implies \frac{1}{b_n} < \frac{2}{\left|\beta\right|}$$

And

$$\exists N_2 \in \mathbb{N} : \left[n \ge N_2 \implies \left| b_n - \beta \right| < \frac{\beta^2}{2} \varepsilon \right].$$

Let $N = \max \{N_1, N_2\}$. If $n \ge N$ then

$$\left|\frac{1}{b_n} - \frac{1}{\beta}\right| = \left|\frac{\beta - b_n}{\beta b_n}\right| = \frac{\left|b_n - \beta\right|}{\left|\beta\right| \left|b_n\right|} < \varepsilon \cdot \frac{\beta^2}{2} \cdot \frac{1}{\left|\beta\right|} \cdot \frac{2}{\left|\beta\right|} = \varepsilon.$$

Note. TBA

References

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