

Lec02 - Sequences and Limits

Sequence: A seqⁿ of real number's when we have a map from \mathbb{N} to \mathbb{R}

a map $a: \mathbb{N} \rightarrow \mathbb{R}$

or $a: \mathbb{N}_0 \rightarrow \mathbb{R}$

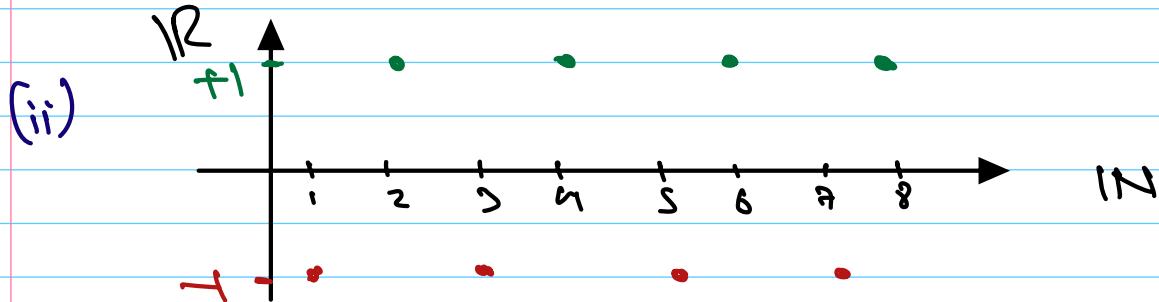
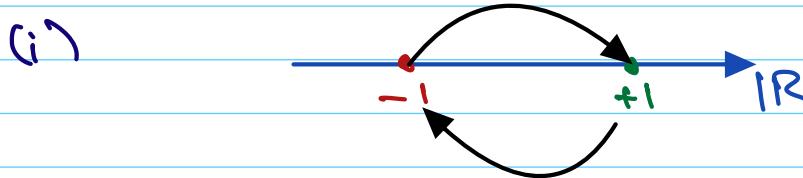
Notation: (a_1, a_2, \dots) infinite List of number's

$(a_n)_{n \in \mathbb{N}}$ or $(a_n)_{n=1}^\infty$

or (a_n)

Example: (i) $(a_n)_{n \in \mathbb{N}} = (-1)^n$

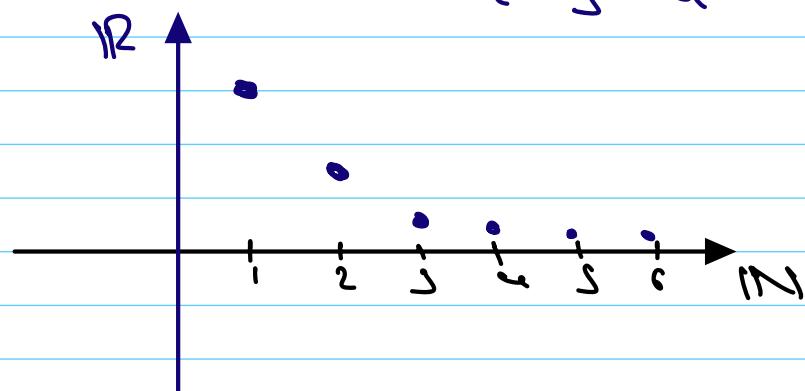
$$= (-1, 1, -1, 1, -1, 1, \dots)$$



we are interested in what happens to the values of the seqn when n goes to infinity.

$$(b) (a_n)_{n \in \mathbb{N}} = \left(\frac{1}{n}\right)_{n \in \mathbb{N}}$$

$$= \left(1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots\right)$$



we will see $\lim_{n \rightarrow \infty} a_n = 0$

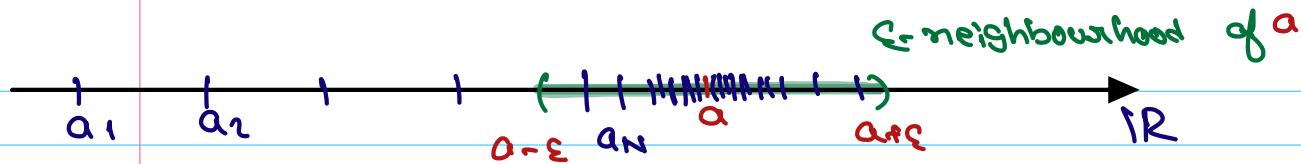
$$(c) (a_n)_{n \in \mathbb{N}} = (2^n)_{n \in \mathbb{N}}$$

$$= (2, 4, 8, 16, 32, 64, \dots)$$

Definition:

A sequence $(a_n)_{n \in \mathbb{N}}$ is called convergent to a $a \in \mathbb{R}$, if $\forall \varepsilon > 0 \exists N \in \mathbb{N}, \forall n \geq N$

$$\therefore |a_n - a| < \varepsilon$$



we need to get closer and closer to a with the seqⁿ member's. Eventually all the seqⁿ member's have to lie Σ -neighbourhood of a , only finitely many can lie outside.

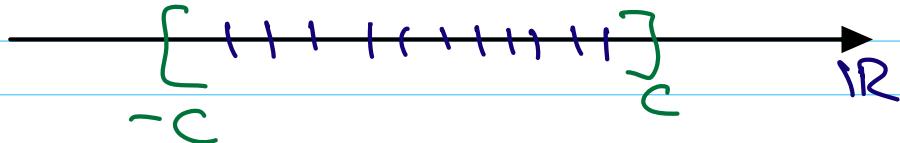
No matter how small the Σ is, there exist a $N \in \mathbb{N}$, (always works)

if there is no such $a \in \mathbb{R}$, we call the seqⁿ $(a_n)_{n \in \mathbb{N}}$ divergent.

Lec 03 - Bounded seqⁿ and Unique Limit

Definition: A seqⁿ $(a_n)_{n \in \mathbb{N}}$ is called Bounded if $\exists C \in \mathbb{N} \ \forall n \in \mathbb{N}$

$$|a_n| \leq C$$



Otherwise, the seq is called unbounded.

Important fact:

$$(a_n)_{n \in \mathbb{N}} \text{ convergent} \Rightarrow (a_n)_{n \in \mathbb{N}} \text{ bounded}$$

$(a_n)_{n \in \mathbb{N}}$ convergent \Rightarrow There is only one limit $a \in \mathbb{R}$

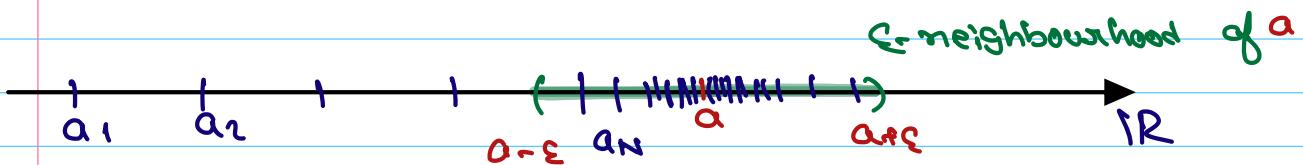
$$\lim_{n \rightarrow \infty} a_n = a$$

Lec04 - Theorem on Limits

$(a_n)_{n \in \mathbb{N}}$ convergent to $a \in \mathbb{R}$:

$$\lim_{n \rightarrow \infty} a_n = a$$

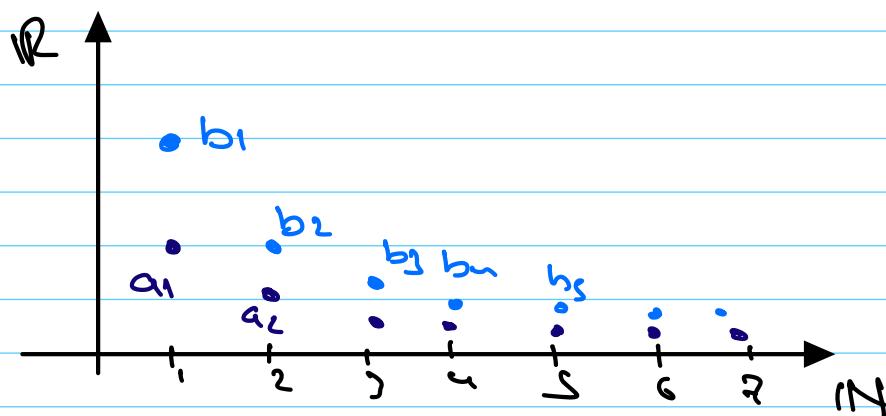
$$a_n \xrightarrow{n \rightarrow \infty} a$$



for all ϵ , the seqⁿ members lie inside this
 ϵ -neighbourhood of a eventually.

Theorem's on Limits:

$(a_n)_{n \in \mathbb{N}}, (b_n)_{n \in \mathbb{N}}$ convergent sequences.



Then

$$(a) \lim_{n \rightarrow \infty} (a_n + b_n) = \lim_{n \rightarrow \infty} a_n + \lim_{n \rightarrow \infty} b_n$$

We can pull in the limit when we have a sum, provided that these two seqⁿ and their limits actually exists.

(b)

$$\lim_{n \rightarrow \infty} a_n \cdot b_n = \lim_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} b_n$$

(c)

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \frac{\lim_{n \rightarrow \infty} a_n}{\lim_{n \rightarrow \infty} b_n \neq 0}$$

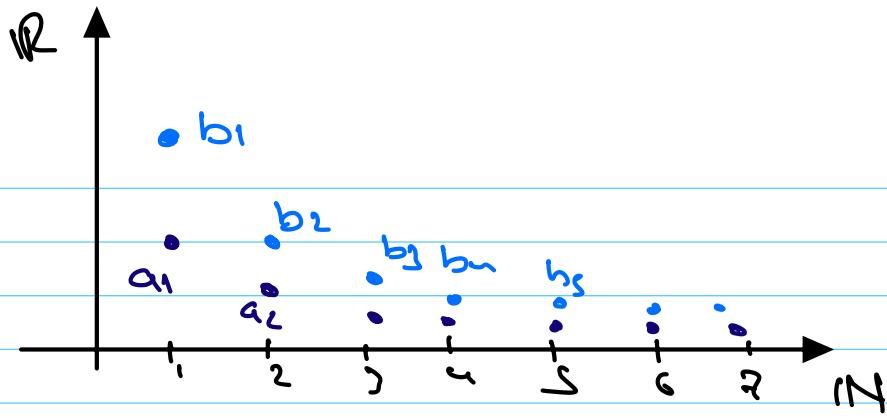
Lec 05: Sandwich theorem

$(a_n)_{n \in \mathbb{N}}$, $(b_n)_{n \in \mathbb{N}}$ convergent seqⁿ

then $\lim_{n \rightarrow \infty} (a_n \cdot b_n) = a \cdot \lim_{n \rightarrow \infty} b_n$

Properties:

(a) Monotonicity $a_n \leq b_n \forall n \in \mathbb{N}$



$$\Rightarrow \lim_{n \rightarrow \infty} a_n \leq \lim_{n \rightarrow \infty} b_n$$

(b) Sandwich theorem

$$a_n \leq c_n \leq b_n \quad \forall n \in \mathbb{N} \text{ and}$$

$$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

$\Rightarrow (c_n)_{n \in \mathbb{N}}$ converges with

$$\lim_{n \rightarrow \infty} c_n = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} b_n$$

Proof of (b):

$$(b_n - a_n) \xrightarrow{n \rightarrow \infty} \lim_{n \rightarrow \infty} b_n - \lim_{n \rightarrow \infty} a_n = 0$$

$$d_n := c_n - a_n$$

$$\Rightarrow 0 \leq d_n \leq b_n - a_n$$

Let $\varepsilon > 0$. Then $\exists N \in \mathbb{N}$, $\forall n \geq N$

$$|b_n - a_n| < \varepsilon$$

$$\Rightarrow |d_n - 0| < \varepsilon$$

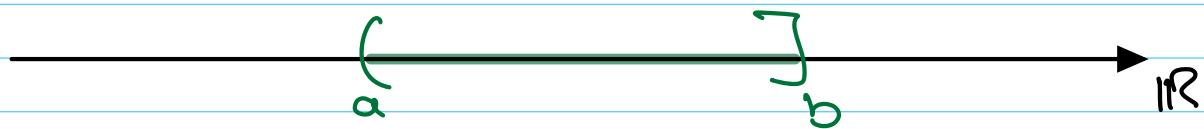
$\Rightarrow d_n$ is convergent with limit 0.

$$\Rightarrow (c_n)_{n \in \mathbb{N}} = (d_n + a_n)_{n \in \mathbb{N}}$$

is convergent with limit a.

Lec 06 - Supremum & Infimum

Real Number's are ordered



interval

$$(a, b] := \{x \in \mathbb{R} \mid a < x \leq b\}$$

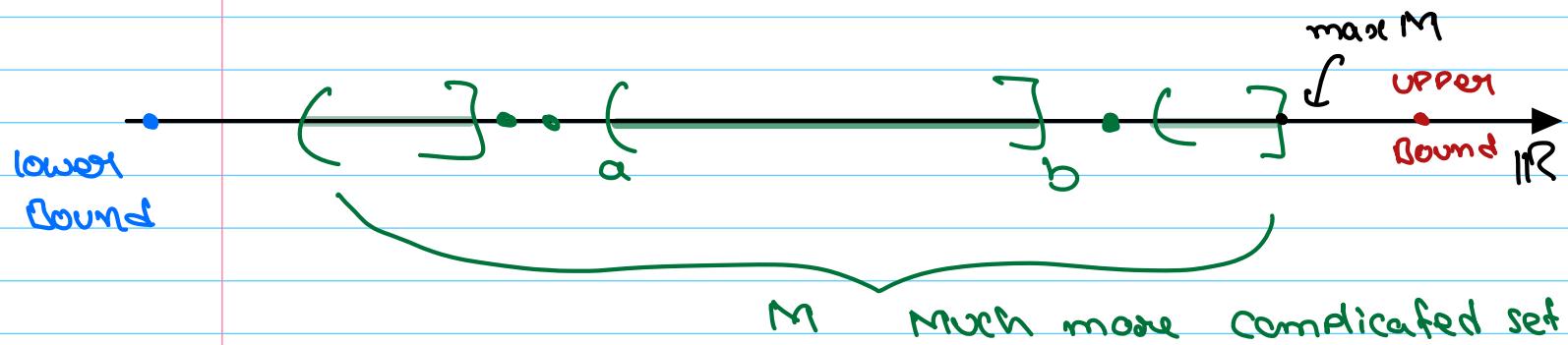
similarly

$$[a, b] := \{x \in \mathbb{R} \mid a \leq x \leq b\}$$

$$[a, \infty) := \{x \in \mathbb{R} \mid a \leq x\}$$

$$(-\infty, b) := \{x \in \mathbb{R} \mid x < b\}$$

these intervals are very nice subsets of real numbers. (Not the only ones)



Definition: For a subset $M \subseteq \mathbb{R}$: $b \in \mathbb{R}$ is

called an upper bound for M if

$$\forall x \in M : x \leq b$$

For $a \in \mathbb{R}$, is called a lower bound for M

$$\text{if } \forall x \in M : x \geq a$$

* if upper bound exists we call the set M

is bounded from above

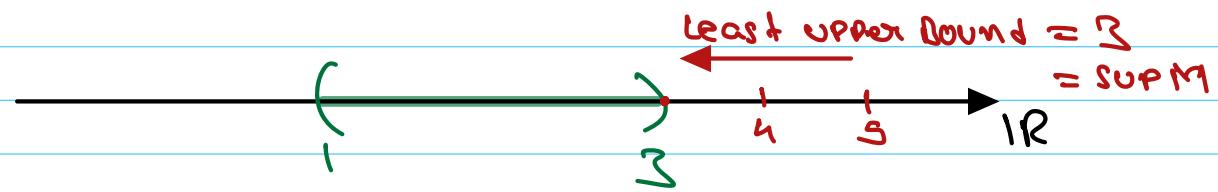
* if lower bound exists, the set M called
bounded from below.

Both \rightarrow set M is bounded.

* if b is an upper bound for M and $b \in M$,
then b is called a maximal element of M .
 $b = \max M$

* if a is an lower bound for M and $a \in M$,
then a is called a minimal element of M .
 $a = \min M$

Ex: $M = (1, 3)$, $\max M$, $\min M$ do not exist



$\max M$, $\min M$ do not exist, because $1, 3 \notin M$

Definition: for a subset $M \subseteq \mathbb{R}$; $s \in \mathbb{R}$ is

called supremum of M if

* $\forall x \in M : x \leq s$ (upper bound for M)

* $\forall \varepsilon > 0, \exists x \in M : s - \varepsilon < x$

($s - \varepsilon$ is no upper bound for M)

Supremum = least upper bound.

$\sup M := s$ or $\sup M := \infty$

(if M is not bounded from above)

or $\sup \emptyset := -\infty$

Definition: for a subset $M \subseteq \mathbb{R}$; $l \in \mathbb{R}$ is

called infimum of M if

* $\forall x \in M : x \geq l$ (lower bound for M)

* $\forall \varepsilon > 0, \exists \tilde{x} \in M : l + \varepsilon > \tilde{x}$

($l + \varepsilon$ is no lower bound for M)

Then $\inf M = l$ or $\inf M = -\infty$

(if M is not bounded from below)

or $\inf \emptyset = +\infty$

Lec 07: Cauchy seqⁿ & completeness

$(a_n)_{n \in \mathbb{N}}$ is convergent seqⁿ

which mean's there is a number

a , s.t. the seq member's here get

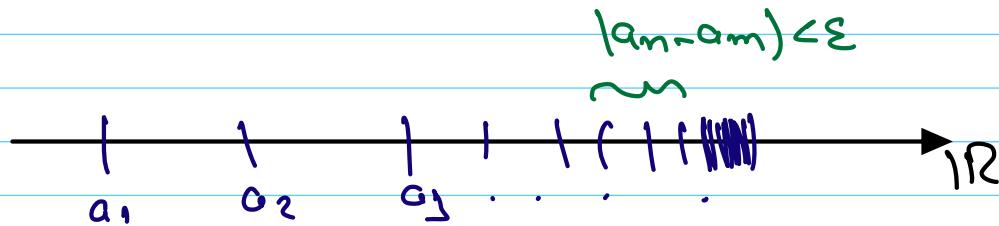
arbitrarily close to this number a

eventually

$(a_n)_{n \in \mathbb{N}} \Rightarrow$ (there is a limit $a = \lim_{n \rightarrow \infty} a_n$)

The Problem with this definition is
we need to know the value of limit to
show the convergence.

Different idea:



The seq'n member's gets closer and closer to
each other.

$\forall \varepsilon > 0, \exists N \in \mathbb{N}, \forall n, m > N$: we have

$$|a_n - a_m| < \varepsilon$$

(Cauchy sequence)

Definition: if $\forall \varepsilon > 0, \exists N \in \mathbb{N}$, such that $\forall n, m > N$

$|a_n - a_m| < \varepsilon$, then $(a_n)_{n \in \mathbb{N}}$ is called
Cauchy seq'n

Important fact: For a seqⁿ of real numbers's

Cauchy seqⁿ \iff Convergent seqⁿ

Completeness Axiom: There are no holes
in our Complete Real Number line.

When we are working real number's, we
don't have to distinguish Cauchy seqⁿ and
convergent seqⁿ. They have different
definition, But for real number's they
mean the same thing.

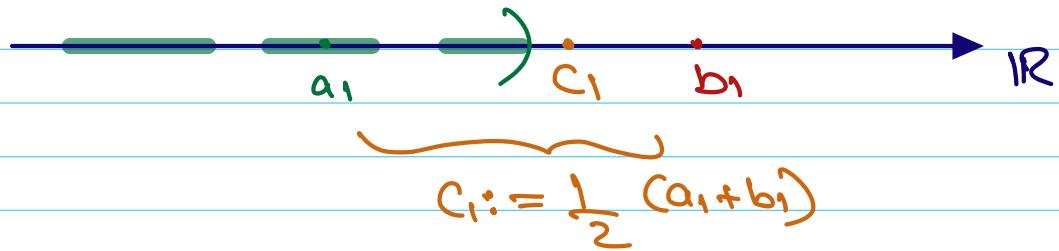
Dedekind Completeness:

if $M \subseteq \mathbb{R}$ is bounded
from above, then $\sup M \in \mathbb{R}$ (exists)

if $M \subseteq \mathbb{R}$ is bounded from below,

then $\inf M \in \mathbb{R}$ (exists).

Proof:



Two Cases: (1) if c_1 is an upper bound

$$\text{for } M: b_2 := c_1$$

$$a_2 := a_1$$

(2) if c_1 is not an upper

bound for M : $\exists x \in M : x > c_1$

$$b_2 := b_2$$

$$a_2 := x$$

$$c_n := \frac{1}{2}(a_n + b_n)$$

⋮

Important fact:

if $(a_n)_{n \in \mathbb{N}}$ is monotonically decreasing

$(a_{n+1} \leq a_n \forall n)$ and bounded from below

(the set $\{a_n\}_{n \in \mathbb{N}}$ has a lower bound)

then $(a_n)_{n \in \mathbb{N}}$ is convergent.

Lec 08:

Important FACT: if $(a_n)_{n \in \mathbb{N}}$ is monotonically increasing ($a_{n+1} > a_n \forall n$) and bounded from above (the set $\{a_n\}_{n \in \mathbb{N}}$ has an upper bound) then

$(a_n)_{n \in \mathbb{N}}$ is convergent.

(Monotone Convergence Criterion)

Ex: $(a_n)_{n \in \mathbb{N}} = \left(\left(1 + \frac{1}{n}\right)^n \right)_{n \in \mathbb{N}}$ is convergent.

Proof:

monotonicity:-

$$\frac{a_{n+1}}{a_n} = \frac{\left(1 + \frac{1}{n+1}\right)^{n+1}}{\left(1 + \frac{1}{n}\right)^n}$$

$$= \left(1 + \frac{1}{n}\right) \cdot \left(\frac{1 + \frac{1}{n+1}}{1 + \frac{1}{n}} \right)^{n+1}$$

$$= \left(1 + \frac{1}{n}\right) \left(\frac{n+2}{n+1} \cdot \frac{n}{n+1} \right)^{n+1}$$

$$= \left(1 + \frac{1}{n}\right) \left(\frac{n^2 + 2n}{n^2 + 2n + 1} \right)^{n+1}$$

$$= \left(1 + \frac{1}{n}\right) \left(1 - \frac{1}{(n+1)^2} \right)^{n+1}$$

Bernoulli inequality:

for $k \in \mathbb{N}$ and $x \geq -1$

$$(1+x)^k \geq 1 + kx$$

$$\Rightarrow \left(1 + \frac{1}{n}\right) \left(1 - \frac{1}{(n+1)^2} \right)^{n+1}$$

$$\geq \left(1 + \frac{1}{n}\right) \left(1 - (n+1) \left(\frac{1}{(n+1)^2}\right) \right)$$

$$\geq \left(1 + \frac{1}{n}\right) \left(1 - \frac{1}{n+1} \right)$$

$$\geq \left(\frac{n+1}{n}\right) \left(\frac{n}{n+1}\right) = 1$$

$$\Rightarrow \frac{a_{n+1}}{a_n} > 1 \quad (\text{monotone increasing})$$

Now we need to show the seq'n
is bounded from above.

$$\begin{aligned} \Rightarrow a_n &= \left(1 + \frac{1}{n}\right)^n = \sum_{k=0}^n \binom{n}{k} \left(\frac{1}{n}\right)^k \\ &= \left(\frac{1}{n}\right)^0 + \binom{n}{1} \left(\frac{1}{n}\right)^1 + \binom{n}{2} \left(\frac{1}{n}\right)^2 \dots \end{aligned}$$

$$= 1 + 1 + \sum_{k=2}^n \binom{n}{k} \left(\frac{1}{n}\right)^k$$

$$\binom{n}{k} \left(\frac{1}{n}\right)^k = \frac{n!}{(n-k)! k!} \cdot \frac{1}{n^k}$$

$$= \frac{n \cdot (n-1) \cdot (n-2) \cdots \cdot (n-k+1)}{n \cdot n \cdot n \cdots n} \cdot \frac{1}{k!}$$

$$\leq 1$$

$$\Rightarrow \left(1 + \frac{1}{n}\right)^n \leq 3$$

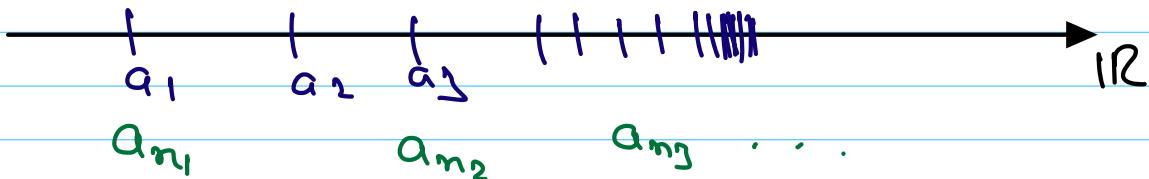
fact

The seqⁿ $(a_n)_{n \in \mathbb{N}}$ is convergent.

monotone
convergence
criterion

$$\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n = e \quad \text{Euler's Number}$$

Lec 09 :- Subsequences and Limit Points



Omit some member's of the seqⁿ.

Let $(n_k)_{k \in \mathbb{N}}$ be a seqⁿ of natural numbers that is strictly monotonically increasing ($\forall k \in \mathbb{N} : n_{k+1} > n_k$)

then $(a_{n_k})_{k \in \mathbb{N}}$ is called an subsequence of $(a_n)_{n \in \mathbb{N}}$

Eg: $(a_n)_{n \in \mathbb{N}}$ given by $a_n = \frac{1}{n}$

$$(a_{n_k})_{k \in \mathbb{N}} = (a_{2^k})_{k \in \mathbb{N}}$$

$$= (a_2, a_4, a_6, a_8, \dots)$$

$$= (\frac{1}{2}, \frac{1}{4}, \frac{1}{6}, \frac{1}{8}, \dots)$$

if we have a monotonic seqⁿ $(a_n)_{n \in \mathbb{N}}$

then the subseqⁿ $(a_{n_k})_{k \in \mathbb{N}}$ is also

monotonic in the same way.

If we can omit lot of seqⁿ member's
even infinitely many as long as
infinitely many remain

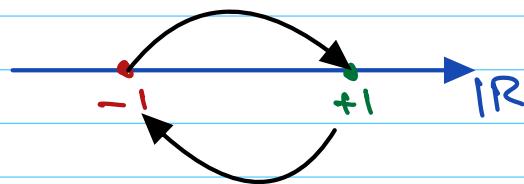
FACT: $(a_n)_{n \in \mathbb{N}}$ is convergent with

$\lim_{n \rightarrow \infty} a_n = a$, then

\Rightarrow Every Subsequence $(a_{n_k})_{k \in \mathbb{N}}$

is convergent $\lim_{k \rightarrow \infty} a_{n_k} = a$

Ex: $(a_n)_{n \in \mathbb{N}}$ given by $a_n = (-1)^n$



Subseqn $(a_{n_k})_{k \in \mathbb{N}} = (a_{2k})_{k \in \mathbb{N}}$

$$= (1, 1, 1, \dots)$$

$\lim_{k \rightarrow \infty} a_{2k} = 1$ (limit 1)

$(a_{n_k})_{k \in \mathbb{N}} = (a_{2k+1})_{k \in \mathbb{N}}$

$\lim_{k \rightarrow \infty} a_{2k+1} = -1$ (limit -1)

Def: $a \in \mathbb{R}$ is called an accumulation

value of $(a_n)_{n \in \mathbb{N}}$ if there is a

subseqn $(a_{n_k})_{k \in \mathbb{N}}$ with $\lim_{k \rightarrow \infty} a_{n_k} = a$

Accumulation value is a generalization
of term limit.

=> A convergent seqⁿ can only have
one accumulation value = Limit

=> However for divergent seqⁿ could
have different accumulation values



The limit is getting closer to 4 different
points. we don't have a limit because
the seqⁿ still jumps around, But
we get closer and closer to different
accumulation values.

=> we could restrict ourselves to take
seqⁿ members that only live
in one convergent seqⁿ (limit)

Accumulation value is just a point on
the number line, where the seqⁿ
accumulates

$a \in \mathbb{R}$ is an accumulation value of

$(a_n)_{n \in \mathbb{N}}$

$\iff \forall \varepsilon > 0$: The ε -neighbourhood of a
contains infinitely many seqⁿ members
of $(a_n)_{n \in \mathbb{N}}$.

Lec 10: Bolzano-Weierstrass

$(a_n)_{n \in \mathbb{N}}$ bounded $\Rightarrow (a_n)_{n \in \mathbb{N}}$ has an

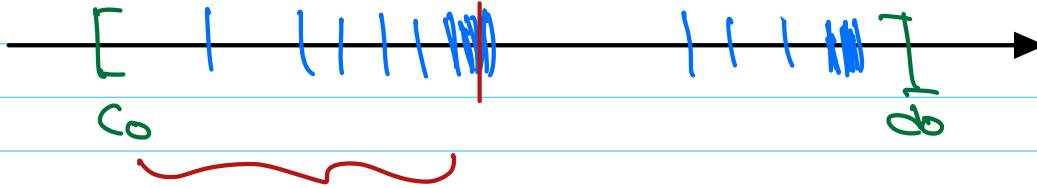
accumulation value

(has a convergent subseqⁿ)

having a accumulation value means
the seqⁿ have a convergent subseqⁿ.



Proof:



if infinitely many seq'n member's win it:

Choose left-hand interval

otherwise: choose - right hand interval.

New interval:



we set $[c_0, d_0] \supset [c_1, d_1] \supset [c_2, d_2]$

.....

$$\text{and } d_1 - c_1 = \frac{1}{2} (d_0 - c_0)$$

$$d_2 - c_2 = \frac{1}{2} (d_1 - c_1)$$

$$d_3 - c_3 = \frac{1}{2} (d_2 - c_2)$$

⋮

$$d_n - c_n = \frac{1}{2^n} (d_0 - c_0) \xrightarrow{n \rightarrow \infty} 0$$

we know

$(c_n)_{n \in \mathbb{N}}$ monotonically increasing and bounded

$(d_n)_{n \in \mathbb{N}}$ monotonically decreasing and bounded

$(c_n)_{n \in \mathbb{N}}, (d_n)_{n \in \mathbb{N}}$

Convergent

By Limit theorem

$$0 = \lim_{n \rightarrow \infty} (d_n - c_n)$$

$$\Rightarrow \lim_{n \rightarrow \infty} d_n = \lim_{n \rightarrow \infty} c_n$$

Lec 11: Limit Superior and Limit Inferior

Ex: $(a_n)_{n \in \mathbb{N}}$ given by $a_n = n$



$(a_n)_{n \in \mathbb{N}} = (n)_{n \in \mathbb{N}}$ is divergent to ∞

∞ : symbol (not as a number)

divergent to ∞ : $\Leftrightarrow \forall C > 0 \exists N \in \mathbb{N}$

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

$\forall n \geq N : a_n > C$

divergent to $-\infty$: $\Leftrightarrow \forall C < 0, \exists N \in \mathbb{N}$

$\lim_{n \rightarrow \infty} a_n = -\infty$

$\forall n \geq N : a_n < C$

$(a_n)_{n \in \mathbb{N}}$ has the improper accumulation

value ∞ : $\Leftrightarrow (a_n)_{n \in \mathbb{N}}$ is not

bounded from above

$(a_n)_{n \in \mathbb{N}}$ has the improper accumulation value ∞

$\Leftrightarrow (a_n)_{n \in \mathbb{N}}$ is not bounded

from below.

A given seqⁿ $(a_n)_{n \in \mathbb{N}}$ could have many accumulation values:



* we can talk about largest and smallest accumulation value, it could be a normal one or improper one.

Def: Let $(a_n)_{n \in \mathbb{N}}$ be a seqⁿ of real numbers. An element $a \in \mathbb{R} \cup \{-\infty, \infty\}$ is called

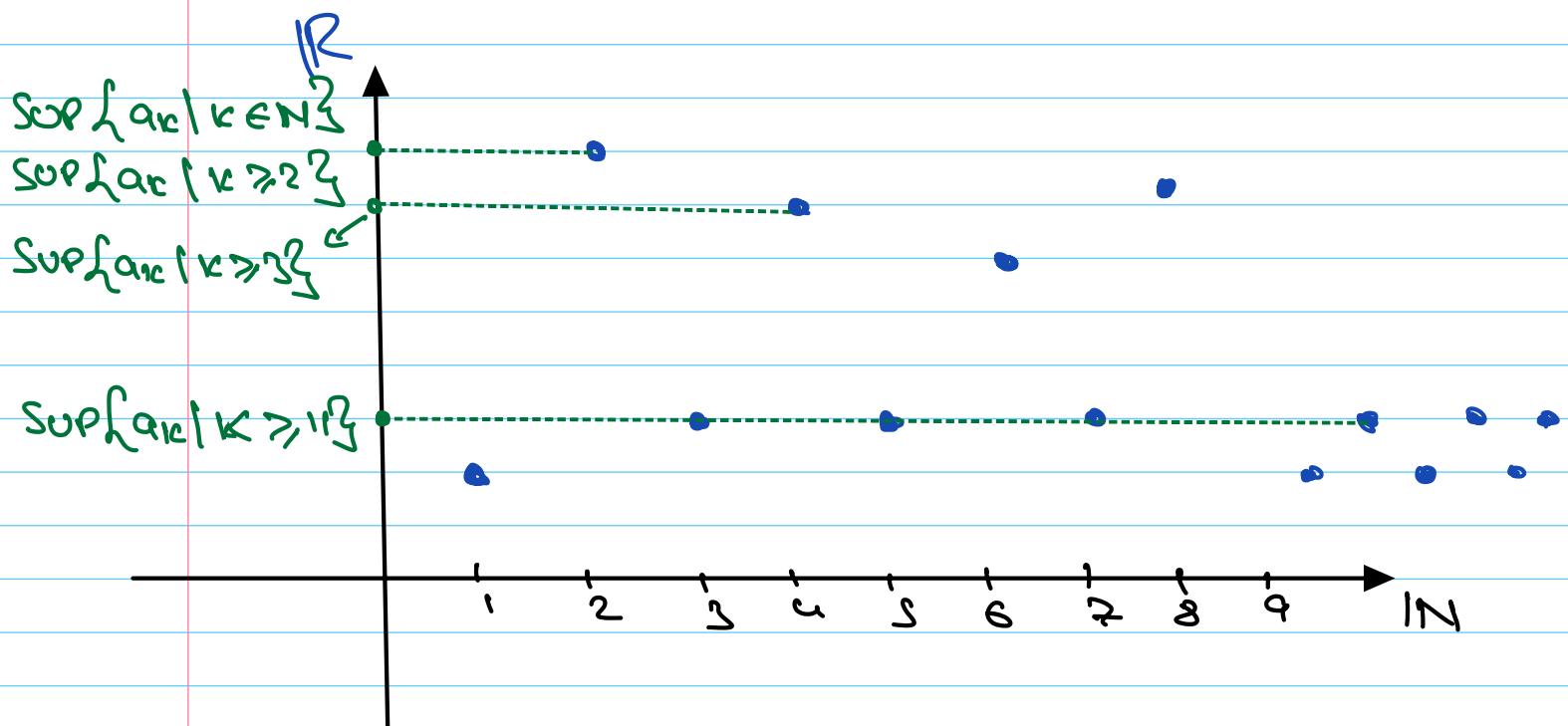
limit superior of $(a_n)_{n \in \mathbb{N}}$

if a is the largest (improper) accumulation value of $(a_n)_{n \in \mathbb{N}}$

$$a := \limsup_{n \rightarrow \infty} a_n$$

• limit inferior of $(a_n)_{n \in \mathbb{N}}$ if
 a is the smallest (improper)
 accumulation value of $(a_n)_{n \in \mathbb{N}}$.

Write $a = \liminf_{n \rightarrow \infty} a_n$



Limit Superior describes what happen to
 with the supremum, when we cut off more and
 more at the beginning of the seq

FACT:

$$\limsup_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \sup \{a_n \mid k > n\}$$

$$\liminf_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} \inf \{a_n \mid k > n\}$$

LEC 12

let $(a_n)_{n \in \mathbb{N}}$ be a seqn of real numbers

$$\Rightarrow \limsup_{n \rightarrow \infty} a_n, \quad \liminf_{n \rightarrow \infty} a_n \in \mathbb{R} \cup \{\pm\infty\}$$
$$= [-\infty, \infty]$$

Ex:

$$(a_n)_{n \in \mathbb{N}} = ((-1)^n \cdot n)_{n \in \mathbb{N}}$$

$$= (-1, 2, -3, 4, -5, \dots)$$

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

$$\liminf_{n \rightarrow \infty} = -\infty$$

Properties:

(a) $(a_n)_{n \in \mathbb{N}}$ is convergent

$$\iff \limsup_{n \rightarrow \infty} = \liminf_{n \rightarrow \infty} \notin \{-\infty\}$$

(b) $(a_n)_{n \in \mathbb{N}}$ is divergent to ∞

$$\iff (\limsup_{n \rightarrow \infty} a_n) = \liminf_{n \rightarrow \infty} a_n = \infty$$

(c) $(a_n)_{n \in \mathbb{N}}$ is divergent to $-\infty$

$$\iff \limsup_{n \rightarrow \infty} a_n = (\liminf_{n \rightarrow \infty} a_n) = -\infty$$

(d) For $(a_n)_{n \in \mathbb{N}}, (b_n)_{n \in \mathbb{N}}$, we have

$$\limsup_{n \rightarrow \infty} (a_n + b_n) \leq \limsup_{n \rightarrow \infty} a_n + \limsup_{n \rightarrow \infty} b_n$$

if $a_n, b_n > 0$

(only if right hand side is defined)

$$\limsup_{n \rightarrow \infty} (a_n \cdot b_n) \leq \limsup_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} b_n$$

(e)

if $a_n, b_n > 0$

$$\liminf_{n \rightarrow \infty} (a_n, b_n) \geq \liminf_{n \rightarrow \infty} a_n \cdot \lim_{n \rightarrow \infty} b_n$$

Lec 13 - Open, closed, and Compact sets



$(x - \varepsilon, x + \varepsilon)$ = ε -neighborhood

of x

$\forall \varepsilon > 0 : (x - \varepsilon, x + \varepsilon) =: B_\varepsilon(x)$

ε -neighborhood of x

$M \subseteq \mathbb{R}$ is called a neighbourhood of x , if there is $\exists \varepsilon > 0$ s.t $M \supset B_\varepsilon(x)$

Example: $[-2, 2]$ is a neighbourhood of $B_\varepsilon(0), B_\varepsilon(1)$

$[-2, 2]$ is not a neighbourhood of 2

definition:

$M \subseteq \mathbb{R}$ is called open (in \mathbb{R})

if, for all $x \in M$, M is a neighbourhood
of x .

$$\Rightarrow \forall x \in M, \exists \varepsilon > 0 : M \supseteq B_\varepsilon(x)$$



$A \subseteq \mathbb{R}$ is closed (in \mathbb{R}) if $A^c := \mathbb{R} \setminus A$
is open

Open is Not the opposite of
closed.

- \Rightarrow There could be neither open nor closed
- \Rightarrow There could be open & closed at the same time.

Ex: ① \emptyset, \mathbb{R} are Both open & closed

② $[-2, 2]$ is closed but not open

③ $(-2, 2)$ is open but not closed

④ $[-2, 2]$ is neither open nor closed

The subset of the real numbers could be much more complicated than just an interval.

In order to deal with those sets, the next fact is very helpful.

FACT: It gives us a criterion to check closeness with the help of seqⁿ.

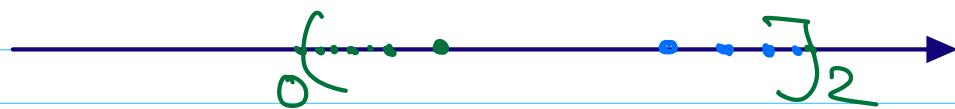
$A \subseteq \mathbb{R}$ is closed \iff For all convergent seqⁿ

$(a_n)_{n \in \mathbb{N}}$ with $a_n \in A \forall n \in \mathbb{N}$

we have $\lim_{n \rightarrow \infty} a_n \in A$

It's not possible to leave the set with seqn from Inside.

Ex: $A := (0, 2]$



$$\text{Take } (a_n)_{n \in \mathbb{N}} = \left(\frac{1}{n}\right)_{n \in \mathbb{N}}$$

$$\frac{1}{n} \in (0, 2] \quad \forall n \in \mathbb{N}$$

But $\lim_{n \rightarrow \infty} a_n = 0 \notin A$

This set is not closed.

Definition:

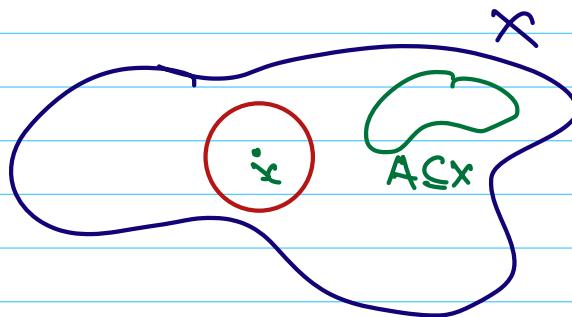
$A \subseteq \mathbb{R}$ is called compact, if for all sequences $(a_n)_{n \in \mathbb{N}}$ with $a_n \in A \quad \forall n \in \mathbb{N}$, we find convergent subseqn with a limit lies

in A . $\Rightarrow (a_{n_k})_{n \in \mathbb{N}}$ with $\lim_{k \rightarrow \infty} a_{n_k} \in A$

Functional Analysis lec 03

Open and Closed sets

(X, d) : metric space



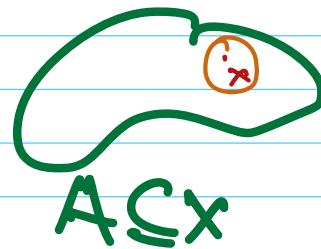
$B_\epsilon(x)$ open ϵ -Ball around x

$$B_\epsilon(x) := \{ y \in X \mid d(x, y) < \epsilon \}$$

(open ball of radius $\epsilon > 0$, centered at x)

Notions:

① Open sets:



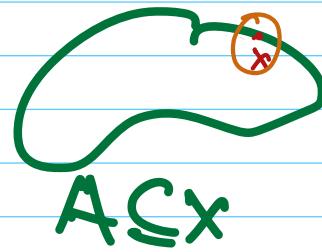
$A \subseteq X$ is called open, if for each

$x \in A$, there is an open ball with $B_\epsilon(x) \subseteq A$

i.e. $\forall x \in A, \exists \epsilon > 0$, such that

$$B_\epsilon(x) \subseteq A$$

② Boundary points:



$A \subseteq X$. $x \in X$ is called a Boundary Point

for A if $\forall \varepsilon > 0$: $B_\varepsilon(x) \cap A \neq \emptyset$

$$B_\varepsilon(x) \cap A^c \neq \emptyset$$

$$\partial A := \left\{ x \in X \mid \begin{array}{l} x \text{ is a boundary} \\ \text{point for } A \end{array} \right\}$$

Remember:

$$A \text{ open} \iff A \cap \partial A = \emptyset$$

Closed set:

$$A \text{ closed} \iff A \cup \partial A = A$$

$$A \text{ closed} \iff A^c := X \setminus A \text{ is open}$$

④

Closure:

$$\overline{A} := A \cup \partial A \quad (\text{Cantor's closed})$$

(smallest closed set
that contains A)

Ex:

$$X := (1, 3] \cup (4, \infty)$$

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

(X, d) metric space.

⑤

$$A := (1, 3] \subseteq X$$

Open: $\forall x \in A, \exists \epsilon \text{ s.t } B_\epsilon(x) \subseteq A \Rightarrow$ open

Closed:

$$A^c = (4, \infty), \forall x \in A^c, \exists \epsilon \text{ s.t}$$

$$B_\epsilon(x) \subseteq A^c \Rightarrow A^c \text{ is open}$$

$\Rightarrow A$ is closed

⑥

$$C := [1, 2]$$

$$\partial C = \{2\}$$