

MATH 242 Metric_Space_and_Calculus

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To Du, To Do

Chapter 1

1.1 The definition of a metric space

Definition 1.1.1 distance

Let X be a set. A **distance** on X is a function

$$d : X \times X \rightarrow \mathbb{R}_{\geq 0}$$

to the non-negative real numbers (because the distance should be a positive number) that satisfies the following axioms:

M1: For every $x, y \in X$, $d(x, y) = 0$ iff $x = y$

In natural language: if there are 2 points in set X , and the distance between these 2 points is 0, then these 2 points are equal.

M2 Symmetry: For every $x, y \in X$, $d(x, y) = d(y, x)$

In natural language: if there are 2 points in set X , the distance from x to y is equal to the distance from y to x .

M3 Triangle inequality: For every $x, y, z \in X$, $d(x, z) \leq d(x, y) + d(y, z)$

In natural language: if there are 3 points, the distance between x and z must be less or equal to the sum of the distance between x with y and y with z .

In Tao's Analysis 2, exist **M4**

M4 Positivity: For any *distinct* $x, y \in X$, we have $d(x, y) > 0$.

In natural language: the distance must be non-negative.

Proof M4

If we set $x = z$ in **M3**, and take account of **M1** and **M2**, we can find that:

$$d(x, y) = |x - y| = |y - x|, \quad x, y \in \mathbb{R}$$

For some more trivial metric,

thus the distance must be non-negative. And in \mathbb{R} , $d(x, y) = |x - y| = |y - x|$

*M4 is not important in this module.

Definition 1.1.2 Metric Space

A *metric space* is a pair (X, d) , where X is a set and d is a distance on X .

Example 1.1.3 (The example of Cross product (Cartesian product))

If $X = \{\text{Dog}, \text{Cat}, \text{Horse}\}$, $Y = \{1, 2\}$

Then the *cartesian product of X and Y* is

$$X \times Y = \{(\text{Dog}, 1), (\text{Cat}, 1), (\text{Horse}, 1), (\text{Dog}, 2), (\text{Cat}, 2), (\text{Horse}, 2)\}$$

Definition 1.1.4

The number of elements in a finite set X is denoted by $\#X$.

properties: $\#(X \times Y) = \#X \times \#Y$

Now let \mathbb{R} be the set of real numbers, we have:

1. $\mathbb{R} \times \mathbb{R} = \mathbb{R}^2$ the *real plane (2-dimensional)*. Element $x \in \mathbb{R}^2$ are vectors of real numbers that we write as $x = (x_1, x_2) \in \mathbb{R}^2$

2. $\mathbb{R} \times \mathbb{R} \times \mathbb{R} = \mathbb{R}^3$ the *real space* (3 – dimensional). Element $x \in \mathbb{R}^3$ are vectors of real numbers that we write as $x = (x_1, x_2, x_3) \in \mathbb{R}^3$
3.

We can consider there are n vectors span the space (or plane) independently, then the space (or plane) is \mathbb{R}^n , and $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$

In linear algebra, these vectors are called the base vector of the space.

Definition 1.1.5 d_1 distance (\equiv absolute value \equiv manhattan distance).

Let $X = \mathbb{R}$ and define the function

$$d_1(x, y) := |x - y|$$

M1 and **M2** is obviously.

Proof M3:

we need introduce a *Lemma*

Lemma 1.1.6

For $\forall a, b, c, d \in \mathbb{R}$, we have

$$\max(a + b, c + d) \leq \max(a, c) + \max(b, d)$$

Proof:

Use scaling method could proof $a + b \leq \max(a, c) + \max(b, d)$

Similarly, $c + d \leq \max(a, c) + \max(b, d)$

Thus, Lemma is true.

back to M3 Proof,

Assume $A = x - y$, $B = y - z$, $C = y - x$, $D = z - y$

$$d(x, z) = |x - z| = \max(x - z, z - x) \quad \text{--- by M4}$$

$$\leq \max(x - y, y - x) + \max(y - z, z - y) \quad \text{--- by Lemma 1.1.6}$$

$$= |x - y| + |y - z| \quad \text{--- by definition 1.1.5}$$

$$= d(x, y) + d(y, z) \quad \text{--- by definition 1.1.5}$$

M3 Proof end.

For d_1 , we can assume the block of manhattan, we can only go by the road, and unable to cross the building or over the block (we cannot fly).

More precise and mathematical, we can consider the distance is a type of observation, it reflect the position relations between 2 points in a set. The "1" of d_1 is the dimension of the observation. That means we can only consider the difference of position on the base vector direction. Thus d_1 is the sum of difference of all base vector directions.

Proposition 1.1.8. ---The function d_1 is as distance on \mathbb{R}^2

Proof:

Before we verify the 3 properties, we have

$$d_1(x, y) = |x_1 - y_1| + |x_2 - y_2| \geq 0$$

M1, M2 is obviously.

Proof of M3

Similar with Lemma 1.1.6

$$d_1(x, z) = |x_1 - z_1| + |x_2 - z_2|$$

$$\leq |x_1 - y_1| + |y_1 - z_1| + |x_2 - y_2| + |y_2 - z_2|$$

$$= d_1(x, y) + d_1(y, z)$$

In more ordinary cases:

If $\forall x, y \in \mathbb{R}^n$, we can define d_1 as :

$$d_1 = \sum_{i=1}^n |x_i - y_i|$$

Definition 1.1.9. d_2 distance (\equiv Euclidean Distance)

$$d_2(x, y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2}$$

Proposition 1.1.10. --- The function d_2 is a distance on \mathbb{R}^2

Proof:

As usual, we begin by observing that $d_2(x, y) \in \mathbb{R}_{\geq 0}$.

M1, M2 is obviously.

M3:

define : $a_1 = x_1 - y_1$, $a_2 = x_2 - y_2$, $b_1 = y_1 - z_1$, $b_2 = y_2 - z_2$

$$d_2(x, z)^2 = (a_1 + b_1)^2 + (a_2 + b_2)^2$$

$$= a_1^2 + a_2^2 + b_1^2 + b_2^2 + 2(a_1b_1 + a_2b_2)$$

$$\leq a_1^2 + a_2^2 + b_1^2 + b_2^2 + 2\sqrt{a_1^2 + a_2^2}\sqrt{b_1^2 + b_2^2} \quad \text{--- Cauchy - Schwarz inequality}$$

$$= (\sqrt{a_1^2 + a_2^2} + \sqrt{b_1^2 + b_2^2})^2$$

$$= (d_2(x, y) + d_2(y, z))^2$$

Definition 1.1.10 d_∞ distance in \mathbb{R}^2

$$d_\infty(x, y) = \max(|x_1 - y_1|, |x_2 - y_2|)$$

Proposition 1.1.11 d_∞ is a distance on \mathbb{R}^2

M1, M2 as before

M3 same as the d_1 's **M3** proof.

For more organize case, d_∞ defined by:

$$d_\infty = \max_{1 \leq i \leq n} |x_i - y_i| \text{ is a distance on } \mathbb{R}^n$$

Definition 1.1.12 d_p distance

$$d_p(x, y) = (\sum_{i=1}^n |x_i - y_i|^p)^{1/p}$$

Proposition d_p defines a distance on \mathbb{R}^n

Proof

The Triangle inequality defines on L_p is Minkovski inequality. We will discuss it later.