

# Real Analysis and Topology

Lectured by Someone  
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Season Year

## Introduction

The following are complementary reading for the course.

- G. Grimmett and D. J. A. Welsh, Probability: An Introduction, 1986
- J. K. Blitzstein and J. Hwang, Introduction to Probability, 2019
- D. F. Anderson et al, Introduction to Probability, 2018
- S. M. Ross, Introduction to Probability Models, 2014
- G. Grimmett and D. Stirzaker, Probability and Random Processes, 2001
- G. Grimmett and D. Stirzaker, One Thousand Exercises in Probability, 2009

**Notation.** Unbracketed superscripts are used to label the components of vectors, with unbracketed subscripts labelling different vectors.

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# 1 Euclidean spaces

**Definition 1.0.1** ( $\mathbb{R}^n$ ). The set  $\mathbb{R}^n = \{(x^1, x^2, \dots, x^n) : x^i \in \mathbb{R}, \forall i \in [1, n]\}$  will be considered with the operations to make it a real vector space.

## 1.1 Euclidean norm

**Definition 1.1.1** (Inner product). We will have the **inner product** on  $\mathbb{R}^n$  by  $\langle \cdot, \cdot \rangle : \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$  satisfying:

$$\langle x, y \rangle := \sum_{i=1}^n x^i y^i,$$

with the **Euclidean norm** given by,

$$\|\cdot\| : \mathbb{R}^n \rightarrow [0, \infty) \text{ with } \|x\| = \sqrt{\langle x, x \rangle}.$$

**Proposition 1.1.2** (Properties of the Euclidean norm). The Euclidean norm satisfies the following properties:

(N1) for all  $x \in \mathbb{R}^n$ ,  $\|x\| \geq 0$  achieving equality iff  $x = 0$ ,

(N2) for all  $x \in \mathbb{R}^n$  and  $\lambda \in \mathbb{R}$ ,  $\|\lambda x\| = |\lambda| \cdot \|x\|$ ,

(N3) for all  $x, y \in \mathbb{R}^n$ :  $\|x + y\| \leq \|x\| + \|y\|$ ,

**Theorem 1.1.3** (Cauchy-Swartz inequality). For all  $x, y \in \mathbb{R}^n$ ,  $|\langle x, y \rangle| \leq \|x\| \cdot \|y\|$ .

**Theorem 1.1.4** (Reverse triangle inequality). For all  $x, y \in \mathbb{R}^n$ ,  $|\|x\| - \|y\|| \leq \|x - y\|$ .

**Proposition 1.1.5.** For  $x = (x^1, x^2, \dots, x^n) \in \mathbb{R}^n$ ,

$$\max_{k \in [1, n]} |x^k| \leq \|x\| \leq \sqrt{n} \max_{k \in [1, n]} |x^k|.$$

*Proof.* Exercise □

## 1.2 Convergence in $\mathbb{R}^n$

**Definition 1.2.1** (Open ball). In  $\mathbb{R}^n$  we define the **open ball** around  $x \in \mathbb{R}^n$  of size  $r \in \mathbb{R}$  as

$$B_r(x) := \{y \in \mathbb{R}^n : \|x - y\| < r\}.$$

This will be analogous to the notion of open intervals used throughout analysis 1.

**Definition 1.2.2** (Sequence in  $\mathbb{R}^n$ ). A **sequence** in  $\mathbb{R}^n$  is an ordered list  $x_0, x_1, \dots, x_i \dots$  with  $x_i \in \mathbb{R}^n$  for all  $i \in \mathbb{N}$ , written  $(x_i)_{i=0}^\infty$

**Definition 1.2.3** (Convergence in  $\mathbb{R}^n$ ). We say a sequence in  $\mathbb{R}^n$ ,  $(x_i)_{i=0}^\infty$  **converges to**  $x \in \mathbb{R}^n$  iff

$$\forall \epsilon > 0 \exists N \in \mathbb{N} \text{ such that, } \forall n \geq N, \|x_i - x\| < \epsilon$$

and we write  $x_i \rightarrow x$  as  $i \rightarrow \infty$  or  $\lim_{i \rightarrow \infty} x_i = x$ .

**Lemma 1.2.4.** The sequence of vectors in  $\mathbb{R}^n$ ,  $(x_i)_{i=0}^\infty$ , converges to some  $x = (x^1, x^2, \dots, x^n) \in \mathbb{R}^n$  iff each component of  $x_i$  converges to the corresponding component in  $x$ :

$$\forall k \in [1, n] \lim_{i \rightarrow \infty} x_i^k = x^k.$$

*Proof.* ( $\implies$ ) Given  $\lim_{i \rightarrow \infty} x_i^k = x^k$  for all  $k \in [1, n]$  we have that for all  $\epsilon > 0$ ,  $|x_i^k - x^k| < \frac{\epsilon}{\sqrt{n}}$  for all  $i \geq N_k$  for each  $k \in [1, n]$  respectively. We take  $N = \max_{k \in [1, n]} N_k$  and now have:

$$\max_{k \in [1, n]} |x_i^k - x^k| < \frac{\epsilon}{\sqrt{n}} \implies \|x_i - x\| \leq \sqrt{n} \max_{k \in [1, n]} |x_i^k - x^k| < \epsilon.$$

( $\impliedby$ ) Similarly, given  $\lim_{i \rightarrow \infty} x_i = x \implies \|x_i - x\| < \epsilon$  for all  $\epsilon > 0$ :

$$|x_i^k - x^k| \leq \max_{k \in [1, n]} |x_i^k - x^k| \leq \|x_i - x\| < \epsilon,$$

therefore  $\lim_{i \rightarrow \infty} x_i^k = x^k$  for all  $k \in [1, n]$ . □

## 2 Continuity and limits of functions

### 2.1 Open sets

**Definition 2.1.1** (Open set in  $\mathbb{R}^n$ ). A subset  $U \subseteq \mathbb{R}^n$  is **open** in  $\mathbb{R}^n$  iff:

$$\forall x \in U, \exists r > 0 \text{ such that } B_r(x) \subseteq U.$$

### 2.2 Continuity

**Definition 2.2.1** (Continuity). Let  $A \subseteq \mathbb{R}^n$  then we have  $f : A \rightarrow \mathbb{R}^m$  **continuous at** some  $p \in A$  iff

$$\forall \epsilon > 0, \exists \delta > 0 \text{ such that } \forall x \in A \text{ with } \|x - p\| < \delta, \|f(x) - f(p)\| < \epsilon.$$

If  $f$  is continuous at all  $p \in A$  we say  $f$  is **continuous on**  $A$ .

**Theorem 2.2.2.** Let  $A \subseteq \mathbb{R}^n$  and  $B \subseteq \mathbb{R}^m$  with  $f : A \rightarrow B$  continuous at  $p \in A$ . Suppose  $g : B \rightarrow \mathbb{R}^l$  is continuous at  $f(p)$ , then  $g \circ f : A \rightarrow \mathbb{R}^l$  is continuous at  $p$ .

*Proof.* □

## 3 Derivative of maps of Euclidean spaces

### 3.1 Total derivatives

**Definition 3.1.1** (Total derivative). Given open  $\Omega \subset \mathbb{R}^n$ , the function  $f : \Omega \rightarrow \mathbb{R}^m$  is **differentiable at**  $p \in \Omega$  iff there is a linear map  $\Lambda : \mathbb{R}^n \rightarrow \mathbb{R}^m$  satisfying:

$$\lim_{x \rightarrow p} \frac{\|f(x) - f(p) - \Lambda(x - p)\|}{\|x - p\|} = 0.$$

Have  $Df(p) := \Lambda$  be the **total derivative** of  $f$  at  $p$ .

**Remark 3.1.2.** Given  $f : (a, b) \rightarrow \mathbb{R}$  differentiable at  $p \in (a, b)$ , we have

$$\begin{aligned} \lim_{x \rightarrow p} \frac{\|f(x) - f(p) - \Lambda(x - p)\|}{\|x - p\|} &= \lim_{x \rightarrow p} \frac{|f(x) - f(p) - \lambda \cdot (x - p)|}{|x - p|} = \lim_{x \rightarrow p} \left| \frac{f(x) - f(p)}{x - p} - \lambda \right| = 0 \\ \implies \lim_{x \rightarrow p} \left| \frac{f(x) - f(p)}{x - p} \right| &= \lambda, \text{ which satisfies the normal definition for a derivative.} \end{aligned}$$

**Theorem 3.1.3** (Uniqueness of total derivative). If the total derivative of a function  $f : \Omega \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$  exists, then it is unique.

*Proof.* □

**Theorem 3.1.4** (Chain rule). Let  $\Omega \subset \mathbb{R}^n$ ,  $\Omega' \subset \mathbb{R}^m$  be open and have  $g : \Omega \rightarrow \Omega'$ ,  $f : \Omega' \rightarrow \mathbb{R}^l$  differentiable at  $p, g(p)$  respectively and let  $h := f \circ g$ ,  $Dh(p) = Df(g(p)) \circ Dg(p)$ .

*Proof.* □

### 3.2 Directional and partial derivatives

**Definition 3.2.1** (Direction derivative). Suppose  $\Omega \subseteq \mathbb{R}^n$  is open with  $f : \Omega \rightarrow \mathbb{R}^m$  differentiable at  $p \in \Omega$ . For all  $v \in \mathbb{R}^n$  the **directional derivative** of  $f$  at  $p$  in the direction of  $v$  is:

$$\frac{\partial f}{\partial v}(p) := \lim_{t \rightarrow 0} \frac{f(p + tv) - f(p)}{t} = Df(p)[v].$$

With the partial derivatives of  $f$  given by:

$$D_i f(p) := \frac{\partial f}{\partial e_i}(p), \text{ for all } i \in [1, n].$$

**Remark 3.2.2.** If the total derivative of a function exists, then so do all of its directional derivatives.

**Theorem 3.2.3.** If  $\Omega \subset \mathbb{R}^n$  is open with  $f : \Omega \rightarrow \mathbb{R}$  with all partial derivatives existing for all  $x \in \Omega$ . If the map  $x \mapsto D_i f(x)$  is continuous at  $p \in \Omega$  for all partial derivatives, then  $f$  is differentiable at  $p$ .

*Proof.* □

### 3.3 Higher order derivatives

**Definition 3.3.1** (Second order partial derivatives). Let  $\Omega \subset \mathbb{R}^n$  be open with differentiable  $f : \Omega \rightarrow \mathbb{R}$  written as  $(f^1, f^2, \dots, f^n)^T$ , the  $ik$ th second partial derivative at  $p$  is

$$D_k D_i f^j(p) := \lim_{t \rightarrow 0} \frac{D_i f^j(p + te_k) - D_i f^j(p)}{t}.$$

This can naturally be extended to  $n$ th order partial derivatives.

**Theorem 3.3.2.** Given open  $\Omega \subseteq \mathbb{R}^n$  and  $f : \Omega \rightarrow \mathbb{R}^m$  differentiable on  $\Omega$ , consider the map:

$$\begin{aligned} Df &: \Omega \longrightarrow \mathcal{L}(\mathbb{R}^n, \mathbb{R}^m) \cong M_{n \times m}(\mathbb{R}) \cong \mathbb{R}^{m \times n} \\ p &\longmapsto Df(p) \end{aligned},$$

which we can now show to be continuous or differentiable at  $p \in \Omega$ , when differentiable we can take  $DDf(p) \in \mathcal{L}(\mathbb{R}^n, \mathbb{R}^m)$ . The components of the corresponding matrix are give by:

$$[DDf(p)[h]]_{ij} = \sum_{k=1}^n D_k D_i f^j(p) h^k.$$

*Proof.*

□

**Remark 3.3.3.** The condition of a function being  $k$  times differentiable at a point  $p$  can is often difficult to establish, instead the continuous existence of all  $k - th$  partial derivatives in a neighbourhood of  $p$  is a preferable question which implies the former statement.

**Theorem 3.3.4** (Schwartz's theorem). Suppose  $\Omega \subseteq \mathbb{R}^n$  is open and  $f : \Omega \rightarrow \mathbb{R}^m$  is differentiable on  $\Omega$  with  $D_i D_j f(p), D_j D_i f(p)$  both exist continuous only  $\Omega$ ; then we have

$$D_i D_j f(p) = D_j D_i f(p) \text{ for all } p \in \Omega.$$

*Proof.*

□

**Notation 3.3.5.** We need the following necessary notation around an  $n$ -vector of non-negative integers,  $\alpha = (\alpha_1, \alpha_2, \dots, \alpha_n) \in (\mathbb{Z}_{>0})^n$  for some  $n \in \mathbb{Z}_{>0}$ , to easily express Taylor's theorem in multiple dimensions:

1.  $|\alpha| = \alpha_1 + \alpha_2 + \dots + \alpha_n$ ,
2.  $D^\alpha f = (D_1)^{\alpha_1} (D_2)^{\alpha_2} \dots (D_n)^{\alpha_n}$ ,
3. for some vector  $h = (h^1, h^2, \dots, h^n) \in \mathbb{R}^n$ ,  $h^\alpha = ((h^1)^{\alpha_1}, (h^2)^{\alpha_2}, \dots, (h^n)^{\alpha_n})$ ,
4.  $\alpha! = \alpha_1! \alpha_2! \dots \alpha_n!$ .

**Theorem 3.3.6** (Taylor's theorem). Given  $p \in \mathbb{R}^n$  with  $f : B_r(p) \rightarrow \mathbb{R}$ , for some  $r > 0$ ,  $k$ -times continuous differentiable on  $B_r(p)$  and some  $\|h\| < r$ ; we have:

$$f(p + h) = \sum_{|\alpha| \leq k-1} \frac{h^\alpha}{\alpha!} D^\alpha f(p) + R_k(p, h).$$

Where the remainder term,  $R_k(p, h)$  is given by:

$$R_k(p, h) = \sum_{|\alpha|=k} \frac{h^\alpha}{\alpha!} D^\alpha f(x).$$

*Proof.*

□

## 4 Inverse and implicit function theorems

### 4.1 Inverse function theorem

**Theorem 4.1.1** (Inverse function theorem). Have  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  continuous differentiable on  $\Omega \subseteq \mathbb{R}^n$  and  $Df(p)$  be invertible for a  $p \in \Omega$ . There exists open sets  $U \in \Omega$  and  $V \in \mathbb{R}^n$  such that  $f : U \rightarrow V$  is a bijection. Furthermore,  $f^{-1} : V \rightarrow U$  is continuous differentiable on  $V$  with:

$$Df^{-1}(y) = [Df(f^{-1}(y))]^{-1}.$$

**Lemma 4.1.2.**

**Lemma 4.1.3.**

**Lemma 4.1.4.**

**Corollary 4.1.5.**

**Lemma 4.1.6.**

*Proof of Theorem 4.1.1 (Inverse function theorem).* □

### 4.2 Implicit function theorem

**Theorem 4.2.1** (Implicit function theorem). Given  $\Omega \subseteq \mathbb{R}^n$  and  $\Omega' \subseteq \mathbb{R}^m$  both open with  $f : \Omega \times \Omega' \rightarrow \mathbb{R}^m$  continuous differentiable on  $\Omega \times \Omega'$ . If there is some  $p \in \Omega \times \Omega'$  with  $f(p) = 0$  and  $D_{n+j}f^i(p)$  invertible for  $1 \leq i, j \leq m$ . Then, there are open sets  $A \in \Omega$  and  $B \in \Omega'$  containing  $a$  and  $b$  respectively such that for all  $x \in A$  there is a unique and differentiable  $g(x) \in B$  with  $f(x, g(x)) = 0$ .

*Proof.* □

## 5 Metric spaces

### 5.1 Introduction

**Definition 5.1.1** (Metric). A **metric** on some arbitrary set  $X$  is a function:

$$d : X \times X \rightarrow \mathbb{R}$$

that satisfies the following properties for all  $x, y, z \in X$ :

(M1)  $d(x, y) \geq 0$  with  $d(x, y) = 0$  iff  $x = y$  (positivity),

(M2)  $d(x, y) = d(y, x)$  (symmetry),

(M3)  $d(x, y) \leq d(x, z) + d(z, y)$  (triangle inequality).

**Definition 5.1.2** (Metric space). A **metric space** is a pair consisting of a set and a metric on said set, often denoted  $M = (X, d)$ . The elements of  $X$  are called **points** and for any two points of  $M$ ,  $x, y$ , their **distance (with respect to  $d$ )** is  $d(x, y)$ .

**Definition 5.1.3** (Induced metric). Given the metric space  $(X, d)$  and some  $Y \subset X$ , we have  $d_Y : Y \times Y \rightarrow \mathbb{R}$  with  $d_Y(x, y) = d(x, y)$  for all  $x, y \in Y$  as the **induced metric** on  $Y$ .  $(Y, d_Y)$  is a **metric subspace** of  $(X, d)$ .

### 5.2 Normed vector spaces

**Definition 5.2.1** (Normed vector spaces). Given a real-vector space  $V$ , a function  $\|\cdot\| : V \rightarrow \mathbb{R}$  is a **norm** on  $V$  iff the following hold for all  $u, v \in V$ :

(N1)  $\|v\| \geq 0$  with  $\|v\| = 0$  iff  $v = 0_V$ ,

(N2) for all  $\lambda \in \mathbb{R}$ ,  $\|\lambda v\| = |\lambda| \cdot \|v\|$ ,

(N3)  $\|u + v\| \leq \|u\| + \|v\|$ .

A vector space together with a norm is a **normed vector space**.

**Lemma 5.2.2.** If  $(V, \|\cdot\|)$  is a normed vector space,  $d_{\|\cdot\|} : V \times V \rightarrow \mathbb{R}$  with  $d_{\|\cdot\|}(u, v) = \|u - v\|$  is a metric on  $V$ .

*Proof.* □

### 5.3 Open and closed sets

**Definition 5.3.1** ( $\epsilon$ -ball). Given a point  $x$  in the metric space  $(X, d)$  and a real  $\epsilon > 0$ , the **ball** of radius  $\epsilon$  centred at  $x$  is the set,

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

which is sometimes referred to as a neighbourhood of  $x$ .

**Definition 5.3.2** (Open sets). Given metric space  $(X, d)$  a set  $U \subseteq X$  is **open** in  $(X, d)$  iff, for all  $u \in U$  there exists some  $\delta > 0$  such that  $B_\delta(u) \subseteq U$ .

**Proposition 5.3.3.** Have  $\mathcal{X} = (X, d)$  a metric space, the follow hold true:

1.  $\emptyset$  and  $\mathcal{X}$  are open in  $\mathcal{X}$ ,
2. for all  $x \in \mathcal{X}$  and  $\epsilon > 0$ ,  $B_\epsilon(x)$  is open in  $\mathcal{X}$ ,
3. the union of (up to uncountably many) open sets in  $\mathcal{X}$  are open in  $\mathcal{X}$ ,
4. the intersection of finitely many open sets in  $\mathcal{X}$  is open in  $\mathcal{X}$ .

*Proof.* □

**Definition 5.3.4** (Topological equivalence). Two metrics  $d, d'$  on  $X$  are **topologically equivalent** iff  $U \subseteq X$  is open in  $(X, d)$  iff it is also open in  $(X, d')$ .

**Definition 5.3.5** (Closed sets). Given the metric space  $(X, d)$  with  $U \subseteq X$ ,  $U$  is **closed** iff  $X \setminus U$  is open.

**Proposition 5.3.6.** A set  $U \subseteq X$  with  $(X, d)$  a metric space is closed iff, every convergent sequence in  $U$  has a limit in  $U$ .

*Proof.* □

**Proposition 5.3.7.** The intersection of (up to countable many) closed sets in a metric space is closed; the union of finitely many sets in a metric space is closed.

*Proof.* □

### 5.4 Separable space

**Definition 5.4.1** (Interior, isolated, limits and boundary points). We will have  $(X, d)$  be a metric space with  $V \subseteq X$  and  $x \in X$ :

- $x$  is an **interior point** of  $V$  if there is some  $\delta > 0$  with  $B_\delta(x) \subseteq V$ ,
- $x$  is an **isolated point** of  $V$  if there is some  $\delta > 0$  such that  $V \cap B_\delta(x) = \{x\}$ ,
- $x$  is a **limit point** of  $V$  if for all  $\delta > 0$ , we have  $(B_\delta(x) \cap V) \setminus \{x\} \neq \emptyset$ ,
- $x$  is a **boundary point** of  $V$  if it is a limit point, under the previous definition, and  $B_\delta(x) \setminus V \neq \emptyset$ .

**Remark 5.4.2.** Interior and isolated points are necessarily in  $V$ , but limit points and boundary points need not be elements of  $V$ .

**Definition 5.4.3** (Interior, closure and boundary). Once again, we will have  $(X, d)$  a metric space with  $V \subseteq X$ :

- the **interior** of  $V$  is the set of all  $v \in V$  with  $v$  an interior point of  $V$ , denoted  $V^\circ$ ,
- the **closure** of  $V$  is the union of  $V$  with the set of limit points of  $V$ , denoted  $\overline{V}$ ,
- the **boundary** of  $V$  is the set of boundary points of  $V$ , denoted  $\partial V$ .

**Proposition 5.4.4.**  $\partial V = \overline{V} \setminus V^\circ$ .

*Proof.* □

**Definition 5.4.5** (Dense set). Have  $(X, d)$  a metric space,  $V \subseteq X$  is **dense** in  $(X, d)$  iff  $\overline{V} = X$ .

**Definition 5.4.6** (Separable space). We say the metric space  $(X, d)$  is **separable** if there is a countable, dense set in  $X$ .

## 6 Continuous maps in metric spaces

### 6.1 Convergence

**Definition 6.1.1** (Convergence in metric spaces). Let  $(x_n)_{n \geq 1}$  be a sequence in the metric space  $(X, d)$ . We say  $(x_n)_{n \geq 1}$  **converges** in  $(X, d)$  iff:

$$\exists x \in X \text{ such that, } \forall \epsilon > 0, \exists N \in \mathbb{Z}_{>0} \text{ with } d(x_n, x) < \epsilon \text{ for all } n \geq N.$$

And we say  $(x_n)_{n \geq 1}$  converges to  $x$  in  $(X, d)$ , or any other equivalent phrasing from analysis.

**Definition 6.1.2** (Cauchy sequences). A sequence  $(x_n)_{n \geq 1}$  is **Cauchy** in  $(X, d)$  iff

$$\forall \epsilon > 0, \exists N \in \mathbb{Z}_{>0} \text{ such that } \forall n, m \geq N, d(x_n, x_m) < \epsilon.$$

**Lemma 6.1.3** (Uniqueness of limits). If the sequence  $(x_n)_{n \geq 1}$  converges to some  $x$  in the metric space  $(X, d)$  then this limit is unique.

*Proof.* □

**Theorem 6.1.4.** Given two topologically equivalent metrics  $d, d'$  on  $X$ , the sequence  $(x_n)_{n \geq 1}$  converges in  $(X, d)$  iff it also converges in  $(X, d')$ .

*Proof.* □

### 6.2 Continuity of maps

**Definition 6.2.1** (Continuous map). Given the metric spaces  $(X, d_X), (Y, d_Y)$  and  $f : X \rightarrow Y$ :

1.  $f$  is **continuous at**  $x \in X$  iff for all  $x' \in X$ :

$$\forall \epsilon > 0, \exists \delta > 0 \text{ such that } d_X(x, x') < \delta \implies d_Y(f(x), f(x')) < \epsilon,$$

2.  $f$  is **continuous on**  $U \subseteq X$  if  $f$  is continuous at every  $u \in U$ ,

3.  $f$  is **uniformly continuous** on  $U \subseteq X$  if  $f$  is continuous on  $U$  and  $\delta = \delta(\epsilon)$  does not depend on  $x$ .

**Theorem 6.2.2.** Let  $(X, d_X), (Y, d_Y)$  be metric spaces, a function  $f : X \rightarrow Y$  is continuous iff the pre-image of any open  $U \subseteq Y$  is open in  $X$ .

*Proof.* □

**Proposition 6.2.3.** If, similarly,  $(X, d_X), (Y, d_Y)$  are metric spaces with  $f : X \rightarrow Y$ , the following are equivalent:

1.  $f$  is continuous at  $x \in X$ ,
2. if a sequence  $(x_n)_{n \geq 1}$  converges to  $x \in X$  then  $(f(x_n))_{n \geq 1}$  converges to  $f(x) \in Y$ .

*Proof.* □

### 6.3 Metric homeomorphisms

**Definition 6.3.1** (Homeomorphism). Have  $(X, d_X), (Y, d_Y)$  be metric spaces, a mapping  $f : X \rightarrow Y$  is a **homeomorphism** if it is a bijection with  $f, f^{-1}$  both continuous. Metric spaces with homeomorphisms between them are **homeomorphic**.

**Definition 6.3.2** (Lipschitz). Given metric spaces  $(X, d_X), (Y, d_Y)$  and  $f : X \rightarrow Y$  we say:

1.  $f$  is **Lipschitz** if there is some  $M > 0$  with:

$$d_Y(f(x_1), f(x_2)) \leq M \cdot d_X(x_1, x_2) \text{ for all } x_1, x_2 \in X,$$

2.  $f$  is **bi-Lipschitz** if there is some  $M_1, M_2 > 0$  with:

$$M_1 \cdot d_X(x_1, x_2) \leq d_Y(f(x_1), f(x_2)) \leq M_2 \cdot d_X(x_1, x_2) \text{ for all } x_1, x_2 \in X,$$

3.  $f$  is **isometric** if,

$$d_Y(f(x_1), f(x_2)) = d_X(x_1, x_2) \text{ for all } x_1, x_2 \in X.$$

**Remark 6.3.3.** An isometry between metric spaces is a bi-Lipschitz map with two unit constants.



## 7 Topological spaces

### 7.1 Topologies and their spaces

**Definition 7.1.1** (Topology). Given a non-empty set  $X$ , we say  $\tau$ , a collection of subsets of  $X$ , is a **topology** on  $X$  if it satisfies the following conditions:

(T1)  $\emptyset, X \subseteq \tau$ ,

(T2) if  $X_i \in \tau$  for all  $i$  in a indexing set  $\mathcal{I}$ ,  $\bigcup_{i \in \mathcal{I}} X_i \in \tau$ ,

(T3) if  $X_1, X_2, \dots, X_n \in \tau$ ,  $\bigcap_{i=1}^m X_i \in \tau$ .

The pair  $(X, \tau)$  is called a **topological space** with elements of  $X$  called **points** and elements of  $\tau$  called open sets. If  $x \in X$  and  $x \in U \in \tau$ ,  $U$  is a neighbourhood of  $x$ .

**Examples 7.1.2.** These are some common examples of topological spaces:

1. for any set  $X$  have  $\tau = \{\emptyset, X\}$ ,

### 7.2 Convergence and Hausdorff property

### 7.3 Closed sets

### 7.4 Continuous maps

## 8 Connectedness

### 8.1 Definition

### 8.2 Continuous maps

### 8.3 Path connected sets

## 9 Compactness

### 9.1 Covers

### 9.2 Sequential compactness

### 9.3 Continuous maps

### 9.4 Arzelá-Ascoli theorem

## 10 Completeness

### 10.1 Banach spaces

### 10.2 Fixed point theorem