

Contents

Normed Vector Spaces	4
Vector Spaces	4
Subspaces	4
Proposition: Intersection of Subspaces	5
Proposition: Union of Subspaces	5
Generated Subspaces	5
Proposition: Quotient Group on Vector Space	5
Bases	6
Proposition: Existence of Basis	6
Examples: Vector Spaces	7
Normed Spaces	9
Examples of Normed Spaces	10
Inner Product Spaces	14
Metric Spaces	16
Definition of a Metric Space	17
Examples of Metric Spaces	17
Topology of Metric Spaces	21
Topology of Open Sets in a Metric Space	22
Pointwise Characterization of Subsets	22
Unions and Intersections of Closure/Interior	23
Properties of Boundary	24
Density and Separability	24
Separable, Non-Separable, Dense, and Non-Dense Sets	25
Proposition: Separable Subsets	26
The Cantor Set	27
Relative (or Subspace) Topology	29
Convergent Sequences	29
Proposition: Equivalent Definitions of Convergence	30
Proposition: Convergent Sequences are Bounded	30
Convergence in Different Metric Spaces	30
Series in a Normed Vector Space	32
Proposition: Sequential Characterization of Closure	32
Proposition: Sequential Characterization of Closed Sets	32
Distance to a Set	33
Continuity	33
Proposition: Equivalent Continuity Criteria	34
Proposition: Topological Criterion for Continuity	34
Proposition: Composition of Functions	34
Uniform Continuity	34
Proposition: Normal Property of Metric Spaces	35
Proposition: Quotient Space	35
Proposition: Uniform Continuity of Linear Transformations	36
Proposition: Continuous Functions on Dense Sets	36
Morphisms in the Category of Metric Spaces	37
Completeness	37
Proposition: Weierstrass M -Test	37
Proposition: Convergence in Hilbert Space	38

Extensions of Continuous Functions	38
Lemma: Cauchy Sequences in Uniformly Continuous Functions	38
Theorem: Extension on a Dense Subset	38
Completion of a Metric Space	39
Isometric Isomorphism of Completions	39
Corollary: Isometric Map and Completion of Metric Space	39
Theorem: Every Metric Space has a Completion	39
Nowhere Dense Sets	40
Proposition: Equivalent Conditions for Nowhere Dense Sets	40
Proposition: Extension of Nowhere Dense Sets	40
Meager Sets	41
Proposition: Extension of Meager Sets	41
Proposition: Cantor's Intersection Theorem	41
Baire's Theorem	41
Applying Baire's Theorem	42
Theorem: Set of Continuities	43
Oscillation of a Function	43
Applying Set of Continuities	43
Nowhere Differentiable Functions	44
Compactness	44
Proposition: Properties of Compactness	44
Proposition: Compactness and Intersections of Closed Sets	45
Proposition: Separability of Compact Metric Spaces	45
Proposition: Sequential Compactness	45
Total Boundedness	46
Sequential Compactness and Total Boundedness	46
Corollary: Compact Subsets of Real Numbers	46
Theorem: Equivalence of Compactness Definitions	46
Proposition: Multi-dimensional Bolzano-Weierstrass Theorem	47
Heine-Borel Theorem	47
Proposition: Continuous Image of Compact Sets	47
Corollary: Compactness under Topologically Equivalent Metrics	48
Corollary: Heine-Borel Theorem Extension	48
Extreme Value Theorem	48
Proposition: Compactness of Closed Unit Ball	48
Corollary: Finite-Dimensional Subspaces	49
Proposition: Uncountable Basis of Banach Space	49
Proposition: Compact Unit Ball and Finite Dimensions	50
Proposition: Compact Domain and Uniform Continuity	50
Compactness and Uniform Convergence	51
Dini's Theorem	51
Compactness in $C(X)$	51
Arzelà-Ascoli Theorem	51
Stone-Weierstrass Theorem	52
Uniform Approximation by Polynomials	52
Connectedness	53
Connectedness of Subsets in \mathbb{R}	53
Proposition: Intervals in \mathbb{R}	54
Connected Components and Clopen Sets	54
Totally Disconnected Metric Spaces	55
Proposition: Open Sets in \mathbb{R}	55
Proposition: Connectedness and Continuity	55
Intermediate Value Theorem	56
Proposition: Continuous Map to Totally Disconnected Set	56
Path-Connectedness	56
Proposition: Composition of Paths	56

Lemma: Base Point and Path-Connectedness	56
Proposition: Path-Connectedness implies Connectedness	57
A Connected Space that is not Path-Connected	57
Proposition: Connectedness in a Normed Space	58
Measurable Spaces	58
Proposition: Non-existence of λ	58
Measurable Spaces and σ -Algebras	59
Borel σ -Algebra	60
Proposition: Borel σ -Algebra on \mathbb{R}	60
Measure and Measure Spaces	60
Examples of Measure Spaces	61
Proposition: Properties of Measures	61
Complete Measure Spaces	62
Outer Measures	62
Proposition: Constructing an Outer Measure	62
Measurable Sets in Outer Measures	63
Carathéodory's Theorem	63
Lebesgue Measure over \mathbb{R}	65
Properties of the Lebesgue Measure	65
Proposition: Countable Subsets are Lebesgue Measurable	65
Proposition: Borel Sets are Lebesgue Measurable	66
Proposition: Measure of an Interval	66
Lemma: Translation-Invariance of the Outer Measure	67
Proposition: Translation-Invariance of the Lebesgue Measure	68
Regularity of the Lebesgue Measure	68
Theorem: Approximating a Measurable Set	68
Corollary: Completion of the Borel Measure Space	69
Corollary: Inner and Outer Regularity	69
Proposition: Symmetric Difference Approximation	70
Vitali's Theorem	70
Cantor-Lebesgue Function	71
Measurable Functions	73
Proposition: Measurability On a Generated σ -Algebra	73
Extended Real Numbers	74
Proposition: Preservation of Measurability under Operations	74
Proposition: More Preservation of Measurability	74
Proposition: Sequence of Measurable Functions	75
Proposition: Pointwise Convergence of Measurable Functions	75
Simple Functions	75
Proposition: Properties of Characteristic Functions	76
Theorem: Pointwise Convergence of Simple Measurable Functions	76
Proposition: Measure on set of Measurable Functions	77
Essentially Bounded Functions	78
Lemma: Essential Supremum Property	78
Proposition: Arithmetic Operations of Essential Supremum	78
Proposition: Properties of L_∞	79
Lebesgue Integration	79
Properties of Integral of Simple Functions	80
Definition of the Lebesgue Integral	81
Proposition: Properties of the Lebesgue Integral	81
Theorem: Monotone Convergence of Lebesgue Integral	81
Linearity of the Lebesgue Integral over $[0, \infty]$	82
Lebesgue Integral over \mathbb{R}	82
Lemma: Absolute Value of Integrable Function	83

Proposition: Linearity of the Lebesgue Integral over \mathbb{R}	83
Proposition: Integrable Function over Extended Real Line	83
Proposition: Chebyshev's Inequality	84
Proposition: Zero Definiteness	84
Proposition: Equivalent Integrals	84
Defining L_1	84
Proposition: Properties of L^1	85
Convergence of Integrable Functions	85
Convergence in Measure	85
Fatou's Lemma	86
Theorem: Lebesgue's Dominated Convergence	86
Addenda	87
Riesz Representation Theorem	87

Normed Vector Spaces

Vector Spaces

Throughout, $\mathbb{F} = \mathbb{R}$ or \mathbb{C} . A **vector space** over \mathbb{F} is a nonempty set V equipped with two operations: vector addition and scalar multiplication.

$$\begin{array}{ll}
 V \times V \xrightarrow{+} V & \\
 (v, w) \mapsto v + w & \text{Vector Addition} \\
 F \times V \rightarrow V & \\
 (\alpha, v) \mapsto \alpha v & \text{Scalar Multiplication}
 \end{array}$$

The vector space is an Abelian group, where $u, v, w \in V$ and $\alpha, \beta \in \mathbb{F}$, we have:

- (i) $u + (v + w) = (u + v) + w$
- (ii) $\exists 0_v \in V$ with $\forall v \in V, 0_v + v = v + 0_v = v$
- (iii) $(\forall v \in V)(\exists w \in V)$ with $v + w = 0_v$
- (iv) $\forall v, w \in V, v + w = w + v$
- (v) $\alpha(v + w) = \alpha v + \alpha w, (\alpha + \beta)v = \alpha v + \beta v$
- (vi) $\alpha(\beta w) = (\alpha\beta)w$
- (vii) $1 \cdot v = v$

Remarks:

- (a) 0_v is unique and known as the zero vector.
- (b) The vector w in (iii) is unique, and denoted $-v$.
- (c) $0 \cdot v = 0_v$
- (d) $(-1) \cdot v = -v$
- (e) Property (iv) follows from all the other axioms.
- (f) For $n \in \mathbb{N}$, $n \cdot v = \underbrace{v + v + \cdots + v}_{n \text{ times}}$

Subspaces

Let V be a vector space over \mathbb{F} . A **subspace** is a nonempty subset $W \subseteq V$ satisfying the following:

- (i) $w \in W, \alpha \in \mathbb{F} \rightarrow \alpha w \in W$.
- (ii) $w_1, w_2 \in W \Rightarrow w_1 + w_2 \in W$.

Remark: 0_v is always a member of any subspace; a subspace is also a vector space.

Proposition: Intersection of Subspaces

If $\{W_i\}_{i \in I}$ is a family of subspaces of V , then, $\bigcap W_i$ is a subspace of V .

Proposition: Union of Subspaces

It is not the case that the union of subspaces of V also a subspace. For example, consider \mathbb{R}^2 with the traditional vector space operations:

$$\begin{pmatrix} x \\ y \end{pmatrix} + \begin{pmatrix} x' \\ y' \end{pmatrix} = \begin{pmatrix} x + x' \\ y + y' \end{pmatrix}$$

$$\alpha \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} \alpha x \\ \alpha y \end{pmatrix}$$

If $W_1, W_2 \subseteq V$ are subspaces such that $W_1 \cup W_2$ is a subspace, then $W_1 \subseteq W_2$ or $W_2 \subseteq W_1$.

Generated Subspaces

Let $S \subseteq V$ be any subset of a vector space V . Then,

$$\text{span}(S) = \left\{ \sum_{j=1}^n \alpha_j v_j \mid \alpha_1, \dots, \alpha_n \in \mathbb{F}, v_1, \dots, v_n \in S \right\}$$

Remarks:

- $\text{span}(S) \subseteq V$ is a subspace.
- $\text{span}(S) = \bigcap W$, where $S \subseteq W$ and $W \subseteq V$ is a subspace. Thus, $\text{span}(S)$ is the “smallest” subspace containing S , or the subspace generated by S .

Proposition: Quotient Group on Vector Space

Let V be a vector space, and let $W \subseteq V$ is a subspace. Define $u \sim_W v \leftrightarrow u - v \in W$.

(1) \sim_W is an equivalence relation.

(2) If $[v]_W$ denotes the equivalence class of v , then $[v]_W = v + W = \{v + w \mid w \in W\}$.

(3) $V/W := \{[v]_W \mid v \in V\}$ is a vector space with $[v_1]_W + [v_2]_W = [v_1 + v_2]_W$ and $\alpha[v]_W = [\alpha v]_W$.

Proof of (1):

- Reflexive: $u \sim_W u$, since $u - u = 0 \in W$.
- Transitive: Suppose $u \sim_W v$, and $v \sim_W z$. Then, $u - v \in W$, and $v - z \in W$. So, $(u - v) + (v - z) \in W$, so $u - z \in W$. Whence, $u \sim_W z$.
- Symmetric: If $u \sim_W v$, then $u - v \in W$, so $-1 \cdot (u - v) \in W$, so $v - u \in W$. Whence, $v \sim_W u$.

Proof of (2):

$$\begin{aligned} [v]_W &= \{u \in V \mid u \sim_W v\} \\ &= \{u \in V \mid u - v \in W\} \\ &= \{u \in V \mid u = v + w \text{ some } w \in W\} \\ &= \{v + w \mid w \in W\} \\ &= v + W \end{aligned}$$

Proof of (3): Prove that the operation is well-defined.

Bases

Let V be a vector space and $S \subseteq V$ be a subset.

- (1) S is said to be spanning for V if $\text{span}(S) = V$.
- (2) S is linearly independent if, for $\sum_{j=1}^n \alpha_j v_j = 0_v$ with $\alpha_1, \dots, \alpha_n \in \mathbb{F}$, $v_1, \dots, v_n \in S$, then $\alpha_1 = \alpha_2 = \dots = \alpha_n = 0$.
- (3) S is a basis for V if S is linearly independent and spanning for V .

Proposition: Existence of Basis

Every vector space admits a basis. If $B_0 \subseteq V$ is linearly independent, $\exists B \subseteq V$ such that B is a basis and $B \supseteq B_0$.

Background: A relation on a set X is a subset $R \subseteq X \times X$. If R is reflexive ($x \sim x$), transitive ($x \sim y, y \sim z \rightarrow x \sim z$), and antisymmetric ($x \sim y, y \sim x \rightarrow x = y$), then R is an ordering, and we write $x \leq y$.

If \leq is an ordering of X such that $\forall x, y \in X$, $x \leq y$ or $y \leq x$, then \leq is a total (or linear) ordering.

Let \leq be an ordering of X , let $Y \subseteq X$. An upper bound for Y is an element $u \in X$ such that $y \leq u \forall y \in Y$. A maximal element in X is an element $m \in X$ such that $x \in X$, $x \geq m \rightarrow x = m$.

Example: \mathbb{N} under the division ordering defines $a \leq b \Leftrightarrow a|b$. If we want to find the maximal elements of $A = \{2, 6, 9, 12\}$, we would see that they are 9 and 12 (since no element of A can be divided by 9 and 12). Meanwhile, \mathbb{N} itself has no maximal elements.

This leads us to ask: given an ordered set, (X, \leq) , does X admit maximal elements.

Zorn's Lemma (or Axiom): Let (X, \leq) be an ordered set. Suppose that every totally ordered subset, $Y \subseteq X$ has an upper bound in X . Then, X admits at least one maximal element.

The proof of Zorn's Lemma relies on the Axiom of Choice (and Zorn's Lemma is equivalent to the Axiom of Choice).

Proof: Let $X = \{D \mid B_0 \subseteq D \subseteq V\}$ with D linearly independent. Since $B_0 \subseteq X$, $X \neq \emptyset$. Define $D, E \in X$, $D \leq E \Leftrightarrow D \subseteq E$. We will show that X has a maximal element.

Consider any totally ordered subset, $Y = \{D_i\}_{i \in I}$. Consider $D = \bigcup D_i$. Clearly, $B_0 \subseteq D \subseteq V$. Suppose $\sum \alpha_k v_k = 0_v$ with $v_1, \dots, v_n \in D$. Therefore, $\exists D_j$ with $v_1, \dots, v_n \in D_j$ because Y is totally ordered. However, by definition, D_j is a linearly independent set — therefore, $\alpha_k = 0$. Thus, D is linearly independent.

Since D is linearly independent, and $B_0 \subseteq D$, it must be the case that $D \in X$. D is also an upper bound for Y . So, by Zorn's Lemma, X has a maximal element, B .

So, $B_0 \subseteq B \subseteq V$, B is independent, and B is maximal in X . We claim that B is a basis for V . Suppose toward contradiction that $\exists v \in V$ such that $v \notin \text{span}(B)$. Consider $B' = B \cup \{v\}$.

Then, $B_0 \subseteq B'$, and B' is linearly independent — if $\sum \alpha_k v_k + \alpha v = 0$, where $v_1, \dots, v_n \in B$, then either:

- If $\alpha = 0$, then $\alpha_k v_k = 0 \Rightarrow \alpha_k = 0$.
- If $\alpha \neq 0$, then $\sum \alpha_k v_k = -\alpha v$, which means $v \in \text{span}(B)$. \perp

Thus, we have a linearly independent set, B' , with $B \subseteq B'$, and $B_0 \subseteq B'$. Therefore, $B' \in X$. However, this contradicts the maximality of B . Therefore, $\text{span}(B) = V$, and B is a basis for V .

Examples: Vector Spaces(1) n -Dimensional Vectors:

$$\mathbb{F}^n = \left\{ \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \mid x_j \in \mathbb{F} \right\}$$

$$\begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} + \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{pmatrix}$$

$$\alpha \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} \alpha x_1 \\ \vdots \\ \alpha x_n \end{pmatrix}$$

$$B = \{e_1, \dots, e_n\}$$

where e_i denotes the unit vector at position i .(2) $m \times n$ Matrices:

$$\mathbb{M}_{m,n}(\mathbb{F}) = \left\{ \begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix} \mid a_{ij} \in \mathbb{F} \right\}$$

$$(a_{ij}) + (b_{ij}) = (a_{ij} + b_{ij})$$

$$\alpha(a_{ij}) = (\alpha a_{ij})$$

$$B = \{e_{ij}\}$$

where e_{ij} denotes a matrix of 0 everywhere except column i and row j .(3) Functions with domain Ω :

$$\mathcal{F}(\Omega, \mathbb{F}) = \{f \mid f : \Omega \rightarrow \mathbb{F}\}$$

$$(f + g)(x) = f(x) + g(x)$$

$$(\alpha f)(x) = \alpha f(x)$$

(4) Bounded functions with domain Ω :

$$\ell_\infty(\Omega, \mathbb{F}) = \{f \in \mathcal{F}(\Omega, \mathbb{F}) \mid \|f\|_u \leq \infty\}$$

$$\|f\|_u = \sup_{x \in \Omega} |f(x)|$$

Exercises:

- Triangle Inequality: $\|f + g\|_u \leq \|f\|_u + \|g\|_u$
- Scalar Multiplication/Absolute Homogeneity: $\|\alpha f\|_u = |\alpha| \|f\|_u$
- Positive Definite: $\|f\|_u = 0 \Rightarrow f = 0$

Proof of Triangle Inequality: Given $x \in \Omega$,

$$\begin{aligned} |(f + g)(x)| &= |f(x) + g(x)| \\ &\leq |f(x)| + |g(x)| \\ &\leq \|f\|_u + \|g\|_u \end{aligned}$$

Therefore,

$$\begin{aligned} \sup |(f + g)(x)| &\leq \|f\|_u + \|g\|_u \\ \|f + g\|_u &\leq \|f\|_u + \|g\|_u \end{aligned}$$

(5) Continuous functions on closed and bounded intervals:

$$C([a, b], \mathbb{F}) = \{f : [a, b] \rightarrow \mathbb{F} \mid f \text{ continuous}\}$$

Check that $C([a, b], \mathbb{F}) \subseteq \ell_\infty([a, b], \mathbb{F})$ is a subspace.

(6) Let $f : [a, b] \rightarrow \mathbb{R}$ be any function. Let $\mathcal{P} : a = x_0 < x_1 < x_2 < \dots < x_n = b$.

$$\text{var}(f; \mathcal{P}) := \sum_{k=1}^n |f(x_k) - f(x_{k-1})|$$

$$\text{var}(f) = \sup_{\mathcal{P}} \text{var}(f; \mathcal{P})$$

$$\text{BV}([a, b]) = \{f : [a, b] \rightarrow \mathbb{R} \mid \text{var}(f) < \infty\}$$

$$\|f\|_{\text{BV}} = |f(a)| + \text{var}(f)$$

$\text{BV}([a, b])$ is a vector space.

Question: Is $\mathbb{1}_{\mathbb{Q}} \in \text{BV}([0, 1])$?

(7) Suppose $K \subseteq V$ is a *convex* subset of a vector space: $v, w \in K, t \in [0, 1] \Rightarrow (1-t)v + tw \in K$. Let $\text{Aff}(K) = \{f : K \rightarrow \mathbb{R} \mid f \text{ is affine}\}$, where f is affine if $\forall v, w \in K, t \in [0, 1], f((1-t)v + tw) = (1-t)f(v) + tf(w)$.

Exercise: Show that $\text{Aff}(K) \subseteq \mathcal{F}(K, \mathbb{R})$ is a subspace.

(8) Let S be defined as

$$S = \{(a_k)_{k=1}^\infty \mid a_k \in \mathbb{F}\}.$$

Under pointwise operations, S is a vector space.

$$(a_k)_k + (b_k)_k = (a_k + b_k)_k$$

$$\alpha(a_k)_k = (\alpha a_k)_k$$

Note 1: $S = \mathcal{F}(\mathbb{N}, \mathbb{F})$.

Note 2: $c_{00} \subseteq \ell_1 \subseteq c_0 \subseteq c \subseteq \ell_\infty \subseteq S$.

- $c_{00} = \{(a_k)_k \mid \text{finitely many } a_k \neq 0\}$
- $c_0 = \{(a_k)_k \mid (a_k)_k \rightarrow 0\}$
- $c = \{(a_k)_k \mid (a_k)_k \rightarrow a < \infty\}$
- $\ell_\infty = \{(a_k)_k \mid \|(a_k)_k\|_\infty < \infty\}$
- $\ell_1 = \{(a_k)_k \mid \sum_{k=1}^\infty |a_k| < \infty\}$

(9) $C_c(\mathbb{R}) \subseteq C_0(\mathbb{R}) \subseteq \ell_\infty(\mathbb{R})$ are all subspaces.

- $C_c(\mathbb{R}) = \{f : \mathbb{R} \rightarrow \mathbb{F} \mid f \text{ compactly supported}\}$: $f : \mathbb{R} \rightarrow \mathbb{F}$ is compactly supported if $\exists [a, b]$ such that $x \notin [a, b] \Rightarrow f(x) = 0$.
- $C_0(\mathbb{R}) = \{f : \mathbb{R} \rightarrow \mathbb{F} \mid f \text{ continuous, } \lim_{x \rightarrow \pm\infty} f(x) = 0\}$

(10) Let S be any non-empty set.

$$\mathbb{F}(S) := \{f : S \rightarrow \mathbb{F} \mid f \text{ finitely supported}\}$$

$$\text{supp}(f) = \{x \in S \mid f(x) \neq 0\}$$

We claim that $\mathbb{F}(S) \subseteq \mathcal{F}(S, \mathbb{F})$ is a subspace. Consider $e_t : S \rightarrow \mathbb{F}$ defined as follows:

$$e_t(s) = \begin{cases} 1 & s = t \\ 0 & s \neq t \end{cases}.$$

We claim that $\xi = \{e_t\}_{t \in S}$ is a basis for $\mathbb{F}(S)$.

Indeed, given $f \in \mathbb{F}(S)$, we know that $\text{supp}(f) = \{t_1, \dots, t_n\} \subseteq S$. Therefore, $f = \sum_{k=1}^n f(t_k)e_{t_k} \in \text{span}(\xi)$. Therefore, ξ is spanning for $\mathbb{F}(S)$. Suppose $\sum_{k=1}^n \alpha_{t_k} e_{t_k} = 0$ for some $\alpha_k \in \mathbb{F}$, $t_k \in S$.

$$\left(\sum_{k=1}^n \alpha_{t_k} e_{t_k} \right) = 0(t_1)$$

$$\alpha_{t_1} = 0.$$

Similarly, $\alpha_{t_j} = 0$ for $j = 1, \dots, n$. Therefore, ξ is linearly independent. Since ξ is linearly independent and spanning, ξ forms a basis for $\mathbb{F}(S)$.

Note: The free vector space, $\mathbb{F}(S)$, displays the universal property.

There are functions $\iota : S \rightarrow \mathbb{F}(S)$, where $\iota(t) = e_t$, and given any map $\varphi : S \rightarrow V$ for V a vector space over \mathbb{F} , $\exists!$ linear map $T_\varphi : \mathbb{F}(S) \rightarrow V$ such that $\iota \circ T_\varphi = \varphi$.

$$\begin{array}{ccc} S & \xrightarrow{\iota} & \mathbb{F}(S) \\ & \searrow \varphi & \downarrow T_\varphi \\ & & V \end{array}$$

Proof: Every $f \in \mathbb{F}(S)$ has a unique expression $f = \sum_{k=1}^n f(t_k)e_{t_k}$, where $\text{supp}(f) = \{t_1, \dots, t_n\}$. Therefore,

$$T_\varphi(f) := \sum_{k=1}^n f(t_k)\varphi(t_k)$$

Exercise: Show T_φ is linear and unique.

Exercise 2: Suppose V is a vector space over \mathbb{F} with basis B . Show that $\mathbb{F}(B) \cong V$. Remember that $V \cong W$ if $\exists T : V \rightarrow W$ such that T is bijective and linear.

Normed Spaces

To every vector $v \in V$, we want to assign a length to v , $\|v\|$.

A **norm** on a vector space V is a map

$$\begin{aligned} \|\cdot\| : V &\rightarrow \mathbb{R}^+ \\ v &\mapsto \|v\| \geq 0 \end{aligned}$$

such that

- (i) Homogeneity: $\|\alpha v\| = |\alpha|\|v\|$
- (ii) Triangle Inequality: $\|v + w\| \leq \|v\| + \|w\|$
- (iii) Positive definiteness: $\|v\| = 0 \Rightarrow v = 0_V$.

If $p : V \rightarrow \mathbb{R}^+$ satisfies (i) and (ii), then p is a **seminorm**.

The pair $(V, \|\cdot\|)$ is called a normed space.

Two norms, $\|\cdot\|$ and $\|\cdot\|'$ are called **equivalent** if $\exists c_1, c_2 \geq 0$ with, $\forall v \in V$,

$$\begin{aligned} \|v\| &\leq c_1 \|v\|' \\ \|v\|' &\leq c_2 \|v\| \end{aligned}$$

Note: On \mathbb{R}^n , all norms are equivalent.

Exercise: If p is any seminorm on V , then $|p(v) - p(w)| \leq p(v - w)$.

Notation: If V is a normed space, then $B_V = \{v \in V \mid \|v\| \leq 1\}$, and $U_V = \{v \in V \mid \|v\| < 1\}$ are the closed and open unit ball respectively.

Examples of Normed Spaces

(1) Given $V = \mathbb{F}^n$ and $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$, we have different norms:

$$\|x\|_1 = \sum_{j=1}^n |x_j|$$

$$\|x\|_\infty = \max_{1 \leq j \leq n} |x_j|$$

$$\|x\|_2 = \left(\sum_{j=1}^n |x_j|^2 \right)^{1/2}.$$

In general, for $1 \leq p < \infty$,

$$\|x\|_p = \left(\sum_{j=1}^n |x_j|^p \right)^{1/p}.$$

Exercise: Show that $\|\cdot\|_1$ and $\|\cdot\|_\infty$ are norms. Show that $\lim_{p \rightarrow \infty} \|x\|_p = \|x\|_\infty$.

We want to show that $\|\cdot\|_p$ defines a norm for $1 \leq p < \infty$. If $1 \leq p < \infty$, its conjugate index $q \in [1, \infty]$ whereby $\frac{1}{p} + \frac{1}{q} = 1$. For example, if $p = 1$, then $q = \infty$, and if $p = \infty$, then $q = 1$.

Lemma 1: For $1 < p < \infty$, $p^{-1} + q^{-1} = 1$, $f : [0, \infty) \rightarrow \mathbb{R}$, $f(t) = \frac{1}{p}t^p - t + \frac{1}{q}$. Then, $f(t) \geq 0$ for all $t \geq 0$.

Proof 1: We can see that $f'(t) = t^{p-1} - 1$. Then, $f'(t) = 0$ at $t = 1$; $f'(t) > 0$ for $t > 1$ and $f'(t) < 0$ for $t \in [0, 1)$.

So, since $f(t) \geq f(1)$ for all $t \geq 0$, and $f(1) = 0$, $f(t) \geq 0$ for all $t \geq 0$.

Lemma 2: For $1 < p < \infty$, $p^{-1} + q^{-1} = 1$, $z, y \geq 0$, $xy \leq \frac{1}{p}x^p + \frac{1}{q}y^q$.

Proof 2: We know from Lemma 1, $t \leq \frac{1}{p}t^p + \frac{1}{q}$. Multiply by y^q to get

$$ty^q \leq \frac{1}{p}t^p y^q + \frac{1}{q}y^q.$$

Set $t = xy^{1-q}$. Then,

$$xy^{1-q}y^q \leq \frac{1}{p}x^p y^{p-pq}y^q + \frac{1}{q}y^q.$$

Since $\frac{1}{p} + \frac{1}{q} = 1$, $p - pq = -q$, so

$$xy \leq \frac{1}{p}x^p + \frac{1}{q}y^q.$$

With these two lemmas in mind, we get two important inequalities.

Hölder's Inequality: For $1 \leq p \leq \infty$, $p^{-1} + q^{-1} = 1$. Then, for $x, y \in \mathbb{F}^n$,

$$\left| \sum_{j=1}^n x_j y_j \right| \leq \|x\|_p \|y\|_q.$$

Proof of Hölder's Inequality: For $p = 1$, the solution is as follows:

$$\begin{aligned} \left| \sum_{j=1}^n x_j y_j \right| &\leq \sum_{j=1}^n |x_j| |y_j| \\ &\leq \sum_{j=1}^n |x_j| \|y\|_\infty \\ &= \|x\|_1 \|y\|_\infty, \end{aligned}$$

and similarly for $p = \infty, q = 1$.

For $1 < p < \infty$, assume $\|x\|_p = \|y\|_q = 1$.

$$\begin{aligned}
 \left| \sum_{j=1}^n x_j y_j \right| &\leq \sum_{j=1}^n |x_j| |y_j| \\
 &\leq \sum_{j=1}^n \left(\frac{1}{p} |x_j|^p + \frac{1}{q} |y_j|^q \right) \\
 &= \frac{1}{p} \left(\sum_{j=1}^n |x_j|^p \right) + \frac{1}{q} \left(\sum_{j=1}^n |y_j|^q \right) \\
 &= \frac{1}{p} + \frac{1}{q} \\
 &= 1.
 \end{aligned}$$

If $\|x\|_p = 0$ or $\|y\|_q = 0$, then $x = 0_{\mathbb{F}}$ or $y = 0_{\mathbb{F}}$, the inequality still holds.

Assume $\|x\|_p \neq 0, \|y\|_p \neq 0$. Set

$$\begin{aligned}
 x' &= \frac{x}{\|x\|_p} \\
 y' &= \frac{y}{\|y\|_p}.
 \end{aligned}$$

It can be verified that $\|x'\|_p = 1 = \|y'\|_q$. Therefore,

$$\begin{aligned}
 \left| \sum_{j=1}^n x'_j y'_j \right| &\leq 1 \\
 \left| \sum_{j=1}^n \frac{x_j}{\|x\|_p} \frac{y_j}{\|y\|_q} \right| &\leq 1 \\
 \left| \sum_{j=1}^n x_j y_j \right| &\leq \|x\|_p \|y\|_q
 \end{aligned}$$

Minkowski's Inequality: Given $x, y \in \mathbb{F}^n$, $1 \leq p \leq \infty$, $\frac{1}{p} + \frac{1}{q} = 1$,

$$\|x + y\|_p \leq \|x\|_p + \|y\|_p$$

Proof of Minkowski's Inequality: We can verify for $p = 1, q = \infty$, and vice versa.

Assume $1 < p < \infty$. Then,

$$\begin{aligned}
 \|x + y\|_p^p &= \sum_{j=1}^n |x_j + y_j|^p \\
 &= \sum_{j=1}^n |x_j + y_j| |x_j + y_j|^{p-1} \\
 &\leq \sum_{j=1}^n |x_j| |x_j + y_j|^{p-1} + \sum_{j=1}^n |y_j| |x_j + y_j|^{p-1} \\
 &\leq \left(\sum_{j=1}^n |x_j|^p \right)^{1/p} \left(\sum_{j=1}^n |x_j + y_j|^{pq-q} \right)^{1/q} + \left(\sum_{j=1}^n |y_j|^p \right)^{1/p} \left(\sum_{j=1}^n |x_j + y_j|^{pq-q} \right)^{1/q} \\
 &\hspace{15em} \text{Hölder's Inequality} \\
 &= \|x\|_p \|x + y\|_p^{p/q} + \|y\|_p \|x + y\|_p^{p/q} \\
 &= (\|x\|_p + \|y\|_p) \|x + y\|_p^{p-1}
 \end{aligned}$$

Divide by $\|x + y\|_p^{p-1}$ to get desired inequality.

(2) $\ell_\infty(\Omega, \mathbb{F})$ with $\|\cdot\|_\infty$. This includes subspaces that inherit the norm, such as

$$\begin{aligned} C([a, b]) &\subseteq \ell_\infty(\Omega) \\ \ell_\infty(\mathbb{R}) &\supseteq C_0(\mathbb{R}) \supseteq C_c(\mathbb{R}) \end{aligned}$$

Exercise: Show that $C_0(\mathbb{R}) \subseteq \ell_\infty(\mathbb{R})$ is a subspace.

(3) $\Omega = \mathbb{N}$, $\ell_\infty = \ell_\infty(\mathbb{N})$ with $\|\cdot\|_\infty$. Subspaces that inherit the norm are

$$c_{00} \subseteq c_0 \subseteq \ell_\infty.$$

(4) ℓ_1 with $\|\cdot\|_1$,

$$\|(a_k)_k\|_1 = \sum_{k=1}^n |a_k|.$$

(5) $C([a, b])$ with

$$\|f\|_1 = \int_a^b |f(x)| dx.$$

(6) Let $1 \leq p < \infty$.

$$\ell_p = \left\{ (a_k)_{k=1}^\infty \mid \sum_{k=1}^\infty |a_k|^p < \infty \right\}$$

is a normed space with

$$\|(a_k)_k\|_p = \left(\sum_{k=1}^\infty |a_k|^p \right)^{1/p}$$

We will show that the triangle inequality holds for this norm.

$$\begin{aligned} \left(\sum_{k=1}^n |a_k + b_k|^p \right)^{1/p} &= \left\| \begin{bmatrix} a_1 + b_1 \\ \vdots \\ a_n + b_n \end{bmatrix} \right\|_{\ell_p^n} \\ &= \left\| \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} + \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix} \right\|_{\ell_p^n} \\ &\leq \left\| \begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \right\|_{\ell_p^n} + \left\| \begin{bmatrix} b_1 \\ \vdots \\ b_n \end{bmatrix} \right\|_{\ell_p^n} \\ &\leq \|(a_k)_k\|_p + \|(b_k)_k\|_p. \end{aligned}$$

Taking the limit as $n \rightarrow \infty$ (by the definition of an infinite series), we find that $\|(a_k)_k + (b_k)_k\|_p \leq \|(a_k)_k\|_p + \|(b_k)_k\|_p$.

(7) $BV([a, b]) = \{f : [a, b] \rightarrow \mathbb{R} \mid \text{Var}(f) < \infty\}$ with the norm $\|f\|_{BV} = |f(a)| + \text{Var}(f)$ is a normed space:

$$\|f\|_{BV} = 0$$

$$|f(a)| = 0$$

$$\text{Var}(f) = 0$$

given $t \in (a, b]$, look at the partition $a < t \leq b$. Then,

$$\text{Var}(f) \geq |f(t) - f(a)| + |f(b) - f(t)|$$

$$f(t) = 0$$

$$f = 0_f.$$

(8) $M_{m,n}(\mathbb{F})$ with

$$\|a\|_{\text{op}} = \sup_{\|\xi\|_{\ell_2^n} \leq 1} \|a\xi\|_{\ell_2^m}$$

is a normed vector space. If $\|a\|_{\text{op}} = 0$, then

$$ae_j = 0 \quad \forall j \in \{1, \dots, n\}.$$

take the dot product with $i \neq j$

$$\begin{aligned} ae_j \cdot e_i &= a_{ij} \\ &= 0 \end{aligned}$$

so $a_{ij} = 0$ for all a_{ij} , so a is the 0 matrix.

(9) Let V, W be vector spaces over \mathbb{F} . Then, $\mathcal{L}(V, W) = \{T \mid T : V \rightarrow W \text{ linear}\}$, where $T(\alpha v_1 + \beta v_2) = \alpha T(v_1) + \beta T(v_2)$.

$\mathcal{L}(V, W)$ is a vector space with operations

$$\begin{aligned} (T + S)(v) &= T(v) + S(v) \\ (\alpha T)(v) &= \alpha T(v). \end{aligned}$$

Notation: $\mathcal{L}(V) := \mathcal{L}(V, V)$ is all linear operators on V . $\mathcal{L}(V, \mathbb{F}) = V'$ is all linear functionals.

Suppose V and W are normed vector spaces. If $T : V \rightarrow W$, set

$$\|T\|_{\text{op}} := \sup_{\|v\|_V \leq 1} \|T(v)\|_W,$$

$$\mathbb{B}(V, W) = \{T \in \mathcal{L}(V, W) \mid \|T\|_{\text{op}} \leq \infty\},$$

where $\mathbb{B}(V, W)$ is referred to as the set of all bounded linear maps from V to W . $\mathbb{B}(V, W)$ with $\|\cdot\|_{\text{op}}$ is a normed space.

- Homogeneity:

$$\begin{aligned} \|\alpha T\|_{\text{op}} &= \sup_{\|v\|_V \leq 1} \|\alpha T(v)\|_W \\ &= \sup_{\|v\|_V \leq 1} |\alpha| \|T(v)\|_W \\ &= |\alpha| \sup_{\|v\|_V \leq 1} \|T(v)\|_W \\ &= |\alpha| \|T\|_{\text{op}}. \end{aligned}$$

- Triangle Inequality: for $\|v\|_V \leq 1$,

$$\begin{aligned} \|(T + S)(v)\|_W &= \|T(v) + S(v)\|_W \\ &\leq \|T(v)\|_W + \|S(v)\|_W \\ &\leq \|T\|_{\text{op}} + \|S\|_{\text{op}} \end{aligned}$$

so

$$\begin{aligned} \|T + S\|_{\text{op}} &= \sup_{\|v\| \leq 1} \|T + S(v)\| \\ &\leq \|T\|_{\text{op}} + \|S\|_{\text{op}} \end{aligned}$$

- Positive Definite: If $\|T\|_{\text{op}} = 0$, then $T(v) = 0$ for all $v \in V$, $\|v\| \leq 1$.

Let $v \in V$, $v \neq 0$. Then, $\frac{v}{\|v\|} \in B_V$.

$$\begin{aligned} T\left(\frac{v}{\|v\|}\right) &= 0 \\ \frac{1}{\|v\|} T(v) &= 0 \\ T(v) &= 0 \end{aligned}$$

Special Cases: $\mathbb{B}(V) = \mathbb{B}(V, V)$, $V^* = \mathbb{B}(V, \mathbb{F})$.

Exercise: $\mathcal{L}(\mathbb{F}^n, \mathbb{F}^m) = \mathbb{B}(\ell_2^n, \ell_2^m)$.

(10) Inner Product Spaces (expanded upon below).

Inner Product Spaces

An inner product on a vector space V is a pairing

$$V \times V \xrightarrow{\langle \cdot, \cdot \rangle} \mathbb{F}$$

that satisfies

$$(i) \quad \langle v_1 + v_2, w \rangle = \langle v_1, w \rangle + \langle v_2, w \rangle, \quad \langle \alpha v, w \rangle = \alpha \langle v, w \rangle.$$

$$(ii) \quad \langle v, w \rangle = \overline{\langle w, v \rangle}$$

$$(iii) \quad \langle v, v \rangle \geq 0.$$

$$(iv) \quad \text{If } \langle v, v \rangle = 0, \text{ then } v = 0.$$

The pair $(V, \langle \cdot, \cdot \rangle)$ is known as an inner product space.

Remarks: $\langle v, w_1 + w_2 \rangle = \langle v, w_1 \rangle + \langle v, w_2 \rangle$, $\langle v, \alpha w \rangle = \overline{\alpha} \langle v, w \rangle$.

If $\langle \cdot, \cdot \rangle$ is an inner product on a linear space V , then set

$$\|v\|_2 := \langle v, v \rangle^{1/2}.$$

Exercise: $\|\alpha v\|_2 = |\alpha| \|v\|_2$, $\|v\|_2 = 0 \Rightarrow v = 0$.

$v, w \in (V, \langle \cdot, \cdot \rangle)$ are *orthogonal* if $\langle v, w \rangle = 0$.

The Pythagorean theorem states that for $v_1, \dots, v_n \in V$ mutually orthogonal, then

$$\left\| \sum_{i=1}^n v_i \right\|^2 = \sum_{j=1}^n \|v_j\|^2.$$

For two vectors $v, w \in V$, $P_w(v) = \frac{\langle v, w \rangle}{\langle w, w \rangle} w$.

Exercise: Check that $\langle P_w(v), v - P_w(v) \rangle$, meaning

$$\|v\|^2 = \|P_w(v)\|^2 + \|v - P_w(v)\|^2$$

Cauchy-Schwarz Inequality: In any inner product space,

$$|\langle v, w \rangle| \leq \|v\| \cdot \|w\|.$$

Proof of Cauchy-Schwarz: From the exercise,

$$\begin{aligned} \|v\| &\geq \|P_w(v)\| \\ \|v\| &\geq \left\| \frac{\langle v, w \rangle}{\langle w, w \rangle} w \right\| \\ &= \frac{|\langle v, w \rangle|}{\|w\|^2} \|w\| \end{aligned}$$

therefore,

$$\|v\| \|w\| \geq |\langle v, w \rangle|$$

The triangle inequality follows from the Cauchy-Schwarz inequality.

Proof of Triangle Inequality:

$$\begin{aligned}
\|v + w\|_2^2 &= \langle v + w, v + w \rangle \\
&= \langle v, v \rangle + \langle v, w \rangle + \langle w, v \rangle + \langle w, w \rangle \\
&= \|v\|^2 + \|w\|^2 + \langle v, w \rangle + \overline{\langle v, w \rangle} \\
&= \|v\|^2 + \|w\|^2 + 2\operatorname{Re} \langle v, w \rangle \\
&\leq \|v\|^2 + \|w\|^2 + 2|\langle v, w \rangle| \\
&\leq \|v\|^2 + \|w\|^2 + 2\|v\|\|w\| \\
&= (\|v\| + \|w\|)^2.
\end{aligned}$$

Cauchy-Schwarz Inequality

Take square roots on both sides.

(1) $\ell_2^n = \mathbb{F}^n$ with

$$\left\langle \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}, \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \right\rangle = \sum_{i=1}^n x_i \overline{y_i}.$$

Cauchy-Schwarz is found as

$$\left| \sum_{j=1}^n x_j \overline{y_j} \right| \leq \left(\sum_{j=1}^n |x_j|^2 \right)^{1/2} \left(\sum_{j=1}^n |y_j|^2 \right)^{1/2}.$$

(2) ℓ_2 with

$$\langle (a_j)_j, (b_j)_j \rangle = \sum_{j=1}^{\infty} a_j \overline{b_j}.$$

We can see that for any finite n , the Cauchy-Schwarz inequality in ℓ_2^n states

$$\begin{aligned}
\left| \sum_{j=1}^n a_j \overline{b_j} \right| &\leq \left(\sum_{j=1}^n |a_j|^2 \right)^{1/2} \left(\sum_{j=1}^n |b_j|^2 \right)^{1/2} \\
&\leq \left(\sum_{j=1}^{\infty} |a_j|^2 \right)^{1/2} \left(\sum_{j=1}^{\infty} |b_j|^2 \right)^{1/2}.
\end{aligned}$$

Taking the limit as $n \rightarrow \infty$, we see that $\langle (a_j)_j, (b_j)_j \rangle$ is convergent.(3) $C([a, b])$ with

$$\langle f, g \rangle = \int_a^b f(x) \overline{g(x)} dx.$$

(4) Let $V = \mathbb{M}_n(\mathbb{C})$.

Recall that if

$$a = (a_{ij})_{i,j},$$

then

$$a^* = (\overline{a_{ji}})_{i,j}.$$

Let $\operatorname{Tr} : \mathbb{M}_n(\mathbb{C}) \rightarrow \mathbb{C}$, $\operatorname{Tr}((a_{ij})) = \sum_{i=1}^n a_{ii}$.

- $\operatorname{Tr}(I_n) = n$
- $\operatorname{Tr}(a + \alpha b) = \operatorname{Tr}(a) + \alpha \operatorname{Tr}(b)$
- $\operatorname{Tr}(ab) = \operatorname{Tr}(ba)$

Then, if $\text{Tr}(a^*a) = 0$, then $a = 0$.

$$\begin{aligned} a^*a &= (\overline{a_{ji}})_{i,j} (a_{ij})_{i,j} \\ &= \left(\sum_{k=1}^n \overline{a_{ki}} a_{kj} \right)_{i,j} \\ \text{Tr}(a^*a) &= \sum_{i=1}^n \sum_{k=1}^n \overline{a_{ki}} a_{ki} \\ &= \sum_{i,k=1}^n |a_{ki}|^2 \\ &= \sum_{i,j=1}^n |a_{ij}|^2. \end{aligned}$$

If $\text{Tr}(a^*a) = 0$, then $a_{ij} = 0$ for all i, j .

We define

$$\langle a, b \rangle_{\text{HS}} = \text{Tr}(b^*a).$$

- (i) $(b_1 + b_2)^* = b_1^* + b_2^*$
- (ii) $(\alpha b)^* = \overline{\alpha} b^*$
- (iii) $(b_1 b_2)^* = b_2^* b_1^*$
- (iv) $b^{**} = b$

The norm is defined as

$$\begin{aligned} \|a\|_{\text{HS}} &= \langle a, a \rangle_{\text{HS}}^{1/2} \\ &= \text{Tr}(a^*a)^{1/2} \\ &= \left(\sum_{i,j=1}^n |a_{ij}|^2 \right)^{1/2} \end{aligned}$$

Metric Spaces

We looked at normed spaces, where we attach a length $\|v\|$ to every vector v . We can also speak of the distance between two vectors, defined as $d(v, w) = \|v - w\|$.

Notice that the following hold:

- $d(v, w) \geq 0$
-

$$\begin{aligned} d(v, w) &= \|v - w\| \\ &= \|(-1)(w - v)\| \\ &= |-1| \|w - v\| \\ &= \|w - v\| \end{aligned}$$

•

$$\begin{aligned} d(u, w) &= \|u - w\| \\ &= \|u - v + v - w\| \\ &\leq \|u - v\| + \|v - w\| \\ &= d(u, v) + d(v, w). \end{aligned}$$

- $d(v, v) = \|v - v\| = 0$. If $d(v, w) = 0$, then $\|v - w\| = 0$, so $v - w = 0$, so $v = w$.

In Real Analysis I, we studied the properties (such as convergence, limits, and continuity) of a particular normed vector space, namely $(\mathbb{R}, |\cdot|)$. We will expand these concepts to all metric spaces.

Definition of a Metric Space

Let X be a non-empty set. A **metric** on X is a map

$$\begin{aligned} d : X \times X &\rightarrow \mathbb{R}^+ \\ (x, y) &\mapsto d(x, y) \geq 0 \end{aligned}$$

such that

- (i) Symmetry: $d(x, y) = d(y, x)$ for all $x, y \in X$.
- (ii) Triangle Inequality: $d(x, z) \leq d(x, y) + d(y, z)$ for all $x, y, z \in X$.
- (iii) Zero Distance: $d(x, x) = 0$
- (iv) Definite: $d(x, y) = 0 \Rightarrow x = y$

If d satisfies (i), (ii), and (iii), then d is called a semi-metric. If d satisfies (iv) as well, then d is a metric.

If d is a (semi-)metric on X , the pair (X, d) is called a (semi-)metric space.

Two metrics, d and ρ , on X , are equivalent if $\exists c_1, c_2 \geq 0$ such that $d(x, y) \leq c_1 \rho(x, y)$ and $\rho(x, y) \leq c_2 d(x, y)$ for all x, y .

Examples of Metric Spaces

- (1) Discrete Metric:

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

for X any set.

- (2) Hamming distance: between two bit strings of equal length. Let

$$\begin{aligned} X &= \{0, 1\}^n \\ &= \{0, 1\} \underbrace{\times \cdots \times}_{n \text{ times}} \{0, 1\} \\ d_H((x_j)_1^n, (y_j)_1^n) &= |\{j \mid x_j \neq y_j\}|. \end{aligned}$$

- (3) Any normed space $(V, \|\cdot\|)$ is a metric space.

$$d(v, w) = \|v - w\|.$$

Exercise: Show that if two norms are equivalent, their induced metrics are equivalent.

- (4) Subset of Metric Space: If (X, d) is a metric space, and $Y \subseteq X$ is non-empty. Then, (Y, d) is a metric space.

- (5) Paris metric: let (X, ρ) be a metric space. Let $p \in X$ be a fixed point.

$$\rho(x, y) := \begin{cases} 0 & x = y \\ \rho(x, p) + \rho(p, y) & x \neq y \end{cases}$$

- (6) Bounded metric: Let ρ be a (semi-)metric on X . Set

$$d(x, y) = \frac{\rho(x, y)}{1 + \rho(x, y)}.$$

We claim that d is a (semi-)metric. Notice that $0 \leq d(x, y) \leq 1$.

Proof: Clearly, $d(x, y) = d(y, x)$. Additionally, $d(x, x) = 0$. If $d(x, y) = 0$ and ρ is a metric, then $\rho(x, y) = 0$, so $x = y$.

To show the triangle inequality, we examine the function

$$f(t) = \frac{t}{1+t}$$

$$f'(t) = \frac{1}{(1+t)^2} > 0.$$

Since ρ satisfies the triangle inequality, $\rho(x, z) \leq \rho(x, y) + \rho(y, z)$. Apply f on both sides. Then,

$$\begin{aligned} \underbrace{\frac{\rho(x, z)}{1 + \rho(x, z)}}_{d(x, z)} &\leq \frac{\rho(x, y) + \rho(y, z)}{1 + (\rho(x, y) + \rho(y, z))} \\ &= \frac{\rho(x, y)}{1 + \rho(x, y) + \rho(y, z)} + \frac{\rho(y, z)}{1 + \rho(x, y) + \rho(y, z)} \\ &\leq \underbrace{\frac{\rho(x, y)}{1 + \rho(x, y)}}_{d(x, y)} + \underbrace{\frac{\rho(y, z)}{1 + \rho(y, z)}}_{d(y, z)}. \end{aligned}$$

(7) If d_1, \dots, d_n are metrics on X , $c_1, \dots, c_n \geq 0$. Then,

$$d(x, y) = \sum_{k=1}^n c_k d_k(x, y)$$

is a metric.

(8) Let $\{\rho_k\}_{k=1}^\infty$ be a family of semi-metrics. Assume the family is separating — for all $x \neq y$, there exists k such that $\rho_k(x, y) \neq 0$.

Let d_k be defined as

$$d_k(x, y) = \frac{\rho_k(x, y)}{1 + \rho_k(x, y)}.$$

Note that $\{d_k\}_{k=1}^\infty$ is also separating.

Then,

$$d(x, y) = \sum_{k=1}^\infty 2^{-k} d_k(x, y)$$

is a metric.

We will now define the Frechet Metric using this method. Let $X = C(\mathbb{R})$. For each $k = 1, 2, 3, \dots$, set $\rho_k(f) = \sup_{x \in [-k, k]} |f(x)|$.

We can verify that ρ_k defines a seminorm. We can then check $\rho_k(f, g) = \rho_k(f - g)$ is a semi-metric.

We claim that $\{\rho_k\}$ is separating: if $f \neq g$, then there exists $x_0 \in \mathbb{R}$ with $f(x_0) \neq g(x_0)$. Since f and g are continuous, there is a neighborhood $[x_0 - \delta, x_0 + \delta]$ such that $f(x) \neq g(x)$ for all $x \in [x_0 - \delta, x_0 + \delta]$. Find k such that $[x_0 - \delta, x_0 + \delta] \subseteq [-k, k]$. Then, $\rho_k(f - g) > 0$.

Construct d_k as above, and then d as follows:

$$d_F = \sum \frac{2^{-k} \rho_k(f - g)}{1 + \rho_k(f - g)}$$

(9) Product of metric spaces: let $(X_k, \rho_k)_{k=1}^{\infty}$ be a countable family of metric spaces. For each k , let

$$d_k(x, y) = \frac{\rho_k(x, y)}{1 + \rho_k(x, y)}.$$

Remark: If the ρ_k are already uniformly bounded, let $d_k = \rho_k$.

Let

$$\begin{aligned} X &= \prod_{k=1}^{\infty} X_k \\ &= \{(x_k)_k \mid x_k \in X_k\} \\ &= \left\{ f : \mathbb{N} \rightarrow \bigcup_{k=1}^{\infty} X_k \mid f(k) \in X_k \right\}. \end{aligned}$$

Define $D : X \times X \rightarrow [0, \infty)$ as

$$\begin{aligned} D(x, y) &= \sum_{k=1}^{\infty} 2^{-k} \rho_k(x_k, y_k), \\ D(f, g) &= \sum_{k=1}^{\infty} 2^{-k} \rho(f(k), g(k)). \end{aligned}$$

For example, for each k , let $X_k = \{0, 1\}$ with the discrete metric. Let

$$\begin{aligned} \Delta &= \prod_{k \in \mathbb{N}} \{0, 1\} \\ &= \{(x_k)_k \mid x_k \in \{0, 1\}\} \\ D(x, y) &= \sum_{k=1}^{\infty} 2^{-k} |x_k - y_k| \quad (x_k)_k, (y_k)_k \in \Delta. \end{aligned}$$

Δ is known as the abstract Cantor set; every compact metric space is a surjective image of the abstract Cantor set.

(10) Geodesic Distance: let $\langle \cdot, \cdot \rangle$ be the standard dot product on $\mathbb{R}^3(\mathbb{R}^n)$, then

$$\begin{aligned} S^2 &= \{x \in \mathbb{R}^3 \mid \|x\|_2 = 1\} \\ S^{n-1} &= \{x \in \mathbb{R}^n \mid \|x\|_2 = 1\}. \end{aligned}$$

To find the geodesic distance, we take $d(x, y) = \arccos(\langle x, y \rangle)$. We claim d is a metric.

- Symmetry: self-evident.
- $d(x, x) = \arccos(1) = 0$. Suppose $d(x, y) = 0$. Then, $\langle x, y \rangle = 1$, meaning $\|x - y\|^2 = 0$, so $x = y$.
- Let $\theta = \arccos(\langle x, y \rangle)$, $\varphi = \arccos(\langle y, z \rangle)$, where $\theta, \varphi \in [0, \pi]$.

$$\begin{aligned} p_x &= \frac{\langle x, y \rangle}{\langle y, y \rangle} y \\ &= \cos(\theta) y \\ x &= \cos(\theta) y + \sin(\theta) u \end{aligned}$$

where

$$u = \frac{x - p_x}{\|x - p_x\|}.$$

Similarly, we can take

$$z = \cos(\varphi) y + \sin(\varphi) v$$

where

$$v = \frac{z - p_z}{\|z - p_z\|}.$$

So,

$$\begin{aligned}\langle x, z \rangle &= \cos(\theta) \cos(\varphi) + \sin(\theta) \sin(\varphi) \langle u, v \rangle \\ &\geq \cos(\theta) \cos(\varphi) - \sin(\theta) \sin(\varphi) \quad \langle u, v \rangle \geq -1 \\ &= \cos(\theta + \varphi).\end{aligned}$$

Since arccos is decreasing,

$$\begin{aligned}\arccos(\langle x, z \rangle) &\leq \arccos(\cos(\theta + \varphi)) \\ &= \theta + \varphi \\ &= \arccos(\langle x, y \rangle) + \arccos(\langle y, z \rangle).\end{aligned}$$

Therefore, $d(x, y) \leq d(x, y) + d(y, z)$.

- Let $\Gamma = (V, E)$ be a simple connected graph. We define $d : V \times V \rightarrow [0, \infty)$ to be the length of the shortest path between vertices u and v .

Exercise: Show this is a metric.

- (11) Let (X, d) be any metric space. If $E \subseteq X$, define $\text{diam}(E) = \sup_{x, y \in E} d(x, y)$. E is bounded if $\text{diam}(E) < \infty$.

Exercise: If $(V, \|\cdot\|)$ is a normed space, $E \subseteq V$ is a subset, show the following are equivalent:

- (i) E is bounded (in the metric sense)
- (ii) $\sup_{v \in E} \|v\| < \infty$
- (iii) $\exists r > 0$ such that $E \subseteq rB_V$.

Let Ω be any set. The function $f : \Omega \rightarrow X$ is bounded if $f(\Omega) \subseteq X$ is bounded. We let.

$$\text{Bd}(\Omega, X) = \{f : \Omega \rightarrow X \mid f \text{ is bounded}\}.$$

Remark: $\text{Bd}(\Omega, \mathbb{F}) = \ell_\infty(\Omega, \mathbb{F})$.

- (12) $\text{Bd}(\Omega, X)$ with

$$D_u(f, g) = \sup_{x \in \Omega} d(f(x), g(x)).$$

Exercise: Show that D_u defines a metric.

Consider $\text{Bd}(\Omega, \mathbb{F}) = \ell_\infty$. Look at the subset

$$E = \{f \in \text{Bd}(\Omega, \mathbb{F}) \mid f(x) \in \{0, 1\}\}.$$

Then,

$$\begin{aligned}D_u(f, g) &= \sup_{x \in \Omega} |f(x) - g(x)|. \\ &= \begin{cases} 1 & f \neq g \\ 0 & f = g \end{cases}.\end{aligned}$$

When we take a particular subset of $D_u(f, g)$, we find that we get the discrete metric.

Taking an overview of the concepts we have learned so far, we see

$$\text{Inner Product Spaces} \subseteq \text{Normed Vector Spaces} \subseteq \text{Metric Spaces}$$

Topology of Metric Spaces

Throughout this section, let (X, d) be a metric space.

(1) Let $x_0 \in X$, $\delta > 0$.

(i) We say

$$U(x_0, \delta) = \{x \in X \mid d(x, x_0) < \delta\}$$

is the open ball centered at x_0 with radius δ .

(ii) We say

$$B(x_0, \delta) = \{x \in X \mid d(x, x_0) \leq \delta\}$$

is the closed ball.

(iii) We say

$$S(x_0, \delta) = \{x \in X \mid d(x, x_0) = \delta\}$$

is the sphere.

(2) $U \subseteq X$ is open if

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

Let

$$\begin{aligned} \tau_X &= \{U \subseteq X \mid U \text{ open}\} \\ &\subseteq \mathcal{P}(X). \end{aligned}$$

(3) $D \subseteq X$ is closed if D^c is open.

(4) If $x \in U \in \tau_X$, then U is called an open neighborhood of x . If $x \in U \subseteq N$, where $U \in \tau_X$, then N is a neighborhood of x .

$$\mathcal{N}_x = \{N \mid N \text{ is a neighborhood of } x\}$$

(5) Let $A \subseteq X$. The interior of A is

$$A^\circ = \bigcup \{V \mid V \subseteq A, V \text{ open}\}.$$

The closure of A is

$$\bar{A} = \bigcap \{D \mid A \subseteq D, D \text{ closed}\}.$$

The boundary of A is

$$\partial A = \bar{A} \setminus A^\circ.$$

Exercise: $\overline{A^c} = (A^\circ)^c$, $(\bar{A})^c = (A^c)^\circ$.

Remarks: A° is the largest open set contained in A . So, if V is open and $V \subseteq A$, then $V \subseteq A^\circ$. Similarly, \bar{D} is the smallest closed set containing D . If C is closed and $D \subseteq C$, then $\bar{D} \subseteq C$.

- For example, $(a, b]^\circ = (a, b)$. This is because (a, b) is open and contained in $(a, b]$, so $(a, b) \subseteq (a, b]^\circ$.
- We will show that $\overline{A^c} \subseteq (A^\circ)^c$.

$$\begin{aligned} A^\circ &\subseteq A \\ (A^\circ)^c &\supseteq A^c \end{aligned}$$

The union of open sets is open, so A° is open, so $(A^\circ)^c$ is closed by definition. Therefore,

$$(A^\circ)^c \supseteq \overline{A^c}.$$

Topology of Open Sets in a Metric Space

The open sets τ_X form a topology:

- (i) $\emptyset, X \in \tau_X$.
- (ii) If $\{V_i\}_{i \in I} \subseteq \tau_X$, then

$$\bigcup_{i \in I} V_i \in \tau_X.$$

- (iii) If $V_1, \dots, V_n \in \tau_X$, then

$$\bigcap_{i=1}^n V_i \in \tau_X.$$

Remark: This is only true of finite intersections. For a counterexample, if $V_n = (-1/n, 1/n) \subseteq \mathbb{R}$ with the Euclidean metric, then the infinite intersection yields $\{0\}$, which is closed in \mathbb{R} with the Euclidean metric.

Proof:

- (1) Clearly, \emptyset (by vacuous truth) and X are open.
- (2) Let $x \in \bigcup_{i \in I} V_i$. Then, $\exists i_0 \in I$ with $x \in V_{i_0}$. Since V_{i_0} is open, $\exists \varepsilon > 0$ such that $U(x, \varepsilon) \subseteq V_{i_0} \subseteq \bigcup_{i \in I} V_i$.
- (3) Let $x \in \bigcap_{i=1}^n V_i$. Then, $x \in V_i$ for all $i \in 1, \dots, n$. Since each V_i is open, $\exists \varepsilon_1, \dots, \varepsilon_n$ with $U(x, \varepsilon_i) \subseteq V_i$ for each $i = 1, \dots, n$. Set $\varepsilon = \min\{\varepsilon_i\}_{i=1}^n$. Then, $U(x, \varepsilon) \subseteq U(x, \varepsilon_i) \subseteq V_i$ for all i . Therefore, $U(x, \varepsilon) \subseteq \bigcap_{i=1}^n V_i$.

Exercise: Show all open balls are open. In particular, show all open intervals are open.

Exercise: Show the following:

- (1) X, \emptyset are closed.
- (2) If $\{C_i\}_{i \in I}$ is a family of closed sets, then $\bigcap_{i \in I} C_i$ is closed.
- (3) For C_1, \dots, C_n closed, then $\bigcup_{i=1}^n C_i$ is closed.
- (4) Closed balls are closed. Spheres are closed.

Let $x \in X$. Recall that \mathcal{N}_x is the set of all neighborhoods of x .

- (i) $N \in \mathcal{N}_x \Leftrightarrow \exists \delta > 0 : U(x, \delta) \subseteq N$
- (ii) $N \in \mathcal{N}_x, N \subseteq M \Rightarrow M \in \mathcal{N}_x$
- (iii) $N_1, N_2 \in \mathcal{N}_x \Rightarrow N_1 \cap N_2 \in \mathcal{N}_x$

In this sense, \mathcal{N}_x is a directed set with reverse inclusion.

Pointwise Characterization of Subsets

Let $A \subseteq X$.

- (i) $x \in A^\circ \Leftrightarrow \exists \delta > 0 : U(x, \delta) \subseteq A$.
- (ii) $x \in \overline{A} \Leftrightarrow \forall \delta > 0 : U(x, \delta) \cap A \neq \emptyset$.
- (iii) $x \in \partial A \Leftrightarrow \forall \delta > 0 : U(x, \delta) \cap A \neq \emptyset$ and $U(x, \delta) \cap A^c \neq \emptyset$.

Proof: Let $A \subseteq X$

- (i)

$$\begin{aligned} x \in A^\circ &\Leftrightarrow x \in \bigcup_{\substack{V \in \tau_X \\ V \subseteq A}} V \\ &\Leftrightarrow \exists V \in \tau_X, V \subseteq A, x \in V \\ &\Leftrightarrow \exists \delta > 0 : U(x, \delta) \subseteq A. \end{aligned}$$

(ii)

$$\begin{aligned}
x \notin \bar{A} &\Leftrightarrow x \in (\bar{A})^c \\
&\Leftrightarrow x \in (A^c)^\circ \\
&\Leftrightarrow \exists \delta > 0 : U(x, \delta) \subseteq A^c \\
&\Leftrightarrow \exists \delta > 0 : U(x, \delta) \cap A = \emptyset.
\end{aligned}$$

We negate both sides.

(iii)

$$\begin{aligned}
x \in \partial A &\Leftrightarrow x \in \bar{A} \setminus A^\circ \\
&\Leftrightarrow x \in \bar{A} \cap (A^\circ)^c \\
&\Leftrightarrow x \in \bar{A} \cap \bar{A}^c \\
&\Leftrightarrow x \in \bar{A} \text{ and } x \in \bar{A}^c \\
&\Leftrightarrow \forall \delta > 0 : U(x, \delta) \cap A \neq \emptyset, U(x, \delta) \cap A^c \neq \emptyset
\end{aligned}$$

Remark: $\overline{U(v, \delta)} = B(v, \delta)$ in a normed space. $\partial U(v, \delta) = \partial B(v, \delta) = S(v, \delta)$ in a normed space. Also, $B(v, \delta)^\circ = U(v, \delta)$.

Proof: We show that $\overline{U(v, \delta)} = B(v, \delta)$. Since $B(v, \delta)$ is closed, and $U(v, \delta) \subseteq B(v, \delta)$, we know $\overline{U(v, \delta)} \subseteq B(v, \delta)$.

Let $w \in B(v, \delta)$. If $\|w - v\| < \delta$, then $w \in U(v, \delta)$. Assume $\|w - v\| = \delta$. Let $u_t = (1 - t)v + tw$, where $t \in [0, 1]$.

$$\begin{aligned}
\|w - u_t\| &= \|w - (1 - t)v - tw\| \\
&= \|(1 - t)(w - v)\| \\
&= (1 - t)\|w - v\| \\
&= (1 - t)\delta.
\end{aligned}$$

Let $\varepsilon > 0$. Let $t \in (0, 1)$ such that $(1 - t)\delta < \varepsilon$. Then, $u_t \in U(w, \varepsilon) \cap U(v, \delta)$. Therefore, $w \in \overline{U(v, \delta)}$.

Unions and Intersections of Closure/Interior

Let (X, d) be a metric space.

(i)

$$\left(\bigcup_{i \in I} A_i \right)^\circ \supseteq \bigcup_{i \in I} A_i^\circ$$

may be strict

(ii)

$$\overline{\bigcap_{i \in I} A_i} \subseteq \bigcap_{i \in I} \bar{A}_i$$

(iii)

$$\bigcap_{k=1}^n A_k^\circ = \left(\bigcap_{k=1}^n A_k \right)^\circ$$

(iv)

$$\overline{\bigcup_{k=1}^n D_k} = \bigcup_{k=1}^n \bar{D}_k$$

Proof:

(i)

$$\begin{aligned} A_i^\circ &\subseteq A_i \\ \bigcup_{i \in I} A_i^\circ &\subseteq \bigcup_{i \in I} A_i \\ \bigcup_{i \in I} A_i^\circ &\subseteq \left(\bigcup_{i \in I} A_i \right)^\circ \end{aligned}$$

Remark: We claim $\overline{\mathbb{Q}} = \mathbb{R}$ under the absolute value metric. We know that $\mathbb{Q} \subseteq \mathbb{R}$, \mathbb{R} is closed, meaning $\overline{\mathbb{Q}} \subseteq \mathbb{R}$. Let $t \in \mathbb{R}$, $\delta > 0$. We know that $(t - \delta, t + \delta) \cap \mathbb{Q} \neq \emptyset$. Therefore, $t \in \overline{\mathbb{Q}}$. Thus, $\overline{\mathbb{Q}} = \mathbb{R}$.

Properties of Boundary

Let $A \subseteq X$.

- (1) ∂A is closed.
- (2) $\partial A = \partial A^c$
- (3) $\overline{A} = A \cup \partial A$
- (4) $A \setminus \partial A = A^\circ$

Proof:

(1)

$$\begin{aligned} \partial A &= \overline{A} \setminus A^\circ \\ &= \overline{A} \cap (A^\circ)^c. \end{aligned}$$

(2) Follows from pointwise characterization.

(3) Clearly, $A \cup \partial A \subseteq \overline{A}$. Let $x \in \overline{A}$. If $x \in A$, we're done. Otherwise, $x \in \overline{A} \setminus A \subseteq \overline{A} \setminus A^\circ = \partial A$.

(4)

$$\begin{aligned} A \setminus \partial A &= A \cap (\partial A)^c \\ &= A \cap (\overline{A} \setminus A^\circ)^c \\ &= A \cap (\overline{A} \cap (A^\circ)^c)^c \\ &= A \cap (\overline{A}^c \cup A^\circ) \\ &= (A \cap \overline{A}^c) \cup (A \cap A^\circ) \\ &= A^\circ \end{aligned}$$

Density and Separability

Let (X, d) be a metric space.

- (1) $A \subseteq X$ is d -dense if $\overline{A} = X$.
- (2) $N \subseteq X$ is nowhere dense if $(\overline{N})^\circ = \emptyset$.
- (3) (X, d) is separable if there is a countable dense subset.

Exercise: If $N \subseteq X$ is closed, then N is nowhere dense if and only if N^c is dense.

Exercise: The following are equivalent.

- (1) $A \subseteq X$ is dense.

- (2) $\forall \emptyset \neq U \in \tau_X, U \cap A \neq \emptyset$.
- (3) $\forall x \in X, \forall \varepsilon > 0, U(x, \varepsilon) \cap A \neq \emptyset$.
- (4) $\forall x \in X, \forall \varepsilon > 0, \exists a \in A$ such that $d(x, a) < \varepsilon$.

Let X be a metric space.

- (1) A base for τ_X is a family of open subsets \mathcal{B} such that:

$$(\forall U \in \tau_X) (\forall x \in U) \exists B \in \mathcal{B} \text{ such that } x \in B \subseteq U.$$

Equivalently,

$$\forall U \in \tau_X, U = \bigcup_{i \in I} B_i. \quad B_i \in \mathcal{B}$$

- (2) We say that (X, d) is second countable if τ_X admits a countable base.

- For any (X, d) a metric space, $\mathcal{B} = \{U(x, \varepsilon) \mid x \in X, \varepsilon > 0\}$ is a base. Indeed, given any $x \in U \subseteq \tau_X$, by definition, $\exists \varepsilon > 0$ such that $U(x, \varepsilon) \subseteq U$. Alternatively, $\mathcal{B}' = \{U(x, 1/n) \mid x \in X, n \geq 1\}$ is a topological base.
- Let $X = \mathbb{R}^d$ with the Euclidean metric. Then, for $\mathcal{B} = \{U(q, 1/n) \mid n \geq 1, q \in \mathbb{Q}^d\}$, we claim this is a base.

Let $V \subseteq \mathbb{R}^d$ be open, $r \in V$. Since V is open, $\exists \delta > 0$ with $U(r, \delta) \subseteq V$. Find n large such that $1/n < \delta$. Find $q \in \mathbb{Q}^d$ with $\|r - q\| < 1/2n$. This is always possible as \mathbb{Q}^d is dense in \mathbb{R}^d .

Consider $U(q, 1/2n)$. Then, $r \subseteq U(q, 1/2n) \subseteq U(r, \delta) \subseteq V$ because $\|r - q\| < 1/2n$, and if $t \in U(q, 1/2n)$, then

$$\begin{aligned} \|t - r\| &\leq \|t - q\| + \|q - r\| \\ &< 1/2n + 1/2n \\ &= 1/n \\ &< \delta. \end{aligned}$$

Separable, Non-Separable, Dense, and Non-Dense Sets

- (1) $(\mathbb{R}^d, \|\cdot\|_p)$ is separable for any $p \in [1, \infty]$. Indeed, $\mathbb{Q}^d \subseteq \mathbb{R}^d$ is the countable dense subset of \mathbb{R}^d .

Let $r = \begin{bmatrix} r_1 \\ \vdots \\ r_d \end{bmatrix} \in \mathbb{R}^d$. Find $q = \begin{bmatrix} q_1 \\ \vdots \\ q_d \end{bmatrix} \in \mathbb{Q}^d$ with $|r_j - q_j| < \varepsilon/d$. Then,

$$\begin{aligned} \|r - q\|_1 &= \sum_{j=1}^d |r_j - q_j| \\ &< d. \end{aligned}$$

We know that for any vector $r \in \mathbb{R}^d$, we can find a vector q such that

$$\|q - r\|_p \leq c \|q - r\|_1,$$

so for arbitrary p , find q such that $\|q - r\|_1 < \varepsilon/c$.

- (2) Similarly, $\mathbb{C}_{\mathbb{Q}} = \{a + bi \mid a, b \in \mathbb{Q}\}$ is also countable, meaning $\mathbb{C}_{\mathbb{Q}}^d \subseteq \mathbb{C}^d$ is dense and \mathbb{C}^d is dense.

Proposition: Separable Subsets

If (X, d) is separable, and $Y \subseteq X$, then (Y, d) is also separable.

Let $\{a_k\}$ be a countable dense subset in X . Let $N = \{(m, n) \mid U(a_m, 1/n) \cap Y \neq \emptyset\}$. Clearly, N is nonempty. For each $(m, n) \in N$, choose $b_{(m,n)} \in Y \cap U(a_m, 1/n)$. We claim $\{b_{(m,n)} \mid m, n \geq 1\}$ is dense in Y .

Let $y \in Y$, $\varepsilon > 0$. Find N large so that $\frac{1}{n} < \varepsilon/2$. Since $A \subseteq X$ is dense, find $U(y, 1/n) \cap A \neq \emptyset$. Suppose $d(a_m, y) < 1/n$. Then,

$$\begin{aligned} d(b_{(m,n)}, y) &\leq d(b_{(m,n)}, a_m) + d(a_m, y) \\ &< \frac{1}{n} + \frac{1}{n} \\ &= \frac{2}{n} \\ &< \varepsilon. \end{aligned}$$

- (1) ℓ_p^n is separable.
- (2) $c_{00} = \{(a_k)_{k=1}^n \mid \text{finitely many } a_k \neq 0\}$ with $\|\cdot\|_u$ is separable.

Recall that $e_k = (0, 0, \dots, 1, 0, 0, \dots)$ where 1 is at position k . Consider $E = \mathbb{Q}\text{-span}\{e_k \mid k \geq 1\}$,

$$E = \left\{ \sum_{k=1}^n \alpha_k e_k \mid \alpha_k \in \mathbb{Q}, n \geq 1 \right\}.$$

The set E is countable. If we fix $n \geq 1$, we have

$$E_n = \left\{ \sum_{k=1}^n \alpha_k e_k \mid \alpha_k \in \mathbb{Q} \right\}.$$

Then, $E = \bigcup E_n$. Note

$$\underbrace{\mathbb{Q} \times \mathbb{Q} \times \dots \times \mathbb{Q}}_n \rightarrow E_n$$

$$(\alpha_1, \dots, \alpha_n) \mapsto \sum_{k=1}^n \alpha_k e_k.$$

Thus, E_n is countable, and E is a countable union of countable sets.

We claim that E is dense. Given $z \in c_{00}$, $\varepsilon > 0$, we know that $z = \sum_{k=1}^n a_k e_k$ for some n and $a_k \in \mathbb{R}$. Find $\alpha_k \in \mathbb{Q}$ such that $|\alpha_k - a_k| < \varepsilon$. Set $w = \sum_{k=1}^n \alpha_k e_k$. Then, $\|z - w\|_u = \sup |\alpha_k - a_k| < \varepsilon$.

- (3) c_0 with $\|\cdot\|_u$ is separable.
- (4) ℓ_∞ is not separable.

Suppose ℓ_∞ were separable. Consider $E = \{(a_k)_k \in \ell_\infty \mid a_k \in \{0, 1\}\}$. Then, E is separable. Recall that $(E, \|\cdot\|_u)$ has the discrete metric.

In the discrete metric, every subset is open, meaning every subset is closed. Therefore, if X is separable and discrete, then X is countable.

However, E is not countable by Cantor's theorem. $\text{card}(E) = 2^{\aleph_0}$.

Alternatively, we can show that

$$(a_k)_k \mapsto \sum_{k=1}^{\infty} 2^{-k} a_k$$

is onto.

Exercise: ℓ_p is separable for $1 \leq p < \infty$.

(5) We will show that

$$\mathbb{P}[0, 1] \left\{ \sum_{k=1}^n a_k x^k \mid a_k \in \mathbb{R}, n \geq 1 \right\}$$

is $\|\cdot\|_u$ -dense in $C([0, 1])$ (see: Stone-Weierstrass Theorem). Using this, we can show that $(C([0, 1]), \|\cdot\|_u)$ is separable.

The Cantor Set

$$\begin{aligned} C_0 &= [0, 1] \\ C_1 &= [0, 1/3] \cup [2/3, 1] \\ C_2 &= [0, 1/9] \cup [2/9, 1/3] \cup [2/3, 7/9] \cup [8/9, 1] \\ C_3 &= [0, 1/27] \cup [2/27, 1/9] \cup \dots \cup [26/27, 1] \\ &\vdots \end{aligned}$$

In each step, we delete the middle third of each interval. This process repeated ad infinitum yields the Cantor set.

$$\mathcal{C} = \bigcap_{n=1}^{\infty} \bigcup_{k=0}^{3^{n-1}-1} \left(\left[\frac{3k+0}{3^n}, \frac{3k+1}{3^n} \right] \cup \left[\frac{3k+2}{3^n}, \frac{3k+3}{3^n} \right] \right).$$

(i) \mathcal{C} is closed as it is the intersection of closed sets.

(ii) $\text{length}(\mathcal{C}) = 0$. Look at the total length of the removed intervals,

$$\begin{aligned} I &= \frac{1}{3} + \frac{2}{9} + \frac{4}{27} + \frac{8}{81} + \dots \\ &= \sum_{k=1}^{\infty} \left(\frac{2^{k-1}}{3^k} \right) \\ &= \frac{1}{2} \sum_{k=1}^{\infty} \left(\frac{2}{3} \right)^k \\ &= 1. \end{aligned}$$

Thus, $\text{length}(\mathcal{C}) = 0$.

(iii) \mathcal{C} is nowhere dense — $(\overline{\mathcal{C}})^\circ = \emptyset$. Since \mathcal{C} is closed, $\mathcal{C}^\circ = \emptyset$.

Suppose $\mathcal{C}^\circ \neq \emptyset$. Then, $\exists x \in \mathcal{C}, \varepsilon > 0$ such that $(x - \varepsilon, x + \varepsilon) \subseteq \mathcal{C}$. So, $(x - \varepsilon, x + \varepsilon) \subseteq C_n$ for all n .

Note C_n is the disjoint union of 2^n subintervals, each with length $1/3^n$. Find m so large such that $3^{-m} < \varepsilon$. We know that $(x - \varepsilon, x + \varepsilon) \subseteq C_m$.

However, $(x - \varepsilon, x + \varepsilon)$ has length $2\varepsilon > \frac{2}{3^m}$. Each subinterval in C_m has length $1/3^m$. This implies C_m contains an interval of length greater than $\frac{2}{3^m}$. \perp

(iv) $\text{card}(\mathcal{C}) = \text{card}(\mathbb{R})$

Claim 1: Given $n \geq 1$,

$$E_n = \left\{ \sum_{k=1}^n \frac{w_k}{3^k} \mid w_k \in \{0, 2\} \right\}$$

is precisely the set of *left* endpoints of the subintervals of C_n .

For $n = 1$, if $w_1 = 0$, then we get 0, and $w_1 = 2$ yields $2/3$. Meanwhile, if $n = 2$, then we have

$$\begin{aligned} w_1 = 0, w_2 = 0 &\mapsto 0 \\ w_1 = 0, w_2 = 2 &\mapsto 2/9 \\ w_1 = 2, w_2 = 0 &\mapsto 2/3 \\ w_1 = 2, w_2 = 2 &\mapsto 8/9. \end{aligned}$$

By induction, we have shown for $n = 1, 2$. Assume this is true for n .

$$\sum_{k=1}^{n+1} w_k 3^{-k} = \underbrace{\sum_{k=1}^n w_k 3^{-k}}_{(1)} + \underbrace{w_{n+1} 3^{-(n+1)}}_{(2)}$$

Part (1) denotes one of the left endpoints of C_n , called $C_{n,k}$ for some $1 \leq k \leq 2^n$. Then, if $w_{n+1} = 0$, we get the left endpoint of $C_{n+1,2k-1}$, and if $w_n = 2$, we get the left endpoint of $C_{n+1,2k}$.

Claim 2:

$$C = \left\{ \sum_{k=1}^{\infty} w_k 3^{-k} \mid w_k \in \{0, 2\} \right\}$$

is precisely the Cantor set.

Let $x = \sum_{k=1}^{\infty} w_k 3^{-k}$. We will show that $x \in C_n$ for all n . Fix $n \geq 1$. Then,

$$x = \underbrace{\sum_{k=1}^n w_k 3^{-k}}_y + \underbrace{\sum_{k>n} w_k 3^{-k}}_z.$$

From our previous claim, y is the left endpoint of some subinterval of C_n . Additionally,

$$\begin{aligned} z &= \sum_{k>n} w_k 3^{-k} \\ &\leq 2 \sum_{k>n} 3^{-k} \\ &= \frac{2}{3^{n+1}} \left(1 + \frac{1}{3} + \frac{1}{9} + \cdots \right) \\ &= \frac{1}{3^n}. \end{aligned}$$

Since the length of a subinterval in C_n is exactly 3^{-n} , it is the case that $x = y + z$ remains an element of $C_{n,k}$.

Let $x \in C$. Then, $x \in C_n$ for all n . Then, $x \in C_1$, so let x_1 be the left endpoint of the interval $C_{1,j}$ that contains x . Then, $|x - x_1| < \frac{1}{3}$, and $x_1 = w_1 3^{-1}$ for some $w_1 \in \{0, 2\}$.

Let x_2 be the left endpoint of the subinterval $C_{2,j}$ that contains x . Then, $|x - x_2| < \frac{1}{3^2}$. Therefore,

$$\begin{aligned} x_2 &= x_1 + w_2 3^{-2} \\ &= w_1 3^{-1} + w_2 3^{-2}. \end{aligned}$$

Iterating, we have x_n , the left endpoint of the subinterval $C_{n,j}$ that contains x .

$$x_n = \sum_{k=1}^n w_k 3^{-k}.$$

We have that $|x - x_n| < 3^{-n}$.

Therefore, $(x_n)_n \rightarrow x$. Also,

$$\begin{aligned} x_n &= \sum_{k=1}^n w_k 3^{-k} \\ &\rightarrow \sum_{k=1}^{\infty} w_k 3^{-k}. \end{aligned}$$

Thus,

$$x = \sum_{k=1}^{\infty} w_k 3^{-k}.$$

To prove $\text{card}(\mathcal{C}) = \text{card}(\mathbb{R})$, we will show that $\text{card}(\{0, 1\}^{\mathbb{N}}) = \text{card}(\mathcal{C})$.

$$(a_k)_k \mapsto \sum_{k=1}^{\infty} 2a_k 3^{-k}.$$

Relative (or Subspace) Topology

We know that if (X, d) is a metric space, and $Y \subseteq X$ is any subset, then (Y, d) is a metric space. The question now is: what are the open sets of Y ?

For example, let $X = \mathbb{R}$, $Y = [0, 1]$. Consider $U = [0, 1/2]$. U is not open in \mathbb{R} , as if $x = 0$, then there is no open ball completely contained in U . However, in Y , U is open.

Let (X, d) be a metric space, $Y \subseteq X$ any subset. $V \subseteq Y$ is open if and only if $\exists U \subseteq X$ open such that $V = U \cap Y$. That is, $\tau_Y = \{U \cap Y \mid U \in \tau_X\}$.

Let V be open in Y . Then, $\forall x \in V$, $\exists \delta_x > 0$ such that $U_Y(x, \delta_x) \subseteq V$. We have $U_Y(x, \delta_x) = \{y \in Y \mid d(y, x) < \delta_x\}$. Let

$$\begin{aligned} U &= \bigcup_{x \in V} U_X(x, \delta_x) \\ U \cap Y &= \left(\bigcup_{x \in V} U_X(x, \delta_x) \right) \cap Y \\ &= \bigcup_{x \in V} U_X(x, \delta_x) \cap Y \\ &= \bigcup_{x \in V} U_Y(x, \delta_x). \end{aligned}$$

Let U be open in X . Then, for $x \in U \cap Y$, $\exists \delta_x$ such that $U(x, \delta_x) \subseteq U$.

- (1) ℓ_{∞} is not a discrete metric space. However, $E = \{(a_k)_k \mid a_k \in \{0, 1\}\}$ with the induced metric. Then, E is a discrete metric space.

Convergent Sequences

Fix a metric space (X, d) . A sequence in X is a map $x : \mathbb{N} \rightarrow X$, $n \mapsto x(n) = x_n$.

A natural sequence $(n_k)_k$ is a sequence in \mathbb{N} with $n_k \geq k$ for all k . A subsequence of $(x_n)_n$ is a sequence $(x_{n_k})_k$, where $(n_k)_k$ is a natural sequence.

A sequence $(x_n)_n$ converges to $x \in X$ if $\forall \varepsilon > 0$, $\exists N_{\varepsilon} \in \mathbb{N}$ such that $n \geq N_{\varepsilon}$ implies $d(x_n, x) < \varepsilon$. We write $(x_n)_n \xrightarrow{d} x$.

Exercise: A sequence can have at most one limit, as metric spaces are Hausdorff.

Proposition: Equivalent Definitions of Convergence

Given $(x_n)_n \in X$, $x \in X$, the following are equivalent.

- (i) $(x_n)_n \rightarrow x$ in X
- (ii) $(d(x_n, x))_n \rightarrow 0$ in \mathbb{R}
- (iii) $\forall V \in \mathcal{N}_x, \exists N \in \mathbb{N}$ with $n \geq N \Rightarrow x_n \in V$.

Exercise: Let (X, ρ) be a metric space, let $d(x, y) = \frac{\rho(x, y)}{1 + \rho(x, y)}$. A sequence $(x_n)_n \xrightarrow{d} x$ if and only if $(x_n)_n \xrightarrow{\rho} x$.

Proposition: Convergent Sequences are Bounded

Let $(x_n)_n \rightarrow x$ in (X, d) . Let $\varepsilon = 1$. Then, $\exists N \in \mathbb{N}$ large such that for $n \geq N$, $d(x_n, x) < 1$.

If $m, n \geq N$, then $d(x_n, x_m) \leq d(x_n, x) + d(x, x_m) < 2$. Let $c = \max_{1 \leq n, m \leq N} d(x_n, x_m)$. Then,

$$\begin{aligned} d(x_n, x_m) &\leq d(x_n, x_N) + d(x_N, x_m) \\ &\leq 1 + c. \end{aligned}$$

Let $k = \max\{1 + c, 2\}$. Then, $\text{diam}(\{x_n\}) \leq k$.

Convergence in Different Metric Spaces

Convergence for Bounded Functions: Recall that for (Y, d) a metric space is

$$\begin{aligned} \text{Bd}(\Omega, Y) &= \{f : \Omega \rightarrow Y \mid f \text{ bounded}\} \\ D_u(f, g) &= \sup_{x \in \Omega} d(f(x), g(x)). \end{aligned}$$

Then, $(f_n)_n \rightarrow f$ in $\text{Bd}(\Omega, Y)$ if and only if $D_u(f_n, f) \rightarrow 0$ in \mathbb{R} .

$$\begin{aligned} (\forall \varepsilon > 0)(\exists N \in \mathbb{N}) \text{ such that } n \geq N \Rightarrow D_u(f_n, f) < \varepsilon \\ \Leftrightarrow \\ (\forall \varepsilon > 0)(\exists N \in \mathbb{N}) \text{ such that } n \geq N \Rightarrow \sup_{x \in \Omega} d(f_n(x), f(x)) < \varepsilon \\ \Leftrightarrow \\ (\forall \varepsilon > 0)(\exists N \in \mathbb{N}) \text{ such that } n \geq N \Rightarrow \forall x, d(f_n(x), f(x)) < \varepsilon. \end{aligned}$$

This is exactly the definition of uniform convergence.

Since $\ell_\infty(\Omega) = \text{Bd}(\Omega, \mathbb{F})$, convergence in $\ell_\infty(\Omega)$ is uniform convergence. This is also the case for subspaces, such as c , c_0 , and c_{00} .

Convergence in the Frechet Metric: Consider a separating family of semimetrics ρ_k on a set X . Set $d_k = \frac{\rho_k}{1 + \rho_k}$. We saw that

$$d(x, y) = \sum_{k=1}^{\infty} 2^{-k} d_k(x, y)$$

is a metric on X .

We claim that $(x_n)_n \rightarrow x$ in (X, d) if and only if for all $k \geq 1$, $\rho_k(x_n, x) \rightarrow 0$.

In the forward direction, we know that $(x_n)_n \rightarrow x$ with respect to d if and only if $d(x_n, x) \rightarrow 0$ in \mathbb{R} . Since $0 \leq 2^{-k} d_k(x_n, x) \leq d(x_n, x)$ for fixed k , we have that

$$0 \leq d_k(x_n, x) \leq 2^k d(x_n, x),$$

and as $n \rightarrow \infty$, $d(x_n, x) \rightarrow 0$, meaning $d_k(x_n, x) \rightarrow 0$. Therefore, $\rho_k(x_n, x) \rightarrow 0$.

In the reverse direction, suppose $\rho_k(x_n, x) \rightarrow 0$ in \mathbb{R} as $n \rightarrow \infty$ for all $k \geq 1$. Thus, $d_k(x_n, x) \rightarrow 0$ as $n \rightarrow \infty$ for all $k \geq 1$.

Let $\varepsilon > 0$. Let K be so large such that

$$\sum_{k \geq K} 2^{-k} < \varepsilon/2.$$

Therefore, $d_k(x_n, x) \rightarrow 0$ for all $k = 1, \dots, K$. Therefore, $\exists N_1, \dots, N_K$ such that for $n \geq N_k$,

$$d_k(x_n, x) < \frac{\varepsilon}{2}.$$

Let $N = \max\{N_1, \dots, N_K\}$. Therefore, for $n \geq N$,

$$d_k(x_n, x) < \frac{\varepsilon}{2}$$

for all $k = 1, \dots, K$.

Thus, for all $n \geq N$,

$$\begin{aligned} d(x_n, x) &= \sum_{k=1}^{\infty} 2^{-k} d_k(x_n, x) \\ &= \sum_{k=1}^K 2^{-k} d_k(x_n, x) + \sum_{k=K+1}^{\infty} 2^{-k} d_k(x_n, x) \\ &\leq \frac{\varepsilon}{2} \sum_{k=1}^K 2^{-k} + \frac{\varepsilon}{2} \\ &< \varepsilon \end{aligned}$$

Therefore, $(x_n)_n \rightarrow x$.

Recall that, for the Frechet metric, our set was $X = C(\mathbb{R})$. For $k = 1, 2, 3, \dots$, we had

$$\rho_k(f) = \sup_{[-k, k]} |f(x)|$$

as our seminorm, and our semimetric was

$$\rho_k(f, g) = \rho_k(f - g).$$

We also showed that the ρ_k family is separating. We make $d_k(f, g) = \frac{\rho_k(f, g)}{1 + \rho_k(f, g)}$ as the bounded family of separating metrics, and

$$d_F(f, g) = \sum_{k=1}^{\infty} \frac{2^{-k} \rho_k(f - g)}{1 + \rho_k(f - g)}.$$

In $(C(\mathbb{R}), d_F)$, $(f_n)_n \rightarrow f$ if and only if $\rho_k(f_n, f) \rightarrow 0$ for all k , meaning $(f_n)_n \rightarrow f$ uniformly on $[-k, k]$ for all k .

This is known as convergence on compact subsets.

Convergence in a Product Space: Let (X, d) and (Y, ρ) be metric spaces. Then,

$$\begin{aligned} X \times Y &= \{(x, y) \mid x \in X, y \in Y\}, \\ D_1((x, y), (x', y')) &= d(x, x') + \rho(y, y') \\ D_{\infty}((x, y), (x', y')) &= \max\{d(x, x'), \rho(y, y')\}. \end{aligned}$$

Both D_1 and D_{∞} are equivalent metrics.

Exercise: $((x_n, y_n))_n \rightarrow (x, y)$ if and only if $(x_n)_n \xrightarrow{d} x$ and $(y_n)_n \xrightarrow{\rho} y$.

Series in a Normed Vector Space

Let $(V, \|\cdot\|)$ be a normed vector space. Consider a sequence $(v_k)_k$ of vectors.

$$\begin{aligned} s_1 &= v_1 \\ s_2 &= v_1 + v_2 \\ &\vdots \\ s_n &= \sum_{k=1}^n v_k. \end{aligned}$$

If $s_n \rightarrow s$ in $(V, \|\cdot\|)$, meaning $\|s_n - s\| \rightarrow 0$, then we say the series $\sum_{k=1}^{\infty} v_k$ converges to s . We write

$$\sum_{k=1}^{\infty} v_k = s.$$

The series converges absolutely if

$$\sum_{k=1}^{\infty} \|v_k\|$$

converges in \mathbb{R} .

Proposition: Sequential Characterization of Closure

Let (X, d) be a metric space with $A \subseteq X$. $x \in \bar{A}$ if and only if $\exists (a_n)_n$ in A with $(a_n)_n \rightarrow x$.

In the forward direction, recall that $x \in \bar{A}$ if and only if $\forall \delta > 0$, $U(x, \delta) \cap A \neq \emptyset$. If $x \in \bar{A}$, then set $\varepsilon_n = 1/n$, and since $U(x, 1/n) \cap A \neq \emptyset$. Let $a_n \in U(x, 1/n) \cap A$. Then, $d(a_n, x) < 1/n \rightarrow 0$, meaning $a_n \rightarrow x$ and $a_n \in A$.

In the reverse direction, if $(a_n)_n \rightarrow x$ and $\varepsilon > 0$, $\exists N$ with $n \geq N \Rightarrow a_n \in U(x, \varepsilon) \cap A$. Thus, $x \in \bar{A}$.

Proposition: Sequential Characterization of Closed Sets

If (X, d) is a metric space, $A \subseteq X$, then the following are equivalent:

- (i) A is closed.
- (ii) Whenever $(a_n)_n$ in A with $(a_n)_n \xrightarrow{d} x$ in X , then $x \in A$.

Continuous Bounded Functions: $C([a, b]) \subseteq \ell_{\infty}([a, b])$ is closed under $\|\cdot\|_{\infty}$, since if $(f_n)_n \rightarrow f$ uniformly, and f_n is continuous, then f is continuous.

Sequence Closure: $c_0 \subseteq \ell_{\infty}$ is closed under $\|\cdot\|_{\infty}$. Let $(f_n)_n$ be a sequence

$$\begin{aligned} f_1 &= (f_1(1), f_1(2), \dots) \\ f_2 &= (f_2(1), f_2(2), \dots) \\ \lim_{k \rightarrow \infty} f_n(k) &= 0 \end{aligned} \quad \forall n$$

Suppose $(f_n)_n \xrightarrow{\|\cdot\|_{\infty}} f \in \ell_{\infty}$.

Let $\varepsilon > 0$. Then, $\exists n \in \mathbb{N}$ such that for $n \geq N$, $\|f - f_n\|_{\infty} < \varepsilon/2$. Also, $\lim_{k \rightarrow \infty} f_N(k) = 0$. Then, $\exists K \in \mathbb{N}$ such that for $k \geq K$, $|f_N(k)| < \varepsilon/2$. Thus, for $k \geq K$,

$$\begin{aligned} |f(k)| &= |f(k) - f_N(k) + f_N(k)| \\ &\leq |f(k) - f_N(k)| + |f_N(k)| \\ &\leq \|f - f_N\|_{\infty} + |f_N(k)| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &= \varepsilon. \end{aligned}$$

Thus, $f \in c_0$.

Distance to a Set

Let (X, d) be a metric space, $A \subseteq X$. Then, $\text{dist}_A : X \rightarrow [0, \infty)$ is defined as

$$\text{dist}_A(x) = \inf_{a \in A} d(x, a).$$

$$(1) \quad \bar{A} = \{x \mid \text{dist}_A(x) = 0\}$$

$$(2) \quad \text{dist}_A(\cdot) = \text{dist}_{\bar{A}}(\cdot)$$

$$(3) \quad |\text{dist}_A(x) - \text{dist}_A(y)| \leq d(x, y)$$

Proof of (1): Let $x \in \bar{A}$. Then, $\exists (a_n)_n$ such that $(a_n)_n \rightarrow x$. Then, $d(a_n, x) \rightarrow 0$. Since $0 \leq \text{dist}_A(x) \leq d(x, a_n)$, $\text{dist}_A(x) = 0$.

Let x be such that $\text{dist}_A(x) = 0$. By the definition of inf, we construct a_n by finding $a_n \in U(x, 1/n) \cap A$. Thus, $d(a_n, x) \rightarrow 0$, meaning $(a_n)_n \rightarrow x$, so $x \in \bar{A}$.

Proof of (2): Exercise; use (1).

Proof of (3): For all $a \in A$,

$$\begin{aligned} \text{dist}_A(x) &\leq d(x, a) \\ &\leq d(x, y) + d(y, a). \end{aligned}$$

Therefore,

$$\begin{aligned} \text{dist}_A(x) - d(x, y) &\leq d(y, a) \\ \text{dist}_A(x) - d(x, y) &\leq \inf_{a \in A} d(y, a) \\ &= \text{dist}_A(y) \\ \text{dist}_A(x) - \text{dist}_A(y) &\leq d(x, y). \end{aligned}$$

Similarly,

$$\text{dist}_A(y) - \text{dist}_A(x) \leq d(y, x) = d(x, y)$$

meaning

$$|\text{dist}_A(y) - \text{dist}_A(x)| \leq d(x, y).$$

Continuity

Let (X, d) and (Y, ρ) be metric spaces. A map $f : X \rightarrow Y$

(1) is continuous at $x_0 \in X$ if

$$\begin{aligned} &(\forall \varepsilon > 0)(\exists \delta > 0) \text{ such that } d(x, x_0) < \delta \Rightarrow \rho(f(x), f(x_0)) < \varepsilon \\ &(\forall \varepsilon > 0)(\exists \delta > 0) \text{ such that } x \in U_X(x_0, \delta) \Rightarrow f(x) \in U_Y(f(x_0), \varepsilon) \\ &(\forall \varepsilon > 0)(\exists \delta > 0) \text{ such that } f(U_X(x_0, \delta)) \subseteq U_Y(f(x_0), \varepsilon). \end{aligned}$$

(2) is continuous if f is continuous at every $x_0 \in X$.

Proposition: Equivalent Continuity Criteria

Let $f : (X, d) \rightarrow (Y, \rho)$, $x_0 \in X$. The following are equivalent:

- (1) f is continuous at x_0 ;
- (2) $(\forall V \in \mathcal{N}_{f(x_0)})(\exists U \in \mathcal{N}_{x_0})$ such that $f(U) \subseteq V$.
- (3) $\forall (x_n)_n \rightarrow x_0, (f(x_n))_n \rightarrow f(x_0)$.

(1) \Leftrightarrow (2): Clearly follows from definitions.

(1) \Rightarrow (3): Let $(x_n)_n \rightarrow x_0$. Let $\varepsilon > 0$. Then, $\exists \delta > 0$ such that $d(x, x_0) < \delta$ implies $\rho(f(x), f(x_0)) < \varepsilon$.

Thus, $\exists N \in \mathbb{N}$ such that $n \geq N$ implies $d(x_n, x_0) < \delta$. So, if $n \geq N$, $d(x_n, x_0) < \delta$, implying $\rho(f(x_n), f(x_0)) < \varepsilon$. So, $(f(x_n))_n \rightarrow f(x_0)$.

(3) \Rightarrow (1): Suppose toward contradiction that $\exists \varepsilon_0 > 0$ such that for $\delta = 1/n$ where $n \in \mathbb{N}$, $\exists (x_n)_n : d(x_n, x_0) < \delta$ and $\rho(f(x_n), f(x_0)) \geq \varepsilon_0$. Then, $(x_n)_n \rightarrow x_0$, but $(f(x_n))_n \not\rightarrow f(x_0)$. \perp

Proposition: Topological Criterion for Continuity

Let $f : (X, d) \rightarrow (Y, \rho)$. The following are equivalent:

- (1) f is continuous.
- (2) $\forall V \in \tau_Y, f^{-1}(V) \in \tau_X$.
- (3) $\forall x \in X, \forall (x_n)_n \rightarrow x$, we have $(f(x_n))_n \rightarrow f(x)$.

Proof: Exercise.

Proposition: Composition of Functions

Let $(X, d) \xrightarrow{f} (Y, \rho) \xrightarrow{g} (Z, \rho)$. If f and g are continuous, then $g \circ f$ is continuous.

Proof: Exercise.

Uniform Continuity

Let $f : (X, d) \rightarrow (Y, \rho)$.

- (1) f is uniformly continuous if

$$(\forall \varepsilon > 0)(\exists \delta > 0) \text{ such that } \forall x, x' \in X, d(x, x') < \delta \Rightarrow \rho(f(x), f(x')) < \varepsilon$$

- (2) f is Lipschitz if $\exists c > 0$ with

$$\rho(f(x), f(x')) \leq cd(x, x')$$

for all $x, x' \in X$.

- (3) If $\rho(f(x), f(x')) = d(x, x')$, then f is an isometry. Isometries are always injective.

Exercise:

$$\text{Isometry} \Rightarrow \text{Lipschitz} \Rightarrow \text{Uniformly Continuous} \Rightarrow \text{Continuous}.$$

For example, $f(x) = x^2$ on $[0, \infty)$ is continuous but not uniformly continuous, and \sqrt{x} on $[0, 1]$ is uniformly continuous but not Lipschitz.

If $(V, \|\cdot\|)$ is a normed space, we might want to care that the following operations are continuous:

- $a : V \times V \rightarrow V$, $a(v, w) = v + w$:

$$\begin{aligned} \|a(v, w) - a(v', w')\| &= \|v + w - (v' + w')\| \\ &= \|v - v' + w - w'\| \\ &\leq \|v - v'\| + \|w - w'\| \\ &= d(v, v') + d(w, w') \\ &= d_1((v, w), (v', w')), \end{aligned}$$

meaning a is Lipschitz.

- $m : \mathbb{F} \times V \rightarrow V$, $m(\alpha, v) = \alpha v$;

$$\begin{aligned} \|m(\alpha, v) - m(\beta, w)\| &= \|\alpha v - \beta w\| \\ &= \|\alpha v - \alpha w + \alpha w - \beta w\| \\ &\leq |\alpha| \|v - w\| + |\alpha - \beta| \|w\| \end{aligned}$$

If $(\alpha_n)_n \rightarrow \beta$ and $(v_n)_n \rightarrow w$, then

$$\begin{aligned} \|\alpha_n v_n - \beta w\| &\leq |\alpha_n| \|v_n - w\| + |\alpha_n - \beta| \|w\| \\ &\rightarrow 0. \end{aligned}$$

- $\|\cdot\| : V \rightarrow \mathbb{F}$:

$$\| \|v\| - \|w\| \| \leq \|v - w\|,$$

meaning $\|\cdot\|$ is Lipschitz.

Let (X, d) be a metric space. Then, $\text{dist}_A : X \rightarrow [0, \infty)$, $\text{dist}_A(x) = \inf_{a \in A} d(x, a)$ is continuous. We had shown

$$|\text{dist}_A(x) - \text{dist}_A(y)| \leq d(x, y),$$

meaning dist_A is Lipschitz.

Proposition: Normal Property of Metric Spaces

Given $A, B \subseteq X$ with $A \cap B = \emptyset$, then $\exists U, V \in \tau_X$ with $A \subseteq U$, $B \subseteq V$, and $U \cap V = \emptyset$.

Proof: Set

$$f(x) = \frac{\text{dist}_A(x)}{\text{dist}_A(x) + \text{dist}_B(x)}.$$

Note that $\text{dist}_A(x) + \text{dist}_B(x) = 0$ if and only if $x \in \overline{A} = A$ and $x \in \overline{B} = B$. Therefore, the denominator in $f(x)$ is always positive.

Additionally, $f : X \rightarrow [0, 1]$ is continuous. Note that $f(a) = 0$ for all $a \in A$ and $f(b) = 1$ for all $b \in B$.

Let $U = f^{-1}((-1/2, 1/2)) = f^{-1}([0, 1/2))$, and $V = f^{-1}((1/2, 3/2)) = f^{-1}((1/2, 1])$. Obviously, $U \subseteq A$ and $V \subseteq B$, and $U \cap V = \emptyset$.

Proposition: Quotient Space

Let $(V, \|\cdot\|)$ be a normed space, and let $W \subseteq V$ be a closed subspace. Then, V/W is a normed space with

$$\begin{aligned} \|v + W\| &= \text{dist}_W(v) \\ &= \inf_{w \in W} \|v - w\|. \end{aligned}$$

Proposition: Uniform Continuity of Linear Transformations

Let $T : V \rightarrow W$ be a linear transformation between two normed spaces. The following are equivalent:

- (1) T is continuous at 0_V .
- (2) T is continuous.
- (3) T is uniformly continuous.
- (4) T is Lipschitz.
- (5) $\exists c \geq 0$ such that $\|T(v)\| \leq c \|v\|$ for all $v \in V$.
- (6) $\|T\|_{\text{op}} = \sup_{\|v\| \leq 1} \|T(v)\| < \infty$. In other words, T is bounded linear.

Proof:

(4) \Rightarrow (3) \Rightarrow (2) \Rightarrow (1): Obvious.

(6) \Rightarrow (5) Let $v \in V$. If $v = 0_V$, then $T(v) = 0_W$. Suppose $v \neq 0_V$. We know

$$\begin{aligned} \left\| T \left(\frac{v}{\|v\|} \right) \right\| &\leq \|T\|_{\text{op}} \\ \frac{1}{\|v\|} \|T(v)\| &\leq \|T\|_{\text{op}} \\ \|T(v)\| &\leq \|T\|_{\text{op}} \|v\|. \end{aligned}$$

Therefore, $c = \|T\|_{\text{op}}$.

(5) \Rightarrow (6): We will have $\|T(v)\| \leq c$ for all $v \in B_V$. Thus, $\|T\|_{\text{op}} \leq c$ for such c .

(5) \Rightarrow (4): Let $v, w \in V$. Then,

$$\begin{aligned} \|T(v) - T(w)\| &= \|T(v - w)\| \\ &\leq c \|v - w\|, \end{aligned}$$

meaning T is Lipschitz.

(1) \Rightarrow (5): Let $\varepsilon = 1$. Then, $\exists \delta$ such that

$$T(U_V(0, \delta)) \subseteq U_W(T(0), 1).$$

Since T is linear,

$$T(U_V(0, \delta)) \subseteq U_W(0, 1).$$

Let $v \in V \neq 0_V$. We know $\frac{\delta v}{2\|v\|} \in U_V(0, \delta)$. Then,

$$\begin{aligned} \left\| T \left(\frac{\delta v}{2\|v\|} \right) \right\| &\leq 1, \\ \frac{\delta}{2\|v\|} \|T(v)\| &\leq 1 \\ \|T(v)\| &\leq \frac{2}{\delta} \|v\|. \end{aligned}$$

Set $c = \frac{2}{\delta}$. Clearly, $\|T(0)\| \leq \frac{2}{\delta} \|0\|$.

A corollary to this is that any linear map $T : \ell_p^n \rightarrow W$ for W a normed space is uniformly continuous.

Proposition: Continuous Functions on Dense Sets

Let (X, d) , (Y, ρ) be metric spaces, and $A \subseteq X$ dense. If $f, g : X \rightarrow Y$ and $f(A) = g(A)$, then $f(X) = g(X)$.

Proof: Given $x \in X$, there exists $(a_n)_n \rightarrow x$. We know that $(g(a_n))_n \rightarrow g(x)$ and $(f(a_n))_n \rightarrow f(x)$. Since $f(a_n) = g(a_n)$ for all a_n , it is the case that $f(x) = g(x)$.

Morphisms in the Category of Metric Spaces

Let (X, d) and (Y, ρ) be metric spaces, $f : X \rightarrow Y$ a map.

- (1) f is a homeomorphism if f is bijective, continuous, and has a continuous inverse. We write $X \cong Y$ are homeomorphic.
- (2) f is a uniformism if f is bijective, uniformly continuous, and has a uniformly continuous inverse. We write $X \cong Y$ are uniformly isomorphic.
- (3) f is a metric isomorphism if f is bijective, Lipschitz, and has a Lipschitz inverse. We write $X \cong Y$ are metrically isomorphic.
- (4) f is an isometric isomorphism if f is bijective and isometric. We write $X \cong Y$ are isometrically isomorphic.

For example, $\mathbb{R} \cong (-\pi/2, \pi/2)$ are homeomorphic (using $\tan : (-\pi/2, \pi/2) \rightarrow \mathbb{R}$). However, \mathbb{R} is not uniformly isomorphic to $(-\pi/2, \pi/2)$.

Suppose $f : (-\pi/2, \pi/2) \rightarrow \mathbb{R}$ is a uniformism. Let $(x_n)_n = \pi/2 - 1/n$. Then, $(x_n)_n$ is Cauchy. Therefore, $(f(x_n))_n$ is Cauchy. Since \mathbb{R} is complete, $(f(x_n))_n \rightarrow y$ for some $y \in \mathbb{R}$. Then, $f^{-1}(f(x_n))_n \rightarrow f^{-1}(y)$, meaning $(x_n)_n \rightarrow f^{-1}(y) \in (-\pi/2, \pi/2)$. However, $(x_n)_n \rightarrow \pi/2 \notin (-\pi/2, \pi/2)$.

Completeness

Proposition: Weierstrass M-Test

Let V be a Banach space (complete normed vector space). Suppose $(v_k)_k$ is such that $\sum \|v_k\|$ is convergent. Then, $(s_n)_n = \sum_{k=1}^n v_k$ converges in V . Additionally,

$$\left\| \sum_{k=1}^{\infty} v_k \right\| \leq \sum_{k=1}^{\infty} \|v_k\|.$$

Proof: Let $s_n = \sum_{k=1}^n v_k$, and $t_n = \sum_{k=1}^n \|v_k\|$. Let $n > m$. Then,

$$\begin{aligned} \|s_n - s_m\| &= \left\| \sum_{k=m+1}^n v_k \right\| \\ &\leq \sum_{k=m+1}^n \|v_k\| \\ &= |t_n - t_m|. \end{aligned}$$

Since $(t_n)_n$ converges, it is Cauchy, and thus s_n is Cauchy. Since V is complete, $(s_n)_n$ converges.

$$\begin{aligned} \|s_n\| &= \left\| \sum_{k=1}^n v_k \right\| \\ &\leq \sum_{k=1}^n \|v_k\| \\ &\leq \sum_{k=1}^{\infty} \|v_k\|. \end{aligned}$$

Let $n \rightarrow \infty$. Using the continuity of the norm, we get

$$\left\| \sum_{k=1}^{\infty} v_k \right\| \leq \sum_{k=1}^{\infty} \|v_k\|.$$

Proposition: Convergence in Hilbert Space

Let H be a Hilbert space (inner product space with a complete norm). Let $(e_n)_n$ be an orthonormal sequence in H . Let $(t_k)_k$ be a sequence in ℓ_2 . Then, $\sum_{k=1}^{\infty} t_k e_k$ converges in H , but not absolutely.

Proof: Let $s_n = \sum_{k=1}^n t_k e_k$. For $n > m$,

$$\begin{aligned} \|s_n - s_m\|^2 &= \left\| \sum_{k=m+1}^n t_k e_k \right\|^2 \\ &= \sum_{k=m+1}^n \|t_k e_k\|^2 && \text{Pythagorean Theorem} \\ &= \sum_{k=m+1}^n |t_k|^2 \end{aligned}$$

Since $(t_k)_k \in \ell_2$, we know that $(t_k)_k$ is convergent and thus Cauchy. Thus, $(s_n)_n$ is Cauchy.

Note that for $t_k = \frac{1}{k}$, $(t_k)_k$ is square-summable, but not summable in absolute value.

Exercise: Show that

$$\left\| \sum_{k=1}^{\infty} t_k e_k \right\|^2 = \sum_{k=1}^{\infty} |t_k|^2.$$

This result is known as Parseval's Theorem.

Extensions of Continuous Functions**Lemma: Cauchy Sequences in Uniformly Continuous Functions**

Let $f : (X, d) \rightarrow (Y, \rho)$ be uniformly continuous. If $(x_n)_n$ is Cauchy, then $(f(x_n))_n$ is Cauchy.

Proof: Let $\varepsilon > 0$. Then, $\exists \delta > 0$ such that

$$d(x, x') < \delta \Rightarrow \rho(f(x), f(x')) < \varepsilon.$$

Similarly, there exists $N \in \mathbb{N}$ such that for $p, q \geq N$, $d(x_p, x_q) < \delta$. So, for $p, q \geq N$, $\rho(f(x_p), f(x_q)) < \varepsilon$.

Remark: This is not true for continuous functions. For example, if $f(t) = 1/t$ on $(0, 1)$, $x_n = 1/n$ is Cauchy but not convergent.

Theorem: Extension on a Dense Subset

Let (X, d) be a metric space with $A \subseteq X$ dense. Suppose $f : A \rightarrow Y$ is uniformly continuous with (Y, ρ) complete. Then, $\exists!$ uniformly continuous extension, $\tilde{f} : X \rightarrow Y$ that agrees with f on A .

Proof: Let $x \in X$. Then, $\exists (a_n)_n \in A$ with $(a_n)_n \rightarrow x$. Therefore, $(a_n)_n$ is Cauchy, and since f is uniformly continuous, we know that $(f(a_n))_n$ is Cauchy. Thus, $\lim_{n \rightarrow \infty} (f(a_n))_n = \tilde{f}(x)$ exists.

To show \tilde{f} is well-defined, suppose $(b_n)_n$ is another sequence in A with $(b_n)_n \rightarrow x$. Consider $(c_n)_n = (a_1, b_1, a_2, b_2, \dots)$. It must be the case that $(c_n)_n \rightarrow x$. Thus, $(f(c_n))_n$ converges to $y \in Y$. The subsequence of $(f(a_n))_n \rightarrow y$ and $(f(b_n))_n \rightarrow y$. So, we must have $\lim f(a_n) = \lim f(b_n)$.

Note that $\tilde{f}(a) = f(a)$ for all $a \in A$, by choosing the sequence (a, a, a, \dots) .

We claim that \tilde{f} is uniformly continuous. Let $\varepsilon > 0$. We know $\exists \delta > 0$ such that for any $a, b \in A$, with $d(a, b) < \delta$, then $\rho(f(a), f(b)) < \varepsilon/2$. Now, let $x, x' \in X$ with $d(x, x') < \delta/4$. Find sequences $(a_n)_n \rightarrow x$ and $(b_n)_n \rightarrow x'$ with $(a_n)_n, (b_n)_n \in A$. Find N large such that $n \geq N$ implies $d(a_n, x) < \delta/4$ and $d(b_n, x') < \delta/4$. For $n \geq N$, we have

$$\begin{aligned} d(a_n, b_n) &\leq d(a_n, x) + d(x, x') + d(x', b_n) \\ &< \frac{3\delta}{4} \\ &< \delta \end{aligned}$$

Thus, for $n \geq N$, $\rho(f(a_n), f(b_n)) < \varepsilon/2$. By continuity of ρ , taking $n \rightarrow \infty$, we get $\rho(\tilde{f}(x), \tilde{f}(x')) < \varepsilon/2$. Therefore, we have $d(x, x') < \delta/4 \Rightarrow d(\tilde{f}(x), \tilde{f}(x')) < \varepsilon$. Therefore, \tilde{f} is uniformly continuous.

Suppose $g : X \rightarrow Y$ is another continuous extension of f . Therefore, $g(a) = \tilde{f}(a)$ for all $a \in A$. However, A is dense. Therefore, $g = \tilde{f}$.

Completion of a Metric Space

Let (X, d) be a fixed metric space. A completion of X is a pair $((Z, \rho), i)$.

(i) (Z, ρ) is a complete metric space.

(ii) $i : X \rightarrow Z$ is an isometry.

(iii) $\overline{i(X)}^\rho = Z$.

For example, the completion of $(0, 1)$ is $([0, 1], |\cdot|, i(t) = t)$.

Isometric Isomorphism of Completions

Given $((Z, \rho), i)$ and $((Z', \rho'), j)$ completions of X , then there exists a unique isometric isomorphism $\varphi : Z \rightarrow Z'$ such that the following diagram commutes.

$$\begin{array}{ccc} & & Z \\ & \nearrow i & \downarrow \varphi \\ X & & Z' \\ & \searrow j & \end{array}$$

Corollary: Isometric Map and Completion of Metric Space

If (X, d) is a metric space, and $i : (X, d) \rightarrow (Y, \rho)$ is an isometry into a complete metric space, then $((\overline{i(X)}), \rho, i)$ is the completion of X .

Theorem: Every Metric Space has a Completion

Consider the Banach space $(C_b(X), \|\cdot\|_u)$. We embed $X \hookrightarrow C_b(X)$ as follows. Fix $x_0 \in X$. Given $x \in X$, $i(x) = X \rightarrow \mathbb{F}$ where $i(x)(t) = d(t, x) - d(t, x_0)$.

Clearly, $i(x)$ is continuous for all x as the distance function is continuous. Also,

$$\begin{aligned} |i(x)(t)| &= |d(t, x) - d(t, x_0)| \\ &\leq d(x, x_0) \\ \|i(x)\|_u &\leq d(x, x_0). \end{aligned}$$

We need only show that $i(x)$ is an isometry.

$$\begin{aligned} \|i(x) - i(y)\|_u &= \sup_{t \in X} |i(x)(t) - i(y)(t)| \\ &= \sup_{t \in X} |d(t, x) - d(t, y)| \\ &= d(x, y). \end{aligned}$$

Nowhere Dense Sets

Let (X, d) be a metric space. Recall that a subset A is nowhere dense if $(\overline{A})^\circ = \emptyset$. For example, $G = \{(x, y) \in \mathbb{R}^2 \mid y = x^2\}$ is nowhere dense.

Proposition: Equivalent Conditions for Nowhere Dense Sets

For a $A \subseteq X$, the following are equivalent:

- (i) A is nowhere dense.
- (ii) $\exists F \subseteq X$ closed with $F^\circ = \emptyset$, $A \subseteq F$.
- (iii) $\exists U \subseteq X$ open and dense with $U \subseteq A^c$.

Proof:

- (i) \Rightarrow (ii): Take $F = \overline{A}$.
- (ii) \Rightarrow (i): $\overline{A} \subseteq \overline{F}$, so $\overline{A}^\circ \subseteq \overline{F}^\circ = \emptyset$
- (ii) \Rightarrow (iii): Take $U = F^c$. Note that $U = F^c \subseteq A^c$. Then, $\overline{U} = \overline{F^c} = (F^\circ)^c = X$. Therefore, U is dense and open, and U is contained in A^c .
- (iii) \Rightarrow (ii): Take $F = U^c$.

A point $x \in X$ is isolated if $\exists \epsilon > 0$ such that $U(x, \epsilon) = \{x\}$.

Proposition: Extension of Nowhere Dense Sets

Let (X, d) be a metric space.

- (i) If $A \subseteq X$ is nowhere dense and $B \subseteq A$, then B is nowhere dense.
- (ii) If $A \subseteq X$ is nowhere dense, then \overline{A} is nowhere dense.
- (iii) Let A_1, \dots, A_n be nowhere dense. Then, $\bigcup A_i$ is nowhere dense.
- (iv) If X has no isolated points, then every finite set is nowhere dense.

Proof:

- (i) $B \subseteq A$ implies $\overline{B} \subseteq \overline{A}$, so $\overline{B}^\circ \subseteq \overline{A}^\circ = \emptyset$, so B is nowhere dense.
- (ii) If A is nowhere dense, then $\overline{\overline{A}^\circ} = \overline{A}^\circ = \emptyset$.
- (iii) Let A_1 and A_2 be nowhere dense. By the alternate characterization, $U_1 \subseteq A_1^c$, where U_1 is open and dense. Similarly, $U_2 \subseteq A_2^c$, where U_2 is open and dense.

$$\begin{aligned} (A_1 \cup A_2)^c &= A_1^c \cap A_2^c \\ &\supseteq U_1 \cap U_2 \end{aligned}$$

We know $U_1 \cap U_2$ is open. We claim that $U_1 \cap U_2$ is dense.

Let $x \in X$, $\epsilon > 0$. We want to show that $U(x, \epsilon) \cap (U_1 \cap U_2) \neq \emptyset$. Since U_1 is dense, we know $U_1 \cap U(x, \epsilon) \neq \emptyset$. Let $z \in U_1 \cap U(x, \epsilon)$. Therefore, $\exists \delta > 0$ such that $U(z, \delta) \subseteq U_1 \cap U(x, \epsilon)$. Since U_2 is dense, $U(z, \delta) \cap U_2 \neq \emptyset$. Therefore, $\emptyset \neq U(z, \delta) \cap U_2 \subseteq U(x, \epsilon) \cap (U_1 \cap U_2)$.

By induction, assuming $A_1 \cup \dots \cup A_{n-1}$ are nowhere dense, then $(A_1 \cup \dots \cup A_{n-1}) \cup A_n$ is nowhere dense.

- (iv) Since X has no isolated points, $\{x\}$ is closed but not open. Therefore, $(\overline{\{x\}})^\circ = \emptyset$. Use (iii).

Remark: Note that \mathbb{Q} is not nowhere dense, but \mathbb{Q} is the countable union of nowhere dense sets.

Meager Sets

Let (X, d) be a metric space.

- (i) $A \subseteq X$ is meager if A is the countable union of nowhere dense sets. Or, A is of the first category.
- (ii) $B \subseteq X$ is called residual if B^c is meager.

Examples: $\mathbb{Q} \subseteq \mathbb{R}$ is meager, so $\mathbb{R} \setminus \mathbb{Q} \subseteq \mathbb{R}$ is residual. $\mathbb{Z} \subseteq \mathbb{R}$ is meager, but $\mathbb{Z} \subseteq \mathbb{Z}$ is not meager.

Proposition: Extension of Meager Sets

- (i) If A is meager, and $B \subseteq A$, then B is meager.
- (ii) If A_k is meager for $k = 1, \dots$, then A_k is meager.
- (iii) If X has no isolated points, then every countable set is meager.

Proof:

- (i) $A = \bigcup A_k$, with A_k nowhere dense. Then, $B = B \cap A = \bigcup B \cap A_k$.
- (ii) Each A_k is meager, meaning $A_k = \bigcup A_{k_j}$ with A_{k_j} nowhere dense. Thus, $A = \bigcup A_k$ is the countable union of A_{k_j} . Thus, A is meager.
- (iii) Since singleton sets are nowhere dense, we write the countable set as the union of singleton sets.

Proposition: Cantor's Intersection Theorem

Let (X, d) be a complete metric space, and $F_1 \supseteq F_2 \supseteq \dots$ be a sequence of closed, nonempty sets with $(\text{diam}(F_n))_n \rightarrow 0$. Then, $\bigcap F_n = \{x\}$ for some $x \in X$.

Proof: Let $x_n \in F_n$ for $n \geq 1$. Note that $(x_n)_n$ is Cauchy. For $\varepsilon > 0$, let N be large such that $n \geq N \Rightarrow \text{diam}(F_n) < \varepsilon$. For $m, n \geq N$, $d(x_n, x_m) < \varepsilon$ because $x_n, x_m \in F_N$. Therefore, $(x_n)_n \rightarrow x$ for $x \in X$.

We claim that $\{x\} = \bigcap F_n$. To see this, fix $m \in \mathbb{N}$, and consider $(x_{m+k})_k \in F_m$. The tail sequence $(x_{m+k})_k \rightarrow x$. Since F_m is closed, we know $x \in F_m$. Therefore, since m is arbitrary, $x \in \bigcap F_n$.

Now, suppose $\exists x, x' \in \bigcap F_n$ distinct. Then, $d(x, x') > 0$. However, $\exists N \in \mathbb{N}$ large with $\text{diam}(F_N) < d(x, x')$. However, $x, x' \in F_N$, which is a contradiction. Therefore, $\bigcap F_n = \{x\}$.

Baire's Theorem

Let (X, d) be a complete metric space.

- (i) If $\{V_k\}_{k \geq 1}$ is a countable family of open and dense subsets, then $\bigcap V_k$ is dense.
- (ii) X is not meager.

Proof:

- (i) Let U_0 be any open ball. Since V_1 is open and dense, $U_0 \cap V_1$ is open and nonempty. So, $\exists U_1$ with $B_1 = \overline{U_1} \subseteq U_0 \cap V_1$. We can assure that $\text{diam}(B_1) < 1$.

Consider $U_1 \cap V_2$. Since V_2 is dense and open, $U_1 \cap V_2$ is open and nonempty. Therefore, there must be $B_2 = \overline{U_2} \subseteq U_1 \cap V_2$. We can insure that $\text{diam}(B_2) < 1/2$.

Now, with $U_2 \cap V_3$, we have $B_3 = \overline{U_3} \subseteq U_2 \cap V_3$, with $\text{diam}(B_3) < 1/3$.

Inductively, we have U_1, \dots, U_{n-1} and B_1, \dots, B_{n-1} , we see that $U_{n-1} \cap V_n$ is open and nonempty, so we have U_n with $B_n = \overline{U_n} \subseteq U_{n-1} \cap V_n$, with $\text{diam}(B_n) < 1/n$.

Observe that we have $B_1 \supseteq U_1 \supseteq B_2 \supseteq U_2 \cdots$. In particular, $\{B_n\}_{n \geq 1}$ is a nested sequence of closed sets with $\text{diam}(B_n) \rightarrow 0$. Therefore, $\bigcap B_n = \{x\}$.

We claim that $x \in U_0 \cap (\bigcap V_k)$. Note that $B_n \subseteq U_{n-1} \cap V_n \subseteq V_n$. Therefore, $x \in \bigcap B_n$ implies $x \in \bigcap V_n$. Also, $x \in B_1 = \overline{U_1} \subseteq U_0 \cap V_n \subseteq U_0$. Therefore, $\bigcap V_k$ is dense.

(ii) Suppose $X = \bigcup A_k$ for A_k nowhere dense. Therefore, $\exists V_k$ open and dense with $V_k \subseteq A_k^c$. Then,

$$\begin{aligned} \emptyset &= X^c \\ &= \left(\bigcup A_k \right)^c \\ &= \bigcap A_k^c \\ &\supseteq \bigcap V_k. \end{aligned}$$

Therefore, by the previous result, $\bigcap V_k$ is open and dense, which is a contradiction. Therefore, X is not meager.

Question: Is $\mathbb{Q} \subseteq \mathbb{R}$ meager? Yes, \mathbb{Q} is the countable union of singleton sets. Is $\mathbb{R} \setminus \mathbb{Q}$ meager? The answer is no — otherwise, we would write $\mathbb{R} = \mathbb{Q} \cup (\mathbb{R} \setminus \mathbb{Q})$ would be a union of meager sets, but \mathbb{R} is complete.

Applying Baire's Theorem

Let (X, d) be a metric space.

(i) $G \subseteq X$ is a G_δ -set if

$$G = \bigcap_{k \geq 1} V_k$$

with V_k open.

(ii) $F \subseteq X$ is a F_σ -set if

$$F = \bigcup_{k \geq 1} C_k$$

with C_k closed.

For example, $\mathbb{Q} \subseteq \mathbb{R}$ is F_σ , since \mathbb{Q} is the countable union of singleton sets (which are closed in \mathbb{R}). It can be shown that A is F_σ if and only if A^c is G_δ .

We claim that \mathbb{Q} is not G_δ .

Proof: If \mathbb{Q} is G_δ , then $\mathbb{R} \setminus \mathbb{Q}$ is F_σ , so

$$\mathbb{R} \setminus \mathbb{Q} = \bigcup F_k$$

for F_k closed. Thus,

$$\begin{aligned} \mathbb{R} &= \mathbb{Q} \cup \mathbb{R} \setminus \mathbb{Q} \\ &= \bigcup \{q_k\} \cup \bigcup F_k. \end{aligned}$$

Therefore, \mathbb{R} is the countable union of closed sets. Since \mathbb{R} is complete, by Baire's Theorem, we must have $\{q_k\}^\circ \neq \emptyset$, or that $F_k^\circ \neq \emptyset$ for some k . However, $\{q_k\}^\circ = \emptyset$, and $F_k^\circ = \emptyset$ since $F_k \subseteq \mathbb{R} \setminus \mathbb{Q}$, and $\mathbb{R} \setminus \mathbb{Q}$ cannot contain an interval. Therefore, \mathbb{Q} is not G_δ .

Let (X, d) be a metric space. If A is closed, then A is G_δ .

Proof: Recall $\text{dist}_A : X \rightarrow \mathbb{R}$ is continuous. Therefore, $\text{dist}_A^{-1}((-1/n, 1/n)) = \{x \mid \text{dist}_A(x) < 1/n\}$ is open. Recall that $x \in A$ if and only if $\text{dist}_A(x) = 0$.

Therefore, we can write

$$A = \bigcap_{n \geq 1} \{x \mid \text{dist}_A(x) < 1/n\}.$$

Therefore, A is G_δ .

It follows that if A is open, then A is F_σ .

Theorem: Set of Continuities

Let $f : (X, d) \rightarrow (Y, \rho)$ be a map. Then, $C_f := \{x \in X \mid f \text{ is continuous at } x\}$ is a G_δ set.

Oscillation of a Function

Let $f : (X, d) \rightarrow (Y, \rho)$. Fix $x_0 \in X$. The oscillation $\omega_f(x_0) = \inf_{\delta > 0} \text{diam}(f(U(x, \delta)))$, or

$$\omega_f(x_0) = \inf_{\delta > 0} \left(\sup_{x, x' \in U(x, \delta)} \rho(f(x), f(x')) \right).$$

Note that $\omega_f(x_0) \in [0, \infty]$.

(i) f is continuous at x_0 if and only if $\omega_f(x_0) = 0$.

(ii) Given $c > 0$, $\{x \mid \omega_f(x_0) < c\} \subseteq X$ is open.

Proof:

(i) Suppose f is continuous at x_0 . Let $\varepsilon > 0$. Then, $\exists \delta > 0$ such that $d(x, x_0) < \delta \Rightarrow \rho(f(x), f(x_0)) < \varepsilon/2$. Therefore,

$$\text{diam}(f(U(x_0, \delta))) \leq \varepsilon,$$

since for $x, x' \in U(x_0, \delta)$, we have

$$\begin{aligned} \rho(f(x), f(x')) &\leq \rho(f(x), f(x_0)) + \rho(f(x_0), f(x')) \\ &< \varepsilon. \end{aligned}$$

In particular, $\omega_f(x_0) \leq \varepsilon$. Since ε was arbitrary, we have $\omega_f(x_0) = 0$.

Suppose $\omega_f(x_0) = 0$. Let $\varepsilon > 0$. By the property of infimum, then $\exists \delta > 0$ such that

$$\text{diam}(f(U(x_0, \delta))) < \varepsilon.$$

In particular, if $d(x, x_0) < \delta$, then $\rho(f(x), f(x_0)) < \varepsilon$. Thus, f is continuous at x_0 .

(ii) Let $V = \{x \mid \omega_f(x_0) < c\}$. Let $x_0 \in V$. Since $x_0 \in V$, $\omega_f(x_0) < c$. By the property of infimum, $\exists \delta > 0$ such that $\text{diam}(f(U(x_0, \delta))) < c$. Let $\varepsilon = \delta/2$. We claim that $U(x_0, \varepsilon) \subseteq V$.

Let $z \in U(x_0, \varepsilon)$. Note that $U(z, \delta/2) \subseteq U(x_0, \delta)$. Therefore, $f(U(z, \delta/2)) \subseteq f(U(x_0, \delta))$. Thus, $\text{diam}(f(U(z, \delta))) \leq \text{diam}(f(U(x_0, \delta))) < c$.

By property of oscillation, $\omega_f(z) < c$. So, $U(x_0, \varepsilon) \subseteq V$.

Proof of Theorem:

$$\begin{aligned} C_f &= \{x \mid f \text{ is continuous at } x\} \\ &= \bigcap_{n \geq 1} \underbrace{\{x \mid \omega_f(x) < 1/n\}}_{\text{open sets}} \end{aligned}$$

meaning $x \in C_f \Leftrightarrow \omega_f(x) = 0 \Leftrightarrow \omega_f(x) < 1/n$ for all n .

Applying Set of Continuities

There does exist a function continuous at every irrational point and discontinuous at every rational point. Recall from Real Analysis that such f is

$$f(x) = \begin{cases} 0 & x \in \mathbb{R} \setminus \mathbb{Q} \\ \frac{1}{q} & x = \frac{p}{q} \text{ in lowest terms} \end{cases}$$

However, there does not exist $f : \mathbb{R} \rightarrow \mathbb{R}$ with $C_f = \mathbb{Q}$, since the set of continuities is always a G_δ set.

Nowhere Differentiable Functions

Does there exist a function $f : [0, 1] \rightarrow \mathbb{R}$ such that f is continuous on $[0, 1]$ but differentiable nowhere? The answer is yes.

$$f(x) = \sum_{n \geq 1} a^n \cos(b^n x),$$

where $0 < a < 1$ and $ab > 1$ is such a function. This is known as the Weierstrass function.

Such functions are not rare at all.

In the complete normed vector space $X = (C[0, 1], \|\cdot\|_\infty)$, $\{f \in X \mid f \text{ differentiable nowhere}\}$ is the complement of a meager set (meaning it is topologically “big”).

Compactness

Compactness can best be analogized to finite dimensionality in a metric space.

Let (X, d) be a metric space, and let $K \subseteq X$.

- (1) A cover for K is a family of subsets $\mathcal{U} = \{U_i\}_{i \in I} \subseteq \mathcal{P}(X)$ with $K \subseteq \bigcup U_i$.

The cover \mathcal{U} is called an open cover if each $U_i \subseteq X$ is open. The cover \mathcal{U} is called finite if I is finite. If \mathcal{U} is a cover for K , a subcover of \mathcal{U} is a subfamily $\mathcal{V} = \{U_i\}_{i \in J}$, with $J \subseteq I$, and $K \subseteq \bigcup_{i \in J} U_i$.

- (2) K is called compact if every open cover of K admits a finite subcover. If $\{U_i\}_{i \in I}$ is any family that covers K , then there exists a finite $F \subseteq I$ such that $\{U_i\}_{i \in F}$ covers K .

For example, the set $(0, 1] \subseteq \mathbb{R}$ is not compact, because

$$(0, 1] \subseteq \bigcup_{n \in \mathbb{N}} (1/n, 3/2)$$

does not admit a finite subcover.

Any finite set is compact.

A discrete metric space X is compact if and only if X is finite.

Let (X, d) be a metric space, and $Y \subseteq X$. Let $K \subseteq Y$; K is compact in X if and only if K is compact in Y . This can be shown by taking the relative topology of Y on every open cover of K in X .

Proposition: Properties of Compactness

Let (X, d) be a metric space.

- (1) If $K \subseteq X$ is compact, then K is closed and bounded.
 (2) If X is a compact metric space, and $K \subseteq X$ is closed, then K is compact.

Proof of (2): Let $K \subseteq \bigcup U_i$, with $U_i \subseteq X$ open. Then, $X = (X \setminus K) \cup (\bigcup_{i \in I} U_i)$. This is an open cover for X , meaning it admits a finite subcover $F \subseteq I$ such that $X = (X \setminus K) \cup \bigcup_{i \in F} U_i$. Clearly, $K \subseteq \bigcup_{i \in F} U_i$. Thus, K is compact.

Proof of (1): Let $K \subseteq X$ be compact. Then,

$$K \subseteq \bigcup_{x \in K} U(x, 1).$$

Since K is compact, there exist $\{x_1, \dots, x_n\}$ with $K \subseteq \bigcup_{j=1}^n U(x_j, 1)$. Let $c = \max d(x_i, x_j)$. If $x, y \in K$, then $x \in U(x_i, 1)$ and $y \in U(x_j, 1)$ for some x_i, x_j . Then,

$$\begin{aligned} d(x, y) &\leq d(x, x_i) + d(x_i, x_j) + d(x_j, y) \\ &< 1 + c + 1 = 2 + c. \end{aligned}$$

Thus, $\text{diam}(K) < \infty$.

We will show that K^c is open. Let $x_0 \notin K$. For each $x \in K$, there exist $\delta_x > 0$ with $U(x, \delta_x) \cap U(x_0, \delta_x) = \emptyset$. Then,

$$K \subseteq \bigcup_{x \in K} U(x, \delta_x).$$

Since K is compact, there exist $\{x_1, \dots, x_n\}$ with $K \subseteq \bigcup U(x_j, \delta_{x_j})$. Let $\delta = \min\{\delta_{x_j}\} > 0$. Then, $U(x_0, \delta) \subseteq K^c$.

Proposition: Compactness and Intersections of Closed Sets

Let (X, d) be a metric space. The following are equivalent.

- (1) X is compact;
- (2) If $\{C_i\}_{i \in I}$ is a family of closed sets with the finite intersection property (i.e., the intersection of finitely many elements of $\{C_i\}$ is non-empty), then $\bigcap_{i \in I} C_i \neq \emptyset$.

Proposition: Separability of Compact Metric Spaces

Let (X, d) be a compact metric space. Then, (X, d) is separable.

Proof: For fixed $n \geq 1$, consider the cover

$$X = \bigcup U(x, 1/n).$$

By compactness, there exist $\{x_{n,1}, \dots, x_{n,m_n}\}$ with

$$X = \bigcup_{j=1}^{m_n} U(x_{n,j}, 1/n).$$

Let $S = \{x_{n,j} \mid n \in \mathbb{N}, 1 \leq j \leq m_n\}$. Then, S is countable.

Let $x \in X$, $\varepsilon > 0$. Let N be large such that $N^{-1} < \varepsilon$. So,

$$x \in \bigcup_{j=1}^{m_N} U(x_{N,j}, 1/N),$$

so $x \in U(x_{N,j}, 1/N)$ for some j , whence $d(x, x_{N,j}) < 1/N < \varepsilon$, so $x_{N,j} \in U(x, \varepsilon)$. So, $\overline{S} = X$.

Proposition: Sequential Compactness

Let (X, d) be a metric space, $K \subseteq X$. We say K is sequentially compact if every sequence in K admits a convergent subsequence in K .

From Bolzano-Weierstrass, we know that $[a, b] \subseteq \mathbb{R}$ is sequentially compact.

If K is compact, then K is sequentially compact.

Proof: Let $(x_k)_k \in K$. Let $C_0 = \{x_1, x_2, \dots\}$, $C_1 = \{x_2, x_3, \dots\}$, etc. such that $C_n = \{x_{n+1}, x_{n+2}, \dots\}$.

Observe that $C_0 \supseteq C_1 \supseteq C_2 \supseteq \dots$. Additionally, $\{C_n\}$ has the finite intersection property. Since K is compact, the previous proposition states that $\bigcap C_n \neq \emptyset$. Let $x \in \bigcap C_n$.

$x \in C_1$, meaning $\exists k_1 > 1$ with $d(x, x_{k_1}) < 1$. $x \in C_{k_1}$, meaning $\exists k_2 > k_1$ with $d(x, x_{k_2}) < 1/2$. $x \in C_{k_2}$, meaning $\exists k_3 > k_2$ with $d(x, x_{k_3}) < 1/3$. Continuing, we have $(x_{k_j})_j \in K$ with $d(x, x_{k_j}) < 1/j$. Thus, $(x_{k_j})_j \rightarrow x$.

If (X, d) is sequentially compact, then X is complete.

Lemma: If $(x_n)_n$ is Cauchy, and $(x_n)_n$ admits a convergent subsequence, then $(x_n)_n$ is convergent.

Proof of Lemma: Given $\varepsilon > 0$, $\exists N \in \mathbb{N}$ such that for $p, q \geq N$, $d(x_p, x_q) < \varepsilon/2$.

Also, suppose $(x_{n_k})_k \rightarrow x$. Then, $\exists K \in \mathbb{N}$ large such that for $k \geq K$, $d(x_{n_k}, x) < \varepsilon/2$.

Therefore, for $n \geq N$, find $k \geq \max\{N, K\}$, we have

$$\begin{aligned} d(x_n, x) &\leq d(x_n, x_{n_k}) + d(x_{n_k}, x) \\ &< \varepsilon/2 + \varepsilon/2 \\ &= \varepsilon. \end{aligned}$$

Proof: If (X, d) is sequentially compact, for $(x_n)_n$ a Cauchy sequence in (X, d) , we have that $(x_n)_n$ admits a convergent subsequence. Then, we use the lemma.

Total Boundedness

Let (X, d) be a metric space. $K \subseteq X$ is totally bounded if $\forall \delta > 0$, $\exists x_1, \dots, x_n \in K$ such that $K \subseteq \bigcup_{i=1}^n U(x_i, \delta)$.

Exercise: If K is totally bounded, then K is bounded. If $L \subseteq K$, and K is totally bounded, then L is totally bounded.

Sequential Compactness and Total Boundedness

Let (X, d) be a metric space. Let $K \subseteq X$ be sequentially compact. Then, K is totally bounded.

Proof: Suppose K is not totally bounded. Then, $\exists \delta_0 > 0$ such that $K \not\subseteq \bigcup_{x \in F} U(x, \delta_0)$ for any finite F .

Let $x_1 \in K$. Since $K \not\subseteq U(x_1, \delta_0)$, so let $x_2 \in K \setminus U(x_1, \delta_0)$. Since $K \not\subseteq U(x_1, \delta_0) \cup U(x_2, \delta_0)$, let $x_3 \in K \setminus (U(x_1, \delta_0) \cup U(x_2, \delta_0))$. Continuing, we find $x_n \in K \setminus \bigcup_{j=1}^{n-1} U(x_j, \delta_0)$.

Thus, we have a sequence $(x_n)_n$. By sequential compactness, $(x_n)_n$ admits $(x_{n_k})_k \rightarrow x \in K$. Since $(x_{n_k})_k$ is convergent, $(x_{n_k})_k$ is Cauchy. But, $d(x_p, x_q) \geq \delta_0$, since, without loss of generality, for $p > q$, $x_p \notin U(x_q, \delta_0)$. \perp

Corollary: Compact Subsets of Real Numbers

If $K \subseteq \mathbb{R}$ is compact, $\sup K \in K$ and $\inf K \in K$.

Proof: We can always construct sequences $(x_n)_n \rightarrow \sup K$ and $(y_n)_n \rightarrow \inf K$ in K . Since $\sup K < \infty$ and $\inf K < \infty$, since K is compact, and thus bounded.

Since K is also closed, $\sup K \in K$ and $\inf K \in K$.

Theorem: Equivalence of Compactness Definitions

Let (X, d) be a metric space. The following are equivalent.

- (1) X is compact.
- (2) X is sequentially compact.
- (3) X is complete and totally bounded.

Proof: We proved that $(1) \Rightarrow (2) \Rightarrow (3)$. We will now prove $(3) \Rightarrow (1)$.

Suppose \mathcal{V} is an open cover of X that fails to admit a finite subcover. Let $\varepsilon = 1$. Since X is totally bounded $X = \bigcup_{j=1}^{m_1} U_{1,j}$, where $U_{1,j}$ are open balls of radius 1.

There must be some open ball among the $U_{1,j}$ not covered by finitely many members of \mathcal{V} . Call this ball $U(x_1, 1)$. Let $\varepsilon = 1/2$. By total boundedness, $X = \bigcup_{j=1}^{m_2} U_{2,j}$, where $U_{2,j}$ are open balls of radius $1/2$. Then, $U(x_1, 1) = \bigcup (U(x_1, 1) \cap U_{2,j})$. So, there must be an open ball of radius $1/2$, $U(x_2, 1/2)$, such that $U(x_1, 1) \cap U(x_2, 1/2)$

cannot be covered by finitely many members of \mathcal{V} .

Continuing, we have a sequence $(x_n)_n$, where $F_n = U(x_1, 1) \cap U(x_2, 1/2) \cap \dots \cap U(x_n, 1/n)$ cannot be covered by finitely many members of \mathcal{V} .

Let $C_n = \overline{F_n}$. Notice that $F_1 \supseteq F_2 \supseteq \dots$, meaning $C_1 \supseteq C_2 \supseteq \dots$. We see that $\text{diam}(C_n) = \text{diam}(F_n) \leq 2/n$. Applying Cantor's intersection theorem, we have $\bigcap C_n = \{x\}$.

Since \mathcal{V} is an open cover, locate $V \in \mathcal{V}$ such that $x \in V$. Since V is open, there exists $\varepsilon > 0$ such that $U(x, \varepsilon) \subseteq V$. Choose N large such that $2/N < \varepsilon$. Since $x \in C_N$, $d(z, x) \leq 2/N < \varepsilon$ for all $z \in C_N$, meaning $F_N \subseteq C_N \subseteq U(x, \varepsilon) \subseteq V$.

Therefore, $\{V\}$ is a cover for F_N . \perp

Proposition: Multi-dimensional Bolzano-Weierstrass Theorem

Let $\mathcal{R} = [a_1, b_1] \times [a_2, b_2] \times \dots \times [a_d, b_d] = \prod_{j=1}^d [a_j, b_j] \subseteq \ell_p^d$. Then, \mathcal{R} is sequentially compact, so \mathcal{R} is compact.

Proof: The proof in \mathbb{R}^d works similarly to the proof in \mathbb{R}^2 . Consider $\pi_x : \mathbb{R}^2 \rightarrow \mathbb{R}$ and $\pi_y : \mathbb{R}^2 \rightarrow \mathbb{R}$. We saw that $(v_n)_n \rightarrow v$ in ℓ_p^2 if and only if $(\pi_x(v_n))_n \rightarrow \pi_x(v)$ and $(\pi_y(v_n))_n \rightarrow \pi_y(v)$.

If $(v_n)_n \in \mathcal{R}$, then $(\pi_x(v_n))_n \in [a_1, b_1]$. By Bolzano-Weierstrass, there is a convergent subsequence $(\pi_x(v_{n_k}))_k \rightarrow x \in [a_1, b_1]$.

Now, consider $(\pi_y(v_{n_k}))_k \in [a_2, b_2]$. By Bolzano-Weierstrass, there is a convergent subsequence $(\pi_y(v_{n_{k_j}}))_j \rightarrow y \in [a_2, b_2]$. Thus, $(v_{n_{k_j}})_j \rightarrow (x, y)$ in \mathcal{R} .

Heine-Borel Theorem

Let $K \subseteq \mathbb{R}^d$. The following are equivalent:

- (i) K is compact;
- (ii) K is sequentially compact;
- (iii) K is closed and bounded.

Proof: We have (i) \Leftrightarrow (ii), and (i) \Rightarrow (iii). We will show (iii) \Rightarrow (ii).

If K is bounded, then $K \subseteq \mathcal{R} = \prod_{j=1}^d [a_j, b_j]$. Let $(v_n)_n$ be a sequence in K . By the previous proposition, there exists a subsequence $(v_{n_k})_k \rightarrow v \in \mathcal{R}$. Since K is closed, $v \in K$. Therefore, K is sequentially compact.

There are many examples of closed and bounded sets that are not compact (in infinite-dimensional vector spaces).

For example, in $\ell_1 = \{a = (a_k)_k \mid \sum_{k=1}^{\infty} |a_k| < \infty\}$, we have $e_n = (0, 0, \dots, 0, 1, 0, \dots)$, with 1 at the n th coordinate. For the sequence $(e_n)_n$, $\|e_k\|_1 = 1$ for all e_k , so $(e_n)_n \in B_{\ell_1}$, which is closed and bounded. Observe that $\|e_n - e_m\| = 2$ for all $m \neq n$, so there does not exist a convergent subsequence. Thus, ℓ_1 is not sequentially compact.

Remark: We will show that for a normed space, $(V, \|\cdot\|)$, B_V is compact if and only if $\dim(V) < \infty$.

Proposition: Continuous Image of Compact Sets

If $f : (X, d) \rightarrow (Y, \rho)$ is continuous, and $K \subseteq X$ is compact, then $f(K) \subseteq Y$ is compact.

Proof: Let $\bigcup_{i \in I} V_i$ be an open cover for $f(K)$, where $V_i \subseteq Y$ open. Taking the preimage, we have

$$\begin{aligned} K &\subseteq f^{-1}(f(K)) \\ &\subseteq f^{-1}\left(\bigcup_{i \in I} V_i\right) \\ &= \bigcup_{i \in I} f^{-1}(V_i) \end{aligned}$$

since f is continuous, $f^{-1}(V_i) \subseteq X$ are open. By compactness, there exists $F \subseteq I$ finite such that

$$K \subseteq \bigcup_{i \in F} f^{-1}(V_i).$$

Taking the image, we have

$$\begin{aligned} f(K) &\subseteq f\left(\bigcup_{i \in F} f^{-1}(V_i)\right) \\ &= \bigcup_{i \in F} f(f^{-1}(V_i)) \\ &= \bigcup_{i \in F} V_i. \end{aligned}$$

Thus, $f(K)$ has a finite subcover.

Corollary: Compactness under Topologically Equivalent Metrics

Let d_1 and d_2 be topologically equivalent ($\text{id}_X : (X, d_1) \rightarrow (X, d_2)$ is a homeomorphism). Then, $K \subseteq X$ is d_1 -compact if and only if K is d_2 -compact.

Corollary: Heine-Borel Theorem Extension

For $K \subseteq \ell_p^n$, K is compact if and only if K is closed and bounded.

Extreme Value Theorem

Let (X, d) be a metric space, $K \subseteq X$ compact, and $f : X \rightarrow \mathbb{R}$ continuous. Then, $\sup_{x \in X} f(x) = f(x_M)$ and $\inf_{x \in X} f(x) = f(x_m)$ for some $x_M, x_m \in K$.

Proof: We know that $f(K) \subseteq \mathbb{R}$ is compact. Then, $\inf f(K)$ and $\sup f(K)$ are elements of $f(K)$.

Proposition: Compactness of Closed Unit Ball

Let V be a finite-dimensional vector space over \mathbb{F} .

- (1) All norms on V are equivalent.
- (2) For any norm, $\|\cdot\|$ on V , $B_{(V, \|\cdot\|)} = \{v \in V \mid \|v\| \leq 1\}$ is compact.

Proof of (1): Let $\{v_1, \dots, v_n\}$ be a linear basis for V . Define

$$\left\| \sum_{j=1}^n t_j v_j \right\|_1 = \sum_{j=1}^n |t_j|.$$

This is a norm on V .

Then, $\varphi : \ell_1^n \rightarrow V$

$$\varphi\left(\sum_{j=1}^n t_j e_j\right) = \sum_{j=1}^n t_j v_j$$

is a linear isometric isomorphism. Since $B_{\ell_1^n}$ is compact, so too is $\varphi(B_{\ell_1^n})$, so $B_{(V, \|\cdot\|)}$ is compact.

Then, $S_1 := \{v \in V \mid \|v\|_1 = 1\}$ is compact since $S_1 \subseteq B_{(V, \|\cdot\|)}$ is closed.

Let $\|\cdot\|$ be any norm on V . We will show that $\|\cdot\|$ is equivalent to $\|\cdot\|_1$. Note that

$$\begin{aligned} \left\| \sum_{j=1}^n t_j v_j \right\| &\leq \sum_{j=1}^n |t_j| \|v_j\| \\ &\leq c \sum_{j=1}^n |t_j| \\ &= c \left\| \sum_{j=1}^n t_j v_j \right\|_1 \end{aligned}$$

where $c = \max \|v_j\|$. Consider $g : (V, \|\cdot\|_1) \rightarrow \mathbb{R}$, with $g(v) = \|v\|$.

$$\begin{aligned} |g(v) - g(w)| &= |\|v\| - \|w\|| \\ &\leq \|v - w\| \\ &\leq c \|v - w\|_1 \end{aligned}$$

so g is Lipschitz, and thus continuous. S_1 is compact in $(V, \|\cdot\|_1)$, so by the extreme value theorem, $\inf_{v \in S_1} g(v) = g(v_0) = \|v_0\|$ for some $v_0 \in S_1$. Note that $D := \|v_0\| > 0$, else $v_0 = 0$. Thus, $g(v) \geq D$ for all $v \in S_1$

$$\|v\| \geq D \quad \forall v \in S_1$$

Let $0 \neq v$. Then,

$$\begin{aligned} \frac{v}{\|v\|_1} &\in S_1 \\ \left\| \frac{v}{\|v\|_1} \right\| &\geq D \end{aligned}$$

so

$$\|v\| \geq D \|v\|_1.$$

Therefore, we have $\|v\|_1 \leq \frac{1}{D} \|v\|$. Thus, any two norms on V are equivalent.

Proof of (2): Exercise.

Corollary: Finite-Dimensional Subspaces

Let V be a normed space, and $W \subseteq V$ finite-dimensional. Then, $W \subseteq V$ is closed.

Proof: We know there is a linear isomorphism $\varphi : W \rightarrow \ell_1^n$, for $\dim(W) = n$. If $(w_n)_n \rightarrow v \in V$, where $(w_n)_n \in W$, then $(w_n)_n$ is Cauchy. Therefore, $(\varphi(w_n))_n$ is Cauchy in ℓ_1^n . Since ℓ_1^n is complete, $(\varphi(w_n))_n \rightarrow z \in \ell_1^n$. Since φ^{-1} is uniformly continuous, $(w_n)_n = (\varphi^{-1}(\varphi(w_n)))_n \rightarrow \varphi^{-1}(z) \in W$. Thus, $\varphi^{-1}(z) = v$, so $v \in W$.

Proposition: Uncountable Basis of Banach Space

If V is an infinite-dimensional Banach space, then $\dim(V)$ is uncountable.

Proof: Let $\{e_n\}$ be a linearly independent set. Let $W_n = \text{span}\{e_1, \dots, e_n\}$. So, W_n is closed, and $W_n \neq V$. We can see that $W_1 \subseteq W_2 \subseteq \dots$.

We claim that $W_n^\circ = \emptyset$. Suppose $\exists U(x, \epsilon) \subseteq W_n$ for some $\epsilon > 0$. Given any $v \in V$ with $v \neq 0$, we take $\frac{\epsilon}{2} \frac{v}{\|v\|} + x \in W_n$. Thus, we have $\frac{\epsilon}{2} \frac{v}{\|v\|} \in W_n$, so $v \in W_n$, meaning $V \subseteq W_n$.

By Baire's Theorem, $\bigcup W_n \neq V$.

Proposition: Compact Unit Ball and Finite Dimensions

Let V be a normed space, and $B_V := \{v \mid \|v\| \leq 1\}$. The following are equivalent:

- (i) B_V is compact;
- (ii) $\dim(V) < \infty$.

Riesz's Lemma: Let V be a normed space, and W a proper closed subspace. For every $t \in (0, 1)$, there exists $v_t \in V$ with $\|v_t\| = 1$ and $\text{dist}_W(v_t) \geq t$.

Proof of Riesz's Lemma: Find $v_0 \in V \setminus W$. We know $\text{dist}_W(v_0) := \delta > 0$. Recall that $\text{dist}_W(v_0) = \inf_{w \in W} \|v_0 - w\|$. Note that $t\delta < \delta$. So, $\delta < \frac{\delta}{t}$. Find $w_0 \in W$ with $\delta \leq \|v_0 - w_0\| < \frac{\delta}{t}$. Let $v_t = \frac{v_0 - w_0}{\|v_0 - w_0\|}$. Then, $\|v_t\| = 1$. We claim that v_t satisfies the lemma.

If $w \in W$ arbitrary, then

$$\begin{aligned} \|v_t - w\| &= \left\| \frac{v_0 - w_0}{\|v_0 - w_0\|} - w \right\| \\ &= \frac{1}{\|v_0 - w_0\|} \left\| v_0 - \underbrace{(w_0 + w\|v_0 - w_0\|)}_{\in W} \right\| \\ &> \frac{t}{\delta} \cdot \delta \\ &= t. \end{aligned}$$

Thus, $\text{dist}_W(v_t) \geq t$.

Proof: To show (i) \Rightarrow (ii), we need Riesz's Lemma. Let B_V be compact. Suppose toward contradiction that $\dim(V) = \infty$.

Choose $v_1 \in V$ with $\|v_1\| = 1$. Let $W_1 = \text{span}\{v_1\} \subset V$. Then, W_1 is closed and proper, meaning $\exists v_2 \in V$ with $\|v_2\| = 1$ with $\text{dist}_{W_1}(v_2) \geq 1/2$. Let $W_2 = \text{span}\{v_1, v_2\}$. Then, W_2 is a proper, closed subspace, meaning $\exists v_3 \in V$ with $\|v_3\| = 1$ and $\text{dist}_{W_2}(v_3) \geq 1/2$.

Continuing, we find $\exists v_n \in V$ with $\|v_n\| = 1$ and $\text{dist}_{W_{n-1}}(v_n) \geq 1/2$, where $W_{n-1} = \text{span}\{v_1, \dots, v_{n-1}\}$. We have a sequence $(v_n)_n \in B_V$. Since B_V is compact, $\exists (v_{n_k})_k \rightarrow v \in B_V$, meaning B_V is Cauchy. However, since $\|v_n - v_m\| \geq 1/2$ for all n and m . \perp

Proposition: Compact Domain and Uniform Continuity

If $f : (X, d) \rightarrow (Y, \rho)$ is continuous, and X is compact, then f is uniformly continuous.

Proof: Let $\varepsilon > 0$. For each $x \in X$, we have $\exists \delta_x > 0$ such that for $d(z, x) < \delta_x \Rightarrow \rho(f(z), f(x)) < \varepsilon/2$.

Since $X = \bigcup_{x \in X} U(x, \delta_x/2)$, by compactness, we have x_1, \dots, x_n with $X = \bigcup_{j=1}^n U(x_j, \delta_{x_j}/2)$. Take $\delta = \min\{\delta_{x_j}/2\}$.

Let $x, x' \in X$ arbitrary with $d(x, x') < \delta$. Locate $x \in U(x_j, \delta_{x_j}/2)$ for some j . Then,

$$\begin{aligned} d(x', x_j) &\leq d(x', x) + d(x, x_j) \\ &< \delta + \delta_{x_j}/2 \\ &\leq \delta_{x_j}. \end{aligned}$$

Therefore,

$$\begin{aligned} \rho(f(x), f(x')) &\leq \rho(f(x), f(x_j)) + \rho(f(x_j), f(x')) \\ &< \varepsilon/2 + \varepsilon/2 \\ &= \varepsilon. \end{aligned}$$

Compactness and Uniform Convergence

- (1) Let $f_n : (0, 1) \rightarrow \mathbb{R}$ with $f_n(t) = t^n$. Pointwise, $(f_n)_n \rightarrow 0$, meaning for $(f_n(t))_n \rightarrow 0(t) = 0$ for all $t \in (0, 1)$. However, the convergence is not uniform. We have $\|f_n - 0\|_u = \|f_n\|_u = 1$.

Note that $f_n(t)$ decreases pointwise to 0 for all $t \in (0, 1)$, meaning $f_1(t) \geq f_2(t) \geq f_3(t) \geq \dots$.

- (2) Consider the sequence of functions defined by

$$f_n(x) = \begin{cases} 0 & x \in (-\infty, n) \\ x - n & x \in [n, n+1] \\ 1 & x \in (n+1, \infty) \end{cases}.$$

Notice that $f_n(t)$ is decreasing in n for all t and $(f_n)_n \rightarrow 0$ pointwise, but convergence is not uniform, as $\|f_n\|_u = 1$ for all n .

Dini's Theorem

If (X, d) is a compact metric space, and $(f_n : X \rightarrow \mathbb{R})_n$ is a sequence of continuous real-valued functions with $\forall x \in X$, $(f_n(x))_n \rightarrow 0$ is decreasing. Then, $(f_n)_n \rightarrow 0$ uniformly.

Proof: Let $\varepsilon > 0$. For each $n \geq 1$, take $U_n = \{x \mid f_n(x) < \varepsilon/2\}$. Then $U_n = f_n^{-1}((-\infty, \varepsilon/2))$. Since f_n is continuous, and $(-\infty, \varepsilon/2)$, so too is U_n in X .

Notice that $U_1 \subseteq U_2 \subseteq \dots$, as if $x \in U_n$, then $f_{n+1}(x) \leq f_n(x) < \varepsilon/2$, meaning $x \in U_{n+1}$. Then, we have that $\bigcup U_n = X$, as for all x , $f_n(x) \rightarrow 0$. Since X is compact, we have $X = \bigcup U_{n_k} = U_{n_K}$. For any $x \in X$, $f_{n_K}(x) < \varepsilon/2$. Thus, $\|f_{n_K}\| \leq \varepsilon/2 < \varepsilon$, so we have uniform convergence.

Compactness in $C(X)$

If X is a compact metric space, then, by the Extreme Value Theorem, $C(X) = C_b(X)$. We can see that $C_b(X)$ is complete under $\|\cdot\|_u$. We may ask when $\mathcal{F} \subseteq C(X)$ is compact.

A family $\mathcal{F} \subseteq C(X)$ is equicontinuous if and only if $\forall \varepsilon > 0, \exists \delta > 0$ such that $\forall x, y \in X$ with $d(x, y) < \delta$, then $|f(x) - f(y)| < \varepsilon$ for all $f \in \mathcal{F}$.

Exercise: For $\mathcal{F} \subseteq C(X)$ with \mathcal{F} finite, then \mathcal{F} is always equicontinuous.

Since every $f \in \mathcal{F}$ is uniformly continuous, take the minimum value of δ .

Arzelà-Ascoli Theorem

Let (X, d) be a compact metric space. The family $\mathcal{F} \subseteq C(X)$ is compact if and only if \mathcal{F} is closed, bounded, and equicontinuous.

Proof: Let \mathcal{F} be compact. Then, \mathcal{F} is complete, and thus closed and totally bounded, meaning \mathcal{F} is bounded. Thus, we need to show \mathcal{F} is equicontinuous.

Let $\varepsilon > 0$. By total boundedness, $\exists f_1, \dots, f_n \in \mathcal{F}$ with $\mathcal{F} \subseteq \bigcup_{j=1}^n U(f_j, \varepsilon/3)$. Each f_j is uniformly continuous since X is compact. Thus, $\exists \delta_j$ with $x, y \in X$ and $d(x, y) \leq \delta_j$, then $|f_j(x) - f_j(y)| < \varepsilon/3$.

Let $\delta = \min\{\delta_j\}$. Given any $f \in \mathcal{F}$, we have $f \in U(f_j, \varepsilon/3)$ for some j . For any $x, y \in X$ with $d(x, y) < \delta$, we have

$$\begin{aligned} |f(x) - f(y)| &\leq |f(x) - f_j(x)| + |f_j(x) - f_j(y)| + |f_j(y) - f(y)| \\ &\leq \|f - f_j\|_u + |f_j(x) - f_j(y)| + \|f - f_j\|_u \\ &< 2\varepsilon/3 + \varepsilon/3 \\ &= \varepsilon \end{aligned}$$

Let \mathcal{F} be closed, bounded, and equicontinuous. Since $\mathcal{F} \subseteq C(X)$ is closed, \mathcal{F} is complete. We need only show \mathcal{F} is totally bounded.

Let $\varepsilon > 0$. Since \mathcal{F} is equicontinuous, $\exists \delta > 0$ such that for all $x, y \in X$ with $d(x, y) < \delta$, then $|f(x) - f(y)| < \varepsilon/4$ for any $f \in \mathcal{F}$.

Since X is compact, X is totally bounded, so $\exists x_1, \dots, x_n \in X$ with $X \subseteq \bigcup_{j=1}^n U(x_j, \delta)$. Consider the set $C_{\mathcal{F}} := \{(f(x_1), \dots, f(x_n)) \mid f \in \mathcal{F}\} \subseteq \mathbb{R}^n$.

Since \mathcal{F} is bounded, we have that $\|f\|_u \leq M$ for all $f \in \mathcal{F}$ for some $M > 0$. Thus, $|f(x_j)| \leq \|f\|_u \leq M$ for $j = 1, \dots, n$. Thus, $C_{\mathcal{F}}$ is bounded in \mathbb{R}^n .

Exercise: $S \subseteq \mathbb{R}^n$ is bounded if and only if S is totally bounded.

Thus, $C_{\mathcal{F}}$ is totally bounded. Therefore, $\exists f_1, \dots, f_m \in \mathcal{F}$ with $C_{\mathcal{F}} \subseteq \bigcup_{i=1}^m U((f_i(x_1), \dots, f_i(x_n)), \varepsilon/4)$.

If $f \in \mathcal{F}$, then $\exists i = 1, \dots, m$ (*) such that $\|(f(x_1), \dots, f(x_n)) - (f_i(x_1), \dots, f_i(x_n))\|_1 < \varepsilon/4$. Thus,

$$\sum_{j=1}^n |f(x_j) - f_i(x_j)| < \varepsilon/4.$$

We claim that $F \subseteq \bigcup_{i=1}^m U(f_i, \varepsilon)$. Let $f \in \mathcal{F}$ and $x \in X$. Pick i as in (*), and j with $x \in U(x_j, \delta)$. Then,

$$\begin{aligned} |f(x) - f_i(x)| &\leq |f(x) - f(x_j)| + |f(x_j) - f_i(x_j)| + |f_i(x_j) - f_i(x)| \\ &< 3\varepsilon/4 \end{aligned}$$

so

$$\begin{aligned} \|f - f_i\| &\leq 3\varepsilon/4 \\ &< \varepsilon. \end{aligned}$$

Stone-Weierstrass Theorem

Let (X, d) be a compact metric space. Suppose $A \subseteq C(X; \mathbb{R})$ with

- $f, g \in A \Rightarrow f + g \in A$;
- $f \in A, \alpha \in \mathbb{F} \Rightarrow \alpha f \in A$;
- $f, g \in A \Rightarrow fg \in A$;
- $1_X \in A$;
- A is separating — if $x \neq y$ in X , then $\exists f \in A$ with $f(x) \neq f(y)$.

We say A is a unital separating subalgebra of $C(X)$.

Then, $\overline{A}^{\|\cdot\|_u} = C(X; \mathbb{R})$ (A is uniformly dense).

Uniform Approximation by Polynomials

For example, considering $\mathcal{P} = \{x \mapsto \sum_{k=0}^n a_k x^k \mid a_k \in \mathbb{R}\} \subseteq C([0, 1])$. We can see that \mathcal{P} is a separating unital subalgebra. Thus, \mathcal{P} is dense.

Let $f(x) = |x|$ on $[-1, 1]$. Consider the sequence $P_n(x)$ given by

$$\begin{aligned} P_0(x) &= 0 \\ P_{n+1}(x) &= P_n(x) + \frac{x^2 - (P_n(x))^2}{2}. \end{aligned}$$

For example, $P_1(x) = x^2/2$, $P_2(x) = \frac{x^2}{2} + \frac{x^2 - x^4/4}{2}$. Then, $(P_n)_n \xrightarrow{\|\cdot\|_u} f$.

Proof: We claim that $0 \leq P_n(x) \leq f(x)$ for all $x \in [-1, 1]$. Clearly, $0 \leq P_0(x) \leq |x|$, and $0 \leq P_1(x) \leq |x|$. Assume it is the case that $0 \leq P_n(x) \leq |x|$. Then,

$$\begin{aligned} 0 &\leq P_n(x) \leq |x| \\ 0 &\leq P_n^2(x) \leq x^2 \\ x^2 - P_n^2(x) &\geq 0 \\ P_{n+1}(x) &= P_n(x) + \frac{x^2 - P_n^2(x)}{2} \geq 0 \end{aligned}$$

and

$$\begin{aligned} |x| - P_{n+1}(x) &= |x| - P_n(x) - \frac{|x|^2 - P_n^2(x)}{2} \\ &= |x| - P_n(x) - \frac{(|x| - P_n(x))(|x| + P_n(x))}{2} \\ &= (|x| - P_n(x)) \left(1 - \frac{|x| + P_n(x)}{2}\right) \\ &\geq 0 \end{aligned}$$

Observe that $P_n(x) \leq P_{n+1}(x)$. For every x , $(P_n(x))_n$ is increasing and bounded above by $|x|$. So, $P_n(x) \rightarrow L_x$.

$$\begin{aligned} P_{n+1}(x) &= P_n(x) + \frac{x^2 - P_n^2(x)}{2} \\ L_x &= L_x + \frac{x^2 - L_x^2}{2} \\ L_x &= \sqrt{x^2} = |x|. \end{aligned}$$

Thus, $(P_n)_n$ converges pointwise on $[-1, 1]$. So, $(f - P_n) \rightarrow 0$ is decreasing pointwise. Whence, by Dini's Theorem, $\|f - P_n\|_\infty \rightarrow 0$.

Connectedness

Let (X, d) be a metric space.

- (1) Let $Y \subseteq X$. A splitting for Y in X is an inclusion $Y \subseteq U \cup V$, where $U, V \in \tau_X$ with $Y \cap U \cap V = \emptyset$.

Remark: If we set $U_1 = U \cap Y$ and $V_1 = V \cap Y$, then U_1 and V_1 are open in Y with the relative topology. We have $Y = U_1 \sqcup V_1$. Also note that U_1 and V_1 are clopen in Y .

- (2) A splitting for Y is called trivial if either $Y \cap U = \emptyset$ or $Y \cap V = \emptyset$.
 (3) Y is connected in X if every splitting for Y in X is trivial. Otherwise, we say Y is disconnected.

Exercise: Suppose $C \subseteq Y \subseteq X$. C is connected in Y if and only if C is connected in X .

Connectedness of Subsets in \mathbb{R}

We have $[a, b] \subseteq \mathbb{R}$ is connected.

Proof: Suppose $[a, b] \subseteq U \cup V$ is a splitting.

- If $a = b$ or $a > b$, clearly the splitting is trivial.
- Assume $a < b$. Without loss of generality, $a \in U$. Suppose toward contradiction that $[a, b] \cap V \neq \emptyset$. Set $c = \inf[a, b] \cap V$.

We claim that $a < c$; since U is open, $\exists \varepsilon > 0$ such that $(a - \varepsilon, a + \varepsilon) \subseteq U$. So, $V \cap [a, b] \subseteq [a + \varepsilon, b]$. Therefore, $c \geq a + \varepsilon$. Thus, $[a, c] \subseteq U$.

We claim $c \in V$. Since U is open, we cannot have $c < b$ and $c \in U$. Also, if $c \in U$ and $c = b$, then $[a, b] \cap V = \emptyset$.

Since V is open, $\exists \delta > 0$ with $(c - \delta, c + \delta) \subseteq V$. However, this means $c \neq \inf V \cap [a, b]$.

Thus, $V \cap [a, b] = \emptyset$.

We have that $\mathbb{Q} \subseteq \mathbb{R}$ is disconnected.

Proof: We have $\mathbb{Q} \subseteq (-\infty, \pi) \cup (\pi, \infty)$ is a non-trivial splitting.

Proposition: Intervals in \mathbb{R}

Every interval $I \subseteq \mathbb{R}$ is connected.

Proof: Let $I \subseteq U \cup V$ be a non-trivial splitting. Therefore, $U \cap I \neq \emptyset$, and $V \cap I \neq \emptyset$. Let $a \in I \cap U$ and $b \in I \cap V$. Without loss of generality, $a < b$. Then, by the definition of an interval, $[a, b] \subseteq I \subseteq U \cup V$.

However, at the same time, $[a, b] \cap U \cap V \subseteq I \cap U \cap V = \emptyset$. So, we have a splitting for $[a, b]$. This splitting for $[a, b]$ is non-trivial, since $[a, b] \cap U \neq \emptyset$ and $[a, b] \cap V \neq \emptyset$. However, we had shown that $[a, b]$ is connected.

If $I \subseteq \mathbb{R}$ is connected, then I is an interval.

Proof: Let $a = \inf I$ and $b = \sup I$. It is possible for a to equal $-\infty$ and b to equal $+\infty$. We claim that $(a, b) \subseteq I$.

If $\exists c \in I$ with $c \notin (a, b)$, then we have a non-trivial splitting $I \subseteq (-\infty, c) \cup (c, \infty)$, which would contradict the assumption that I is connected. Thus, $(a, b) \subseteq I$.

If $s, t \in I$ with $s \leq t$, then $s \geq a$ or $s > a$, or $t \leq b$ or $t < b$. By cases, we find $[s, t] \subseteq I$, meaning I is an interval.

Exercise: If $Y \subseteq X$ is connected, then \bar{Y} is connected.

Connected Components and Clopen Sets

Let (X, d) be a metric space. We define \sim_X on X as $x \sim_X y$ if there is a connected $C \subseteq X$ with $x, y \in C$. This is an equivalence relation.

We have that $x \sim_X x$ by taking $C = \{x\}$, so the relation is reflexive. Clearly, the relation is symmetric. To show transitivity, we need the following lemma:

Lemma: If $Y_1, Y_2 \subseteq X$ are connected with $Y_1 \cap Y_2 \neq \emptyset$, then $Y_1 \cup Y_2$ is connected.

Proof of Lemma: Let $Y_1 \cup Y_2 \subseteq U \cup V$ be a splitting. Note that $Y_i \subseteq U \cup V$, and $Y_i \cap U \cap V \subseteq (Y_1 \cup Y_2) \cap U \cap V = \emptyset$. For $i = 1, 2$, since Y_i are connected, so we have splittings for Y_i . Since the Y_i are connected, these splittings are trivial.

Since the splitting for Y_1 is trivial, $Y_1 \subseteq U$, or $Y_1 \subseteq V$. Similarly, since the splitting for Y_2 is trivial, $Y_2 \subseteq U$ or $Y_2 \subseteq V$.

Suppose $Y_1 \subseteq U$ and $Y_2 \subseteq U$. Then, $Y_1 \cup Y_2 \subseteq U$, and our original splitting is trivial.

Suppose $Y_1 \subseteq U$ and $Y_2 \subseteq V$. Then, $\emptyset \neq Y_1 \cap Y_2 = (Y_1 \cap U) \cap (Y_2 \cap V) = (Y_1 \cap Y_2) \cap (U \cap V) \subseteq (Y_1 \cup Y_2) \cap U \cap V = \emptyset$.

Other cases follow similarly.

If $x \sim_X y \sim_X z$, then there exist connected subsets $C, D \subseteq X$ with $x, y \in C$ and $y, z \in D$. Since $y \in C \cap D$, we have that $C \cup D$ is connected, so $x, z \in C \cup D$, which is connected.

The equivalence classes of X under \sim_X are called components.

Remark: $[x]_{\sim} = \{y \in X \mid y \sim_X x\} = \bigcup_{x \in C} C$ with C connected. This is the largest connected subset of X containing x . We have that $X = \bigsqcup_{x \in X} [x]_{\sim}$.

If (X, d) is a metric space, and $C \subseteq X$ is clopen and connected, then C is a component in X .

Proof: Let $x \in C$. We claim that $C = [x]_{\sim}$.

Clearly, $C \subseteq [x]_{\sim}$. Suppose $y \in [x]_{\sim}$ and $y \notin C$.

Since $y \in [x]_{\sim}$, there is a connected $D \subseteq X$ with $x, y \in D$. We have that $D \subseteq C \cup (X \setminus C)$. This is a non-trivial splitting for D , meaning D is disconnected. \perp

Totally Disconnected Metric Spaces

Consider the set $X = \{0\} \cup \{1/n \mid n \geq 1\}$ with the topology inherited from \mathbb{R} . We want to find the connected components.

Solution: The set $\{1/n\}$ for each n is connected in \mathbb{R} , meaning it is connected in X . Since $\{1/n\}$ is closed in \mathbb{R} , it is also closed in X . We also have that $\{1/n\} = X \cap (1/n - \delta_n, 1/n + \delta_n)$, with $\delta_n = \frac{1}{n(n+1)}$.

Since each $\{1/n\}$ is clopen and connected, each $\{1/n\}$ is a component. Additionally, $\{0\}$ is necessarily a component of X since it is left over after we take $X \setminus \{1/n \mid n \geq 1\}$. We see that every connected component of X is a singleton.

For $X = \mathbb{Z}$, we see that the components are singletons.

For $X = \mathbb{Q}$, we need a little bit more machinery to find the components.

Solution: Suppose $q, r \in \mathbb{Q}$ with $r \sim_{\mathbb{Q}} q$. Then, $\exists D \subseteq \mathbb{Q}$ connected with $r, q \in D$. If $r \neq q$, then let $x \in \mathbb{R} \setminus \mathbb{Q}$ with x strictly between r and q . Without loss of generality, $r < q$. Then, $D \subseteq ((-\infty, x) \cap \mathbb{Q}) \cup ((x, \infty) \cap \mathbb{Q})$ is a non-trivial splitting, meaning D is not connected.

Therefore, $r = q$, meaning the components of \mathbb{Q} are singletons.

If (X, d) is a metric space where every connected component is a singleton, then X is totally disconnected.

Exercise: The Cantor set is totally disconnected.

Proposition: Open Sets in \mathbb{R}

If $U \subseteq \mathbb{R}$ is open, then $U = \bigcup_{i \in I} V_i$, where each $V_i \subseteq \mathbb{R}$ is an open interval and I is countable.

Proof: Let U be the metric space with the topology inherited from \mathbb{R} . Then, $U = \bigcup_{i \in I} V_i$, with $V_i \subseteq U$ are the connected components in U .

Since V_i is connected in U , V_i is connected in \mathbb{R} . Thus, V_i is an interval. We will show that each V_i is open in \mathbb{R} .

Let $x \in V_i$. Since U is open, $\exists \varepsilon > 0$ with $(x - \varepsilon, x + \varepsilon) \subseteq U$. Since $x \in (x - \varepsilon, x + \varepsilon)$, and $(x - \varepsilon, x + \varepsilon)$, it is the case that $(x - \varepsilon, x + \varepsilon) \subseteq [x]_{\sim_U} = V_i$. Thus, V_i is open.

Now, we need to show that I is countable. Consider $N : I \rightarrow \mathbb{Q}$; $N(i) = q_i \in V_i$, with $q_i \in \mathbb{Q}$. If $i \neq j$, then $N(i) \neq N(j)$ since $V_i \cap V_j \neq \emptyset$. Hence, N is injective, so I is countable.

Proposition: Connectedness and Continuity

If $f : X_1 \rightarrow X_2$ is continuous and $Y \subseteq X_1$ is connected, then $f(Y) \subseteq X_2$ is connected.

Proof: Let $f(Y) \subseteq U \cup V$ is a splitting of $f(Y) \subseteq X_2$.

Taking the preimage, we have $Y \subseteq f^{-1}(f(Y)) \subseteq f^{-1}(U \cup V) = f^{-1}(U) \cup f^{-1}(V)$. We have that $f^{-1}(U)$ and $f^{-1}(V)$ are open in X_1 . Additionally,

$$\begin{aligned} Y \cap f^{-1}(U) \cap f^{-1}(V) &= Y \cap f^{-1}(U \cap V) \\ &\subseteq f^{-1}(f(Y)) \cap f^{-1}(U \cap V) \\ &\subseteq f^{-1}(f(Y) \cap f^{-1}(U \cap V)) \\ &= \emptyset. \end{aligned}$$

Thus, $Y \subseteq f^{-1}(U) \cup f^{-1}(V)$ is a splitting. Since Y is connected, the splitting is trivial, meaning without loss of generality, $Y \subseteq f^{-1}(U)$. So, $f(Y) \subseteq U$.

Intermediate Value Theorem

Let $f : [a, b] \rightarrow \mathbb{R}$ is continuous. If $f(a) \leq \lambda \leq f(b)$, then $\lambda \in f([a, b])$.

Proof: Since $[a, b]$ is compact and connected, and f is continuous, $f([a, b]) \subseteq \mathbb{R}$ is also connected. So, $f([a, b])$ is a compact and connected interval.

Since $f(a), f(b) \in f([a, b])$, and $f([a, b])$ is an interval, $\lambda \in f([a, b])$.

Proposition: Continuous Map to Totally Disconnected Set

Let X be connected, Y totally disconnected, and $f : X \rightarrow Y$ continuous. Then, f is a constant map.

Proof: The continuous image of a connected set is connected, and the only connected sets in Y are singletons, meaning the image of X is a singleton.

Path-Connectedness

Let (X, d) be a metric space.

- (i) A path in X is a continuous map $\gamma : [0, 1] \rightarrow X$. If $\gamma(0) = x_0$ and $\gamma(1) = x_1$, we say the path connects x_0 to x_1 .
- (ii) X is said to be path-connected if for any two points x_0 and x_1 , there exists a path. $Y \subseteq X$ is path connected if Y is connected.
- (1) Let V be any normed space, and $C \subseteq V$ convex. By definition, C is path-connected. Indeed, $\gamma(t) = (1-t)x_0 + x_1$.
- (2) The metric space $\mathbb{R}^2 \setminus \{0\}$ is path-connected.

Proposition: Composition of Paths

Let $\gamma : [0, 1] \rightarrow X$ is a path from x_0 to x_1 , and $\sigma : [0, 1] \rightarrow X$ is a path from x_1 to x_2 . Then, the following are all true.

- (1) $\gamma^{-1} : [0, 1] \rightarrow X$, with $\gamma^{-1}(t) = \gamma(1-t)$, is a path from x_1 to x_0 .
- (2) $\sigma \cdot \gamma : [0, 1] \rightarrow X$ is a path from x_0 to x_2 , with $\sigma \cdot \gamma(t)$ defined as follows:

$$\sigma \cdot \gamma(t) = \begin{cases} \gamma(2t) & 0 \leq t \leq 1/2 \\ \sigma(2t-1) & 1/2 \leq t \leq 1 \end{cases}.$$

Lemma: Base Point and Path-Connectedness

Let (X, d) be a metric space, and $x_0 \in X$ fixed. Suppose $\forall x, \exists$ a path from x_0 to x . Then, X is path-connected.

- (1) The unitary group is path-connected.

$$\begin{aligned} U_n(\mathbb{C}) &= \{U \in M_n(\mathbb{C}) \mid U^*U = I_n = UU^*\} \\ d(U, V) &= \|U - V\|_{\text{op}} \end{aligned}$$

Let $U \in U_n(\mathbb{C})$. By the spectral theorem via a unitary; there exists $V \in U_n(\mathbb{C})$ with $V^*UV = \text{diag}(\lambda_1, \lambda_2, \dots, \lambda_n)$, with $|\lambda_j| = 1$. Write $\lambda_j = e^{i\theta_j}$, with $\theta_j \in [0, 2\pi)$.

Consider $U_t = V \text{diag}(e^{it\theta_1}, \dots, e^{it\theta_n}) V^*$. Clearly, $U_t \in M_n(\mathbb{C})$. Additionally, $U_0 = I_n$, and $U_1 = U$. We have

$$\begin{aligned} \|U_s - U_t\| &= \|V^* \Lambda_s V - V \Lambda_t V^*\| \\ &= \|V(\Lambda_s - \Lambda_t)V^*\| \\ &\leq \|V\| \|\Lambda_s - \Lambda_t\| \|V^*\| \\ &= \|\Lambda_s - \Lambda_t\| \\ &\rightarrow 0. \end{aligned}$$

Thus, U_t is continuous, meaning we have a path from I_n to U . Thus, $U_n(\mathbb{C})$ is path-connected.

Proposition: Path-Connectedness implies Connectedness

If (X, d) is a path-connected metric space, then X is connected.

Proof: Let $X = U \sqcup V$ be a splitting. Suppose $\exists x_0 \in U$ and $x_1 \in V$. We know $\exists \gamma : [0, 1] \rightarrow X$ with $\gamma(0) = x_0$ and $\gamma(1) = x_1$. Since $[0, 1]$ is connected and γ is continuous, $\gamma([0, 1]) \subseteq X$ is connected. However, $\gamma([0, 1]) \subseteq U \cup V$ is a non-trivial splitting. \perp

Exercise: If $f : X_1 \rightarrow X_2$ is continuous, and $Y \subseteq X_1$ is path-connected, then $f(Y) \subseteq X_2$ is path-connected.

Proof of Exercise: Let $f(y_1), f(y_2) \in f(Y)$. We have that $\gamma : [0, 1] \rightarrow Y$ is a path. Thus, $f \circ \gamma : [0, 1] \rightarrow f(Y)$ is a path.

A Connected Space that is not Path-Connected

Set $Y_0 = \{0\} \times [-1, 1] \subseteq \mathbb{R}^2$, and $Y_1 = \{(x, \sin(1/x)) \mid x \in (0, 1]\}$. Let $Y = Y_0 \cup Y_1$. This space is known as the topologist's sine curve, and it is connected but not path-connected.

Proof: We can see that Y_1 is the continuous image of a connected set, so Y_1 is connected.

We also see that Y is connected, as $Y = \overline{Y_1}$.

We claim that Y is not path-connected. There does not exist a path $\gamma : [0, 1] \rightarrow Y$ with $\gamma(0) \in Y_0$ and $\gamma(1) \in Y_1$. Suppose toward contradiction that such a path existed. Let $\gamma^{-1}(Y_0) := F$, with γ^{-1} being the inverse image (not inverse path). Since Y_0 is closed, we have $F \subseteq [0, 1]$ is closed, so $u = \sup F \in F$, and $u < 1$.

By replacing $[0, 1]$ by $[u, 1]$, we may assume a new path $\gamma' : [0, 1] \rightarrow Y$ is a path with $\gamma_1(t) \in (0, 1]$, for $\gamma'(t) = (\gamma'_1(t), \gamma'_2(t))$.

Let $r > 0$ be small such that $[-1, 1] \supset [\gamma'_2(0) - r, \gamma'_2(0) + r]$. Since γ'_2 is continuous at $t = 0$, we know $\exists \varepsilon > 0$ with $\gamma'_2([0, \varepsilon]) \subseteq (\gamma'_2(0) - r, \gamma'_2(0) + r)$.

Since $\gamma'_1([0, \varepsilon])$ is connected, and hence an interval, and $\gamma'_1(t) > 0$ for all $t \in (0, 1]$, we can find δ small such that $[0, \delta] \subseteq \gamma'_1([0, \varepsilon])$.

We have that $\gamma'_2(t) = \sin\left(\frac{1}{\gamma'_1(t)}\right)$ for $t > 0$. Therefore,

$$\begin{aligned} [-1, 1] &= \left\{ \sin\left(\frac{1}{x}\right) \mid 0 < x < \delta \right\} \\ &\subseteq \left\{ \sin\left(\frac{1}{\gamma'_1(t)}\right) \mid 0 < t < \varepsilon \right\} \\ &= \gamma'_2((0, \varepsilon)) \\ &\subseteq (\gamma'_2(0) - r, \gamma'_2(0) + r) \\ &\subset [-1, 1]. \end{aligned}$$

Proposition: Connectedness in a Normed Space

Let V be a normed space, and $Y \subseteq V$ is open and connected, then Y is path-connected.

Proof: Fix $y_0 \in Y$. Consider the set $W = \{y \in Y \mid \exists \gamma \text{ from } y_0 \text{ to } y\}$. We claim that W is open in Y .

Let $y \in W$. Since Y is open, $\exists \delta > 0$ with $U(y, \delta) \subseteq Y$. If $w \in U(y, \delta)$, $\exists \gamma$ from y to w . Concatenating, we get a path from y_0 to w . Thus, $U(y, \delta) \subseteq W$.

We also claim W is closed in Y .

Measurable Spaces

The theory of integration is tied to notions of length, area, volume, etc. The Riemann integral

$$\int_0^1 f(x) dx = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{k=1}^n f\left(\frac{k}{n}\right),$$

is defined through the length of a subinterval. We took the interval $[0, 1]$, calculated base multiplied by height, and found the area of the rectangle.

It's easy to compute the length of an interval. However, Lebesgue integration does the opposite; it subdivides the range of f into subintervals I_k , and calculates the "length" of $f^{-1}(I_k)$.

We need a more rigorous treatment of length (or area, or volume) to deal with Lebesgue integration.

Given $E \subseteq \mathbb{R}^n$, with E "sufficiently nice," we want to assign an extended positive real number $\lambda(E) \in [0, \infty]$, such that certain natural properties are satisfied.

- $\lambda(\emptyset) = 0$
- $\lambda\left(\prod_{j=1}^n [a_j, b_j]\right) = \prod_{j=1}^n (b_j - a_j)$
- $\lambda(x + E) = \lambda(E)$
- $\lambda\left(\bigsqcup_{k=1}^{\infty} E_k\right) = \sum_{k=1}^{\infty} \lambda(E_k)$
- if $E \subseteq F$, then $\lambda(E) \leq \lambda(F)$

Proposition: Non-existence of λ

There is no $\lambda : \mathcal{P}(\mathbb{R}) \rightarrow [0, \infty]$ that satisfies the properties above.

Proof: Consider the equivalence relation on $[0, 1]$, with $x \sim y \Leftrightarrow x - y \in \mathbb{Q}$.

So, $[0, 1] = \bigsqcup_{i \in I} [x_i]$, with $x_i \in [0, 1]$. Let $\{r_k\}_{k=1}^{\infty}$ be an enumeration of $\mathbb{Q} \cap [-1, 1]$. Let $N = \{x_i\}_{i \in I}$ (possible with the axiom of choice).

Consider the set $E_k = r_k + N$.

- E_k are pairwise disjoint; if $r_k + x_i = r_\ell + x_j$, then $x_j - x_i = r_k - r_\ell \in \mathbb{Q}$, meaning $x_i \sim x_j$.
- $E_k \subseteq [-1, 2]$.

If $t \in [0, 1]$, then $t \sim x_i$ for some $i \in I$. So, $t - x_i \in \mathbb{Q}$, and $t - x_i \in [-1, 1]$, so $t - x_i = r_k$ for some k . Thus, $t \in E_k$. Thus, we have shown that $[0, 1] \subseteq \bigcup E_k \subseteq [-1, 2]$.

If λ were such a mapping, we have

$$\begin{aligned} 1 &= \lambda([0, 1]) \\ &\leq \lambda\left(\bigcup E_k\right) \\ &= \sum \lambda(E_k) \\ &= \sum \lambda(r_k + N) \\ &= \sum \lambda(N). \end{aligned}$$

If $E = \bigcup E_k$, then $\lambda(E) \leq 3$ and $\lambda(E) = \sum \lambda(N)$. \perp .

Thus, we conclude that some sets are not measurable. We might then ask what sets are able to be measured.

- Intervals;
- open sets;
- closed sets.

We will eventually define a class of measurable sets, \mathcal{L} , and we will also construct a measure $\lambda : \mathcal{L} \rightarrow [0, \infty]$ satisfying the above properties.

Measurable Spaces and σ -Algebras

Let $\Omega \neq \emptyset$.

(1) An algebra of subsets of Ω is a nonempty family $\mathcal{M} \subseteq \mathcal{P}(\Omega)$ such that

- If $E \in \mathcal{M}$, then $E^c \in \mathcal{M}$;
- If $E, F \in \mathcal{M}$, then $E \cup F \in \mathcal{M}$

(2) A nonempty collection $\mathcal{M} \subseteq \mathcal{P}(\Omega)$ is a σ -algebra of subsets of Ω if

- (i) If $E \in \mathcal{M}$, then $E^c \in \mathcal{M}$;
- (ii) If $\{E_k\}_{k=1}^{\infty} \in \mathcal{M}$, then $\bigcup E_k \in \mathcal{M}$.

(3) A measurable space is a pair (Ω, \mathcal{M}) with $\Omega \neq \emptyset$ a set and \mathcal{M} is a σ -algebra.

Let \mathcal{M} be an algebra of subsets of Ω . Then, the following are true.

- (i) $\emptyset, \Omega \in \mathcal{M}$;
- (ii) If $E_1, \dots, E_n \in \mathcal{M}$, then $\bigcup E_k \in \mathcal{M}$;
- (iii) If $E_1, \dots, E_n \in \mathcal{M}$, then $\bigcap E_k \in \mathcal{M}$;
- (iv) If $E, F \in \mathcal{M}$, then $E \setminus F \in \mathcal{M}$.

Proof:

- (i) Since \mathcal{M} is not empty, there is an $E \in \mathcal{M}$, so $E^c \in \mathcal{M}$, so $E \cup E^c = \Omega \in \mathcal{M}$, and $(E \cup E^c)^c = \emptyset \in \mathcal{M}$.
- (ii) Induction.
- (iii) We have $\bigcap E_k = \left(\bigcup_{i=1}^{\infty} E_k^c\right)^c \in \mathcal{M}$.
- (iv) We have $E \setminus F = E \cap F^c \in \mathcal{M}$.

If \mathcal{M} is a σ -algebra, then (1) through (4) hold for countable families as well.

- (1) $(\Omega, \mathcal{P}(\Omega))$ is a measurable space.
- (2) $(\Omega, \{\emptyset, \Omega\})$ is a measurable space.

(3) For Ω uncountable, let $\mathcal{M} = \{E \subseteq \Omega \mid E \text{ countable or } E^c \text{ countable}\}$. Then, (Ω, \mathcal{M}) is a measurable space.

(4) If $\{\mathcal{M}_i\}_{i \in I}$ is a family of σ -algebras on Ω , then $\bigcap \mathcal{M}_i$ is a σ -algebra on Ω .

If $0 \neq \mathcal{E} \subseteq \mathcal{P}(\Omega)$, the σ -algebra generated by \mathcal{E} is

$$\sigma(\mathcal{E}) = \bigcap_{\substack{\mathcal{M}_i \text{ } \sigma\text{-algebra} \\ \mathcal{E} \subseteq \mathcal{M}_i}} \mathcal{M}_i.$$

Borel σ -Algebra

Let (X, d) be a metric space. Let $\tau_d = \{U \mid U \subseteq X \text{ open}\}$. The Borel σ -algebra on X is

$$\mathcal{B}_X = \sigma(\tau_d).$$

Remark: \mathcal{B}_X contains all open sets, closed sets, F_σ sets, G_δ sets, etc.

Proposition: Borel σ -Algebra on \mathbb{R}

Consider the families of $\mathcal{P}(\mathbb{R})$,

$$\begin{aligned} \mathcal{E}_1 &= \{(a, b) \mid a < b\} \\ \mathcal{E}_2 &= \{[a, b] \mid a < b\} \\ \mathcal{E}_3 &= \{(a, b] \mid a < b\} \\ \mathcal{E}_4 &= \{[a, b) \mid a < b\} \\ \mathcal{E}_5 &= \{(-\infty, b) \mid b \in \mathbb{R}\} \\ \mathcal{E}_6 &= \{(-\infty, b] \mid b \in \mathbb{R}\} \\ \mathcal{E}_7 &= \{(a, \infty) \mid a \in \mathbb{R}\} \\ \mathcal{E}_8 &= \{[a, \infty) \mid a \in \mathbb{R}\}. \end{aligned}$$

For $i = 1, \dots, 8$, we have $\sigma(\mathcal{E}_i) = \mathcal{B}_{\mathbb{R}}$.

Proof: Note that $\mathcal{E}_1 \subseteq \tau_d \subseteq \sigma(\tau_d) \subseteq \mathcal{B}_{\mathbb{R}}$. Thus, $\sigma(\mathcal{E}_1) \subseteq \mathcal{B}_{\mathbb{R}}$. Let $U \in \mathbb{R}$ be open. Then, $U = \bigcup I_j$, with I_j open. Consider any open interval I . If I is bounded, then $I \in \mathcal{E}_1$. If I is not bounded, then $I = \bigcup_{k=1}^{\infty} J_k$ with J_k bounded open intervals. Since each $J_k \in \mathcal{E}_1$, then $I \in \sigma(\mathcal{E}_1)$. Therefore, each $I_j \in \sigma(\mathcal{E}_1)$, so $U \in \sigma(\mathcal{E}_1)$. Thus, $\tau_d \subseteq \sigma(\mathcal{E}_1)$, so $\mathcal{B}_{\mathbb{R}} \subseteq \sigma(\mathcal{E}_1)$.

Thus, $\mathcal{B}_{\mathbb{R}} = \sigma(\mathcal{E}_1)$.

We have that $[a, b) = \bigcap_{n=1}^{\infty} (a - \frac{1}{n}, b) \in \sigma(\mathcal{E}_1)$. Therefore, $\mathcal{E}_4 \in \sigma(\mathcal{E}_1)$, thus $\sigma(\mathcal{E}_4) \subseteq \sigma(\mathcal{E}_1)$. Additionally, $(a, b) = \bigcup_{n=1}^{\infty} [a + \frac{1}{n}, b] \in \sigma(\mathcal{E}_4)$. So, $\sigma(\mathcal{E}_1) = \sigma(\mathcal{E}_4) = \mathcal{B}_{\mathbb{R}}$.

Measure and Measure Spaces

Let (Ω, \mathcal{M}) be a measurable space.

(1) A function $\mu : \mathcal{M} \rightarrow [0, \infty]$ is a measure on (Ω, \mathcal{M}) if

(i) $\mu(\emptyset) = 0$;

(ii) if $\{E_k\}_{k \geq 1} \in \mathcal{M}$ are pairwise disjoint, then $\mu(\bigcup E_k) = \sum \mu(E_k)$. Notice that $\mu(E_k) \geq 0$ for all E_k , so the order of the sum does not matter.

(2) If \mathcal{M} is an algebra (or σ -algebra), and μ satisfies $\mu(E \sqcup F) = \mu(E) + \mu(F)$ for $E, F \in \mathcal{M}$, then μ is called a finitely additive measure.

(3) A measure space is a triple $(\Omega, \mathcal{M}, \mu)$, where (Ω, \mathcal{M}) is a measurable space and μ is a measure.

(4) A measure space $(\Omega, \mathcal{M}, \mu)$ is called finite if $\mu(\Omega) < \infty$. If $\mu(\Omega) = 1$, then $(\Omega, \mathcal{M}, \mu)$ is called a probability space, with Ω the sample space and \mathcal{M} the collection of events.

- (5) A measure μ is σ -finite if there exists $\{E_k\}_{k \geq 1} \subseteq \mathcal{M}$ with $\Omega = \bigcup E_k$ and $\mu(E_k) < \infty$ for each k .
- (6) A measure μ on (Ω, \mathcal{M}) is semi-finite if $\forall E \in \mathcal{M}$ with $\mu(E) = \infty$, $\exists F \subseteq E$ with $0 < \mu(F) < \infty$.

Exercise: Show that σ -finite implies semi-finite.

Examples of Measure Spaces

- (i) Consider $(\Omega, \mathcal{P}(\Omega))$. Fix $x \in \Omega$, with $\delta_x : \mathcal{P}(\Omega) \rightarrow [0, \infty]$, with

$$\delta_x(E) = \begin{cases} 1 & x \in E \\ 0 & x \notin E \end{cases}.$$

We can see that δ_x is a probability measure, known as the Dirac measure.

- (ii) If μ is a measure on (Ω, \mathcal{M}) , and $t \in [0, \infty)$, then $(t\mu)(E) = t(\mu(E))$ is a measure.
- (iii) If μ_1, \dots, μ_n are measures on (Ω, \mathcal{M}) , then $\mu(E) = \sum \mu_j(E)$ is a measure.
- (iv) If $0 \leq t_1, \dots, t_n \leq 1$ with $\sum t_j = 1$, and $x_1, \dots, x_n \in X$, we have

$$\mu(E) = \sum t_j \delta_{x_j}$$

is a probability measure on $(\Omega, \mathcal{P}(\Omega))$.

- (v) Suppose $f : \Omega \rightarrow [0, \infty]$ is any function. We get a measure on $(\Omega, \mathcal{P}(\Omega))$. We get that

$$\mu(E) = \sum_{x \in E} f(x) := \sup \left\{ \sum_{x \in F} f(x) \mid F \subseteq \Omega \text{ finite} \right\}.$$

If $f(x) = 1$ for all elements of Ω , then μ is called the counting measure, with $\mu(E) = \text{card}(E)$.

Proposition: Properties of Measures

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space.

- (i) Monotonicity: let $E, F \subseteq \mathcal{M}$ with $E \subseteq F$, then $\mu(E) \leq \mu(F)$
- (ii) Subadditivity: let $\{E_k\}_{k \geq 1} \subseteq \mathcal{M}$. Then, $\mu(\bigcup E_k) \leq \sum \mu(E_k)$.
- (iii) Continuity (from below): say $\{E_k\}_{k \geq 1} \subseteq \mathcal{M}$ with $E_1 \subseteq E_2 \subseteq E_3 \subseteq \dots$. Then,

$$\begin{aligned} \mu\left(\bigcup E_k\right) &= \lim_{k \rightarrow \infty} \mu(E_k) \\ &= \sup \mu(E_k). \end{aligned}$$

- (iv) Set subtraction: if $E, F \subseteq \mathcal{M}$ with $E \subseteq F$ and $\mu(F) < \infty$, then $\mu(F \setminus E) = \mu(F) - \mu(E)$.
- (v) Continuity (from above): let $\{E_k\}_{k \geq 1} \subseteq \mathcal{M}$ with $E_1 \supseteq E_2 \supseteq E_3 \supseteq \dots$ and $\mu(E_1) < \infty$. Then,

$$\begin{aligned} \mu\left(\bigcap E_k\right) &= \lim_{k \rightarrow \infty} \mu(E_k) \\ &= \inf \mu(E_k). \end{aligned}$$

Proof:

- (i) We have that $\mu(F) = \mu(E) + \mu(F \setminus E) \geq \mu(E)$.
- (ii) Let $F_1 = E_1$, $F_2 = E_2 \setminus E_1$, $F_3 = E_3 \setminus (E_1 \cup E_2)$. Continuing, we have $F_n = E_n \setminus \bigcup_{k=1}^{n-1} E_k$. Notice

$$\begin{aligned} \bigsqcup F_k &= \bigcup E_k \\ \mu\left(\bigcup E_k\right) &= \mu\left(\bigsqcup F_k\right) \\ &= \sum \mu(F_k) \\ &\leq \sum \mu(E_k). \end{aligned}$$

(iii) Let $F_1 = E_1$, $F_2 = E_2 \setminus E_1$, etc. with $F_k = E_k \setminus E_{k-1}$. Notice that

$$\begin{aligned}\mu\left(\bigsqcup F_k\right) &= \mu\left(\bigcup E_k\right) \\ \mu\left(\bigcup E_k\right) &= \sum \mu(F_k) \\ &= \lim_{n \rightarrow \infty} \sum_{k=1}^n \mu(F_k) \\ &= \lim_{n \rightarrow \infty} \mu\left(\bigsqcup_{k=1}^n F_k\right) \\ &= \lim_{n \rightarrow \infty} \mu(E_n).\end{aligned}$$

(iv) For $E \subseteq F$, we have $\mu(F) = \mu(E) + \mu(F \setminus E)$. Subtracting, we have $\mu(F) \setminus \mu(E) = \mu(F \setminus E)$, provided $\mu(F)$ is finite.

(v) Exercise.

Complete Measure Spaces

If $(\Omega, \mathcal{M}, \mu)$ is a measures space, a subset $N \subseteq \Omega$ is μ -null if $N \in \mathcal{M}$ and $\mu(N) = 0$.

Remark: If N is μ -null, and $M \subseteq N$, then M is not necessarily μ -null, because we do not know if $M \in \mathcal{M}$.

A measure space $(\Omega, \mathcal{M}, \mu)$ is said to be complete if for any N μ -null and $M \subseteq N$, then M is μ -null.

If $(\Omega, \mathcal{M}, \mu)$, and $\mathcal{N} = \{N \in \mathcal{M} \mid \mu(N) = 0\}$, we set

$$\overline{\mathcal{M}} = \{E \cup F \mid E \in \mathcal{M}, F \subseteq N \text{ for some } N \in \mathcal{N}\}.$$

We have that $\overline{\mathcal{M}}$ is a σ -algebra with $\mathcal{M} \subseteq \overline{\mathcal{M}}$ and $\exists! \overline{\mu} : \overline{\mathcal{M}} \rightarrow [0, \infty]$, with $\overline{\mu}(E) = \mu(E)$ for all $E \in \mathcal{M}$, such that $(\Omega, \overline{\mathcal{M}}, \overline{\mu})$ is a complete measure space.

Outer Measures

An outer measure on a set Ω is a map $\theta : \mathcal{P}(\Omega) \rightarrow [0, \infty]$ such that

- (i) $\theta(\emptyset) = 0$
- (ii) $E \subseteq F \Rightarrow \theta(E) \leq \theta(F)$
- (iii) $\theta\left(\bigcup E_k\right) \leq \sum \theta(E_k)$

Remark: Any measure is an outer measure.

We will construct outer measures from covering families equipped with a notion of measure.

Proposition: Constructing an Outer Measure

Let $\mathcal{E} \subseteq \mathcal{P}(\Omega)$ be a "covering family" — $\forall A \subseteq \Omega$, $A \subseteq \bigcup_{k \geq 1} E_k$, where $E_k \in \mathcal{E}$. Let $\rho : \mathcal{E} \rightarrow [0, \infty]$ such that $\rho(\emptyset) = 0$.

Set $\theta_\rho : \mathcal{P}(\Omega) \rightarrow [0, \infty]$; set

$$\theta_\rho(A) = \inf \left\{ \sum \rho(E_k) \mid A \subseteq \bigcup E_k, E_k \in \mathcal{E} \right\}.$$

Then, θ_ρ is an outer measure.

Proof: Clearly, $\theta_\rho(\emptyset) = 0$.

Suppose $A \subseteq B$. If $B \subseteq \bigcup E_k$, then $A \subseteq \bigcup E_k$. Therefore, $\theta_\rho(A) \leq \sum \rho(E_k)$. By definition, it is then the case that $\theta_\rho(A) \leq \theta_\rho(B)$.

Let $\{A_k\}_{k \geq 1} \subseteq \mathcal{P}(\Omega)$. Let $\varepsilon > 0$. For each k , we can find a cover $A_k \subseteq \bigcup_{j=1}^{\infty} E_{k,j}$ such that

$$\begin{aligned}\theta_\rho(A_k) + \frac{\varepsilon}{2^k} &> \sum_{j=1}^{\infty} \rho(E_{k,j}) \\ \sum_{k=1}^{\infty} \theta_\rho(A_k) + \varepsilon &> \sum_{j,k=1}^{\infty} \rho(E_{k,j}).\end{aligned}$$

Since $\bigcup A_k \subseteq \bigcup_{k,j=1}^{\infty} E_{k,j}$, it must be the case that

$$\theta_\rho\left(\bigcup A_k\right) \leq \sum_{k,j=1}^{\infty} \rho(E_{k,j}).$$

Therefore, we have

$$\theta_\rho\left(\bigcup A_k\right) \leq \sum \theta_\rho(A_k) + \varepsilon.$$

Since ε was arbitrary, it must be the case that we get countable subadditivity.

Measurable Sets in Outer Measures

Let θ be an outer measure on Ω .

A subset $M \subseteq \Omega$ is said to be θ -measurable if $\forall E \subseteq \Omega$, $\theta(E \cap M) + \theta(E \cap M^c) = \theta(E)$. Essentially, M is a good “cookie-cutter” for any subset of Ω .

Remark: We always have $\theta(E) = \theta((E \cap M) \cup (E \cap M^c)) \leq \theta(E \cap M) + \theta(E \cap M^c)$. So, in order to show M is θ -measurable, all we need show is that $\theta(E \cap M) + \theta(E \cap M^c) \leq \theta(E)$.

This inequality always holds if $\theta(E) = \infty$.

Carathéodory's Theorem

Let $\theta : \mathcal{P}(\Omega) \rightarrow [0, \infty]$ be an outer measure on Ω .

- (i) $\mathcal{M}_\theta = \{M \subseteq \Omega \mid M \text{ is } \theta\text{-measurable}\}$ is a σ -algebra.
- (ii) $\theta|_{\mathcal{M}_\theta} : \mathcal{M}_\theta \rightarrow [0, \infty]$ is a complete measure.

Proof: We will show systematically via a series of claims.

Claim 1: \mathcal{M}_θ is an algebra of subsets.

- We have that $\emptyset \in \mathcal{M}_\theta$.

$$\begin{aligned}\theta(E) &\geq \theta(E \cap \emptyset) + \theta(E \cap \emptyset^c) \\ &= 0 + \theta(E).\end{aligned}$$

- Let $M \in \mathcal{M}_\theta$. Clearly, M^c is measurable, since the definition of measurable is symmetric.
- Suppose M_1, M_2 are measurable. We will show that $M_1 \cap M_2$ is measurable.

$$\begin{aligned}\theta(E) &\geq \theta(E \cap M_1) + \theta(E \cap M_1^c) \\ &\geq \theta(E \cap M_1 \cap M_2) + \theta(E \cap M_1 \cap M_2^c) + \theta(E \cap M_1^c \cap M_2) + \theta(E \cap M_1^c \cap M_2^c) \\ &\geq \theta(E \cap M_1 \cap M_2) + \theta(E \cap ((M_1 \cap M_2^c) \cup (M_1^c \cap M_2) \cup (M_1^c \cap M_2^c))) \\ &= \theta(E \cap M_1 \cap M_2) + \theta(E \cap (M_1 \cap M_2)^c).\end{aligned}$$

Thus, $M_1 \cap M_2$ is measurable.

Claim 2: $\theta|_{\mathcal{M}_\theta}$ is a finitely additive measure. Let $M_1, M_2 \in \mathcal{M}_\theta$ with $M_1 \cap M_2 = \emptyset$.

$$\begin{aligned}\theta(M_1 \sqcup M_2) &= \theta(M_1 \sqcup M_2 \cap M_1) + \theta(M_1 \sqcup M_2 \cap M_1^c) \\ &= \theta(M_1) + \theta(M_2).\end{aligned}$$

Claim 3: If $\{M_k\}_{k \geq 1} \subseteq \mathcal{M}_\theta$ are pairwise disjoint, then $\forall E \subseteq \Omega$, $\theta(E \cap \bigsqcup M_k) = \sum \theta(E \cap M_k)$.

$$\theta\left(E \cap \bigsqcup_{k=1}^n M_k\right) = \theta\left(\bigsqcup_{k=1}^n E \cap M_k\right)$$

cutting with M_n , we have

$$\begin{aligned}&= \theta\left(\bigsqcup_{k=1}^n E \cap M_k \cap M_n\right) + \theta\left(\bigsqcup_{k=1}^n E \cap M_k \cap M_n^c\right) \\ &= \theta(E \cap M_n) + \theta\left(\bigsqcup_{k=1}^{n-1} E \cap M_k\right)\end{aligned}$$

cutting with M_{n-1} , we get

$$= \theta(E \cap M_n) + \theta(E \cap M_{n-1}) + \theta\left(\bigsqcup_{k=1}^{n-2} E \cap M_k\right).$$

Continuing inductively, we have

$$\theta\left(E \cap \bigsqcup_{k=1}^n M_k\right) = \sum_{k=1}^n \theta(E \cap M_k).$$

In the infinite case,

$$\begin{aligned}\sum \theta(E \cap M_k) &\geq \theta\left(\bigsqcup E \cap M_k\right) \\ &= \theta\left(E \cap \bigsqcup M_k\right) \\ &\geq \theta\left(E \cap \bigsqcup_{k=1}^n M_k\right) \\ &= \sum_{k=1}^n \theta(E \cap M_k).\end{aligned}$$

Letting $n \rightarrow \infty$, we are done.

Claim 4: \mathcal{M}_θ is a σ -algebra. Additionally, $\theta|_{\mathcal{M}_\theta}$ is a measure.

Let $\{M_k\}_{k \geq 1} \subseteq \mathcal{M}_\theta$ be pairwise disjoint. Let $M = \bigsqcup M_k$. We will show M is measurable. Let $P_n = \bigsqcup_{k=1}^n M_k$. For $E \subseteq \Omega$,

$$\theta(E) \geq \theta(E \cap P_n) + \theta(E \cap P_n^c) \quad \text{Claim 1}$$

$$\geq \sum_{k=1}^n \theta(E \cap M_k) + \theta(E \cap M^c). \quad \text{Monotonicity}$$

Letting $n \rightarrow \infty$,

$$\begin{aligned}\theta(E) &\geq \sum_{k=1}^{\infty} \theta(E \cap M_k) + \theta(E \cap M^c) \\ &= \theta(E \cap M) + \theta(E \cap M^c)\end{aligned} \quad \text{Claim 3}$$

Thus, M is measurable. Taking $E = \Omega$ in Claim 3, we show that $\theta|_{\mathcal{M}_\theta}$ is a measure.

Claim 5: $\theta|_{\mathcal{M}_\theta}$ is complete.

Let $N \subseteq \Omega$ with $\theta(N) = 0$. Then, for all $E \subseteq \Omega$,

$$\begin{aligned}\theta(E \cap N) + \theta(E \cap N^c) &\leq \theta(N) + \theta(E) \\ &= \theta(E).\end{aligned}$$

Thus, $N \in \mathcal{M}_\theta$. If $M \in \mathcal{M}_\theta$ and $\theta(M) = 0$, and $N \subseteq M$, then by monotonicity we have $\theta(N) = 0$, so $N \in \mathcal{M}_\theta$.

Remark: If $\theta(N) = 0$, then $N \in \mathcal{M}_\theta$, and $\theta(E \cup N) = \theta(E)$ and $\theta(E \setminus N) = \theta(E)$.

$$\begin{aligned}\theta(E) &\leq \theta(E \cup N) \\ &\leq \theta(E) + \theta(N) \\ &= \theta(E) \\ \theta(E) &= \theta(N \cup (E \setminus N)) \\ &\leq \theta(N) + \theta(E \setminus N) \\ &= \theta(E \setminus N) \\ &\leq \theta(E)\end{aligned}$$

Lebesgue Measure over \mathbb{R}

Consider the family $\mathcal{E} = \{(a, b) \mid a \leq b\}$. Let $\lambda_0 : \mathcal{E} \rightarrow [0, \infty]$, with $\lambda_0((a, b)) = b - a$.

We see that \mathcal{E} is a covering family with $\emptyset \in \mathcal{E}$. Notice that $\lambda_0(\emptyset) = 0$. As a result, we get the Lebesgue *outer* measure, $\lambda^* : \mathcal{P}(\mathbb{R}) \rightarrow [0, \infty]$, with

$$\lambda^*(E) := \inf \left\{ \sum_{k=1}^{\infty} \lambda_0(I_k) \mid E \subseteq \bigcup_{k=1}^{\infty} I_k, I_k \in \mathcal{E} \right\}.$$

We thus define the Lebesgue σ -algebra as

$$\mathcal{L} = \{E \subseteq \mathbb{R} \mid E \text{ is } \lambda^* \text{-measurable}\}.$$

The Lebesgue measure is $\lambda := \lambda^*|_{\mathcal{L}}$. We know from Carathéodory's theorem that λ is complete.

Properties of the Lebesgue Measure

Proposition: Countable Subsets are Lebesgue Measurable

If $D \subseteq \mathbb{R}$ is countable, then $D \in \mathcal{L}$ and $\lambda(D) = 0$.

Proof: It suffices to show that for $t \in \mathbb{R}$, $\{t\}$ is Lebesgue measurable.

We have, for any $\varepsilon > 0$,

$$\{t\} \subseteq \left(t - \frac{\varepsilon}{2}, t + \frac{\varepsilon}{2}\right) \in \mathcal{E}.$$

Thus, $\lambda^*(\{t\}) \leq \lambda_0\left(\left(t - \frac{\varepsilon}{2}, t + \frac{\varepsilon}{2}\right)\right) = \varepsilon$. Since ε was arbitrary, we have that $\lambda^*(\{t\}) = 0$.

Thus, we have $\{t\} \in \mathcal{L}$. If $D = \{t_k\}_{k \geq 1}$ is countable, since each $\{t_k\} \in \mathcal{L}$, we have

$$\begin{aligned}D &= \bigcup_{k=1}^{\infty} \{t_k\} \in \mathcal{L}, \\ \lambda(D) &= \sum_{k=1}^{\infty} \lambda(\{t_k\}) \\ &= 0.\end{aligned}$$

The converse is not true: the Cantor set has measure 0.

Proposition: Borel Sets are Lebesgue Measurable

$$\mathcal{B}_{\mathbb{R}} \subseteq \mathcal{L}.$$

Proof: We show that $(-\infty, b) = I \in \mathcal{L}$ for any $b \in \mathbb{R}$. This is because $\sigma(\{(-\infty, b) \mid b \in \mathbb{R}\}) = \mathcal{B}_{\mathbb{R}}$, we will have that $\mathcal{B}_{\mathbb{R}} \subseteq \mathcal{L}$.

Let $E \subseteq \mathbb{R}$. Let $F = E \setminus \{b\}$. Let $F_1 = F \cap I = F \cap (-\infty, b)$, $F_2 = F \cap I^c = F \cap [b, \infty) = F \cap (b, \infty)$. Assume $F \subseteq \bigcup_{k=1}^{\infty} I_k$, with I_k open.

Let $L_k = (-\infty, b) \cap I_k$, $U_k = (b, \infty) \cap I_k$. Notice that L_k and U_k are open intervals, and $F_1 \subseteq \bigcup_{k=1}^{\infty} L_k$, $F_2 \subseteq \bigcup_{k=1}^{\infty} U_k$.

$$\begin{aligned} \lambda^*(F \cap I) + \lambda^*(F \cap I^c) &= \lambda^*(F_1) + \lambda^*(F_2) \\ &\leq \sum_{k=1}^{\infty} \lambda_0(L_k) + \sum_{k=1}^{\infty} \lambda_0(U_k) \\ &= \sum_{k=1}^{\infty} (\lambda_0(L_k) + \lambda_0(U_k)) \\ &= \sum_{k=1}^{\infty} \lambda_0(I_k) \end{aligned}$$

meaning

$$\lambda^*(F \cap I) + \lambda^*(F \cap I^c) \leq \lambda^*(F).$$

Therefore, F is λ^* -measurable. Notice that $E \cap I = F \cap I = F_1$, and $E \cap I^c = E \cap [b, \infty) \subseteq F_2 \cup \{b\}$. We have

$$\begin{aligned} \lambda^*(E \cap I) + \lambda^*(E \cap I^c) &\leq \lambda^*(F_1) + \lambda^*(F_2 \cup \{b\}) \\ &\leq \lambda^*(F_1) + \lambda^*(F_2) + \lambda^*(\{b\}) \\ &= \lambda^*(F_1) + \lambda^*(F_2) \\ &\leq \lambda^*(F) \\ &\leq \lambda^*(E). \end{aligned}$$

Thus, E is λ^* -measurable.

Remark: Every Borel set, including closed sets, open sets, compact sets, F_{σ} -sets, G_{δ} -sets, etc., is Lebesgue measurable.

Proposition: Measure of an Interval

If I is any interval, then $\lambda(I)$ is equal to the length of I .

Proof: Let $I = [a, b]$. For all $\varepsilon > 0$, we have

$$I \subseteq \left(a - \frac{\varepsilon}{2}, b + \frac{\varepsilon}{2}\right),$$

meaning $\lambda^*(I) \leq (b - a) + \varepsilon$. Thus, we have $\lambda(I) = \lambda^*(I) \leq b - a$. To show the reverse direction, let

$$I \subseteq \bigcup_{k=1}^{\infty} I_k \quad I_k \text{ open.}$$

It suffices to show that

$$\sum_{k=1}^{\infty} \lambda_0(I_k) \geq b - a.$$

Since I is compact, $\exists n$ with

$$I \subseteq \bigcup_{k=1}^n I_k.$$

Let $\ell = \sum_{k=1}^n l_k$ (*).

Without loss of generality, let $a \in I_1 = (a_1, b_1)$. If $b_1 \geq b$, we are done. If not, we have $a_1 < a < b_1 < b$.

Now, $b_1 \in I \setminus I_1$. Without loss of generality, $b_1 \in I_2 = (a_2, b_2)$. If $b_2 \geq b$, we are done, as

$$\begin{aligned}\ell &\geq (b_1 - a_1) + (b_2 - a_2) \\ &= b_2 - (a_2 - b_1) - a_1 \\ &\geq b - a_1 \\ &\geq b - a.\end{aligned}$$

We continue this process; it must terminate, as there are finitely many such intervals, meaning $b_m \geq b$ for some m . We have a subcollection $\{(a_k, b_k)\}_{k=1}^m$, with $a_1 < a$, $a_2 < b_1 < b_2$, etc. all the way to $a_m < b_{m-1} < b_m$, and $b_m \geq b$.

$$\begin{aligned}\ell &\geq \sum_{k=1}^m \lambda_0(a_k - b_k) \\ &= (b_m - a_m) + (b_{m-1} - a_{m-1}) + \cdots + (b_1 - a_1) \\ &= b_m - (a_m - b_{m-1}) - (a_{m-1} - b_{m-2}) - \cdots - (a_2 - b_1) - a_1 \\ &= b_m + (b_{m-1} - a - m) + (b_{m-2} + a_{m-1}) + \cdots + (b_1 - a_2) - a_1 \\ &\geq b_m - a_1 \\ &\geq b - a_1 \\ &\geq b - a.\end{aligned}$$

Thus, $\lambda^*([a, b]) = \lambda([a, b]) = b - a$.

Let $I = (a, b]$. Let $I_n = [a + 1/n, b]$. Then, $I = \bigcup_{n=1}^{\infty} I_n$.

$$\begin{aligned}\lambda(I) &= \lambda\left(\bigcup_{n=1}^{\infty} I_n\right) \\ &= \lim_{n \rightarrow \infty} \lambda(I_n) \\ &= \lim_{n \rightarrow \infty} (b - a) - (1/n) \\ &= b - a.\end{aligned}$$

Similarly for $\lambda([a, b)) = b - a$, and $\lambda((a, b)) = b - a$.

If I is unbounded, for every n , we can find a closed and bounded $I_n \subseteq I$ with $\lambda(I_n) = n$. Therefore, $\lambda(I) \geq \lambda(I_n) = n$. Therefore, $\lambda(I) = \infty$.

Lemma: Translation-Invariance of the Outer Measure

For $E \subseteq \mathbb{R}$, $t \in \mathbb{R}$, $\lambda^*(E + t) = \lambda^*(E)$.

Proof: Given that $E \subseteq \bigcup_{k \geq 1} I_k$, then $E + t \subseteq \bigcup_{k \geq 1} (I_k + t)$. We have that $I_k + t$ are still open intervals. Note that $\lambda_0(I_k + t) = \lambda_0(I_k)$.

Therefore,

$$\begin{aligned}\lambda^*(E + t) &\leq \sum_{k=1}^{\infty} \lambda_0(I_k + t) \\ &= \sum_{k=1}^{\infty} \lambda_0(I_k).\end{aligned}$$

By definition, $\lambda^*(E + t) \leq \lambda^*(E)$.

Additionally,

$$\begin{aligned}\lambda^*(E) &= \lambda^*(E + t - t) \\ &\leq \lambda^*(E + t).\end{aligned}$$

Proposition: Translation-Invariance of the Lebesgue Measure

If $M \in \mathcal{L}$, and $t \in \mathbb{R}$, then $M + t \in \mathcal{L}$ and $\lambda(M + t) = \lambda(M)$.

Proof: Let $E \subseteq \mathbb{R}$.

$$\begin{aligned}\lambda^*(E) &= \lambda^*(E - t) \\ &= \lambda^*((E - t) \cap M) + \lambda^*((E - t) \cap M^c) \\ &= \lambda^*((E - t) \cap M + t) + \lambda^*((E - t) \cap M^c + t) \\ &= \lambda^*(E \cap (M + t)) + \lambda^*(E \cap (M + t)^c).\end{aligned} \quad M \in \mathcal{L}$$

Therefore, $M + t \in \mathcal{L}$, and

$$\begin{aligned}\lambda(M + t) &= \lambda^*(M + t) \\ &= \lambda^*(M) \\ &= \lambda(M).\end{aligned}$$

Thus, we have our measure space, $(\mathbb{R}, \mathcal{L}, \lambda)$, with

- λ complete;
- $\mathcal{B}_{\mathbb{R}} \subseteq \mathcal{L}$;
- $\lambda(I) = \text{length}(I)$;
- $\lambda(E + t) = \lambda(E)$;
- λ is σ -finite.

Regularity of the Lebesgue Measure

Theorem: Approximating a Measurable Set

Let $M \in \mathcal{L}$.

- (1) $\forall \epsilon > 0, \exists U \subseteq \mathbb{R}$ open with $M \subseteq U$ and $\lambda(U \setminus M) < \epsilon$.
- (2) There is a G_δ set $V \subseteq \mathbb{R}$ with $M \subseteq V$ and $\lambda(V \setminus M) = 0$.
- (3) $\forall \epsilon > 0, \exists C \subseteq \mathbb{R}$ closed with $C \subseteq M$ and $\lambda(M \setminus C) < \epsilon$.
- (4) There is a F_σ set with $F \subseteq M$ and $\lambda(M \setminus F) = 0$.

Proof of (1): If $M \in \mathcal{L}$, then $\lambda(M) = \lambda^*(M)$. By definition, given $\epsilon > 0, \exists M \subseteq \bigcup_{k=1}^{\infty} I_k$, with I_k open, and

$$\begin{aligned}\lambda(M) + \epsilon &> \sum_{k=1}^{\infty} \lambda_0(I_k) \\ &= \sum_{k=1}^{\infty} \lambda(I_k) \\ &\geq \lambda\left(\bigcup_{k=1}^{\infty} I_k\right).\end{aligned}$$

Set $U = \bigcup_{k=1}^{\infty} I_k$.

If $\lambda(M) < \infty$, then $\lambda(U \setminus M) = \lambda(U) - \lambda(M) < \varepsilon$. Otherwise, if $\lambda(M) = \infty$, then $M = \bigsqcup_{k=1}^{\infty} M_k$, where each $\lambda(M_k) < \infty$.

For each M_k , find U_k open with $U_k \supseteq M_k$ and $\lambda(U_k \setminus M_k) = \lambda(U_k) - \lambda(M_k) < \varepsilon \cdot 2^{-k}$. Set $U = \bigcup U_k \supseteq M$. Then,

$$\begin{aligned} \lambda(U \setminus M) &= \lambda\left(\bigcup_{k=1}^{\infty} U_k \setminus \bigsqcup_{k=1}^{\infty} M_k\right) \\ &= \lambda\left(\bigcup_{k=1}^{\infty} (U_k \setminus M_k^c)\right) \\ &\leq \sum_{k=1}^{\infty} \lambda(U_k \setminus M_k) \\ &\leq \sum_{k=1}^{\infty} \varepsilon \cdot 2^{-k} \\ &= \varepsilon. \end{aligned}$$

Proof of (2): For every $n \geq 1$, find an open $U_n \subseteq \mathbb{R}$ with $U_n \supseteq M$ and $\lambda(U_n \setminus M) < 1/n$. Set $V = \bigcap_{n=1}^{\infty} U_n$.

$$\begin{aligned} \lambda(V \setminus M) &= \lambda(V \cap M^c) \\ &= \lambda\left(\bigcap_{n=1}^{\infty} (U_n \setminus M)\right) \\ &\leq \lambda(U_n \setminus M) \\ &< 1/n \end{aligned} \quad \forall n$$

meaning

$$\lambda(V \setminus M) = 0.$$

Proof of (3): $M^c \in \mathcal{L}$. Use (1) to prove.

Proof of (4): Use (3).

Corollary: Completion of the Borel Measure Space

$$(\mathbb{R}, \mathcal{L}, \lambda) = (\mathbb{R}, \overline{\mathcal{B}}_{\mathbb{R}}, \overline{\mu}),$$

where $\mu = \lambda|_{\mathcal{B}_{\mathbb{R}}}$.

Proof: We want to show that if $M \in \mathcal{L}$, then $M = B \cup E$, where $E \subseteq N \in \mathcal{B}_{\mathbb{R}}$, where $\mu(N) = 0$.

We know $\exists V \in \mathcal{G}_{\delta}$ and $F \in \mathcal{F}_{\sigma}$, with $F \subseteq M \subseteq V$, $\lambda(M \setminus F) = \lambda(V \setminus M) = 0$.

Set $M = F \cup (M \setminus F)$. We have F Borel, and $M \setminus F \subseteq V \setminus F$. We know that $\mu(V \setminus F) = 0$.

Corollary: Inner and Outer Regularity

Let $M \in \mathcal{L}$. Then,

- Outer regularity: $\lambda(M) = \inf \{ \lambda(U) \mid U \supseteq M, U \text{ open} \}$
- Inner regularity: $\lambda(M) = \sup \{ \lambda(K) \mid K \subseteq M, K \text{ compact} \}$

Proof of (1): If $\lambda(M) = \infty$, the proof is clear.

Assume $\lambda(M) < \infty$. The \leq direction is clear.

Let $\varepsilon > 0$; we have $\exists U \subseteq \mathbb{R}$ with $M \subseteq U$ and $\lambda(U \setminus M) < \varepsilon$, so $\lambda(U) < \lambda(M) + \varepsilon$.

Proof of (2): Assume M is bounded. Given $\varepsilon > 0$, find C closed with $C \subseteq M$ and $\lambda(M \setminus C) < \varepsilon$. Since C is bounded, we have C is compact. Since M is bounded, $\lambda(M) < \infty$. Therefore, $\lambda(C) < \infty$, meaning $\lambda(M) - \lambda(C) < \varepsilon$, meaning $\lambda(M) - \varepsilon < \lambda(C)$. Since $\lambda(M)$ is an upper bound for the right hand side, we are done.

Suppose M is not bounded. Set $M_n = M \cap [-n, n]$. Notice that $M_1 \subseteq M_2 \subseteq \dots$, with $\bigcup M_n = M$. Therefore,

$$\lambda(M) = \sup M_n.$$

Case 1: $\lambda(M) = +\infty$. For every n , find a compact $K_n \subseteq M_n$ (which is possible as the M_n are bounded) and $\lambda(M_n) - 1 < \lambda(K_n)$. Letting $n \rightarrow \infty$, we have $\lambda(K_n) \rightarrow \infty$. Therefore, $\sup \lambda(K_n) = \infty$.

Case 2: $\lambda(M) < \infty$. Given $\varepsilon > 0$, find n with $\lambda(M) - \varepsilon/2 < \lambda(M_n)$. There is a compact K with $K \subseteq M_n$ and $\lambda(M_n) - \varepsilon/2 < \lambda(K)$. Therefore, $K \subseteq M$ with $\lambda(M) - \varepsilon < \lambda(K)$.

Proposition: Symmetric Difference Approximation

Let $M \in \mathcal{L}$ with $\lambda(M) < \infty$. Given $\varepsilon > 0$, there is an open $V = \bigcup_{j=1}^n (a_j, b_j)$ such that $\lambda(M \Delta V) < \varepsilon$.

Proof: There is an open set U with $M \subseteq U$ and $\lambda(U \setminus M) = \lambda(U) - \lambda(M) < \varepsilon/2$. Since every open set is a disjoint union of open intervals, we have $U = \bigcup_{j=1}^{\infty} (a_j, b_j)$. Therefore, $\sum \lambda(a_j, b_j) \leq \lambda(M)$. Thus, $\exists n$ large such that $\sum_{j=n+1}^{\infty} \lambda(a_j, b_j) < \varepsilon/2$. Set $V = \bigcup_{j=1}^n (a_j, b_j)$.

Vitali's Theorem

Given $E \subseteq \mathbb{R}$ with $\lambda^*(E) > 0$, $\exists N \subseteq E$ with $N \notin \mathcal{L}$.

Proof: Assume E is bounded; $E \subseteq [-a, a]$. Put an equivalence relation on E : $x \sim y$ if and only if $x - y \in \mathbb{Q}$. Therefore, $E = \bigcup_{i \in I} [x_i]$, with $x_i \in E$. Set $N = \{x_i\}_{i \in I}$. We claim that N is not measurable.

Let $\{r_k\}_{k=1}^{\infty}$ be an enumeration of the rationals inside $\mathbb{Q} \cap [-2a, 2a]$. Notice that $\{r_k + N\}_{k=1}^{\infty}$ are pairwise disjoint. Also, $E \subseteq \bigcup_{k=1}^{\infty} r_k + N$, since, given $x \in E$, we have $x \sim x_i$ for some $x_i \in N$, so $x - x_i \in \mathbb{Q} \cap [-2a, 2a]$, meaning $x - x_i = r_k$ for some $r_k \in \mathbb{Q} \cap [-2a, 2a]$, meaning $x \in r_k + N$.

If N were measurable, then

$$\begin{aligned} 0 &< \lambda^*(E) \\ &\leq \lambda^*\left(\bigcup_{k=1}^{\infty} r_k + N\right) \\ &= \sum_{k=1}^{\infty} \lambda(r_k + N) \\ &= \sum_{k=1}^{\infty} \lambda(N). \end{aligned}$$

We also have $\lambda(N) = \lambda^*(N) \leq \lambda^*(E) \leq 2a$. Together, we arrive at a contradiction.

If E is not bounded, let $E_n = E \cap [-n, n]$. Then,

$$\begin{aligned} 0 &< \lambda^*(E) \\ &= \lambda^*(E_n) \\ &\leq \sum_{n=1}^{\infty} \lambda^*(E_n). \end{aligned}$$

Since $\lambda^*(E) > 0$, there must exist some E_n with $\lambda^*(E_n) > 0$, meaning E_n contains a non-measurable subset, so E has a non-measurable subset.

Cantor-Lebesgue Function

To find a non-Borel, Lebesgue-measurable set, we must construct and explore the properties of the Cantor-Lebesgue function.

Proof: Consider the Cantor set:

$$\begin{aligned} C_0 &= [0, 1] \\ C_1 &= [0, 1/3] \cup [2/3, 1] \\ C_2 &= [0, 1/9] \cup [2/9, 1/3] \cup [2/3, 7/9] \cup [8/9, 1] \\ C_n &= \frac{1}{3} (C_{n-1} \cup (2 + C_{n-1})) \\ \mathcal{C} &= \bigcap_{n=0}^{\infty} C_n. \end{aligned}$$

To find $\lambda(\mathcal{C})$, notice that \mathcal{C} is closed (and thus Borel), meaning $\lambda(\mathcal{C}) = \lim_{n \rightarrow \infty} \lambda(C_n)$, meaning $\lambda(\mathcal{C}) = 0$.

We will build a function from the removed intervals of the Cantor set. Let

- $G_1 = C_0 \setminus C_1 = \underbrace{(1/3, 2/3)}_{I_{1,1}}$
- $G_2 = C_1 \setminus C_2 = \underbrace{(1/9, 2/9)}_{I_{2,1}} \sqcup \underbrace{(7/9, 8/9)}_{I_{2,2}}$
- $G_3 = C_2 \setminus C_3 = \underbrace{(1/27, 2/27)}_{I_{3,1}} \sqcup \underbrace{(7/27, 8/27)}_{I_{3,2}} \sqcup \underbrace{(19/27, 20/27)}_{I_{3,3}} \sqcup \underbrace{(25/27, 26/27)}_{I_{3,4}}.$

At each step, we have $G_k = C_{k-1} \setminus C_k = \bigsqcup_{j=1}^{2^{k-1}} I_{k,j}$. If we let $L_k = \bigsqcup_{j=1}^k G_j$. Notice that $L_k \sqcup C_k = [0, 1]$.

Let

$$\begin{aligned} g_k &= \sum_{j=1}^{2^{k-1}} \frac{2j-1}{2^k} \mathbb{1}_{I_{k,j}} \\ g_1 &= \frac{1}{2} \mathbb{1}_{(1/3, 2/3)} \\ g_2 &= \frac{1}{4} \mathbb{1}_{(1/9, 2/9)} + \frac{3}{4} \mathbb{1}_{(7/9, 8/9)} \\ g_3 &= \frac{1}{8} \mathbb{1}_{(1/27, 2/27)} + \frac{3}{8} \mathbb{1}_{(7/27, 8/27)} + \frac{5}{8} \mathbb{1}_{(19/27, 20/27)} + \frac{7}{8} \mathbb{1}_{(25/27, 26/27)}. \end{aligned}$$

Now, let $f_n = \sum_{k=1}^n g_k$.

Let $\varphi_n : [0, 1] \rightarrow [0, 1]$ be the unique continuous extension of f_n , where $\varphi(0) = 0$, $\varphi(1) = 1$, and φ_n is linear on C_n .

We claim that $(\varphi_n)_n$ are uniformly Cauchy. Note that

$$|\varphi_{k+1}(x) - \varphi_k(x)| < \frac{1}{2^k}.$$

So, for $m > n$,

$$\begin{aligned} |\varphi_m(x) - \varphi_n(x)| &\leq |\varphi_m(x) - \varphi_{m-1}(x)| + \cdots + |\varphi_{n+1}(x) - \varphi_n(x)| \\ &\leq 2^{1-m} + \cdots + 2^{-n} \\ &\leq 2^{1-n} \\ \|\varphi_m(x) - \varphi_n(x)\|_u &\leq 2^{1-n}. \end{aligned}$$

Since $C([0, 1])$ is complete, we must have that $(\varphi_n)_n \xrightarrow{\|\cdot\|_u} \varphi \in C([0, 1])$. We call φ the Cantor-Lebesgue Function.

Properties of the Cantor-Lebesgue Function:

- (1) φ is increasing;
- (2) φ is constant on $[0, 1] \setminus \mathcal{C}$;
- (3) $\varphi([0, 1]) = [0, 1]$;
- (4) $\varphi(\mathcal{C}) = [0, 1]$.

Proof of Properties of Cantor-Lebesgue Function:

- (1) If $x \leq y$, then $\varphi_n(x) \leq \varphi_n(y)$, meaning $\varphi(x) \leq \varphi(y)$ as $n \rightarrow \infty$.
- (2) If $x \notin \mathcal{C}$, then $x \in \bigcup_{k=1}^{\infty} L_k$. Let $x \in L_\ell$. Thus, $\varphi(x) = \lim_{n \rightarrow \infty} \varphi_n(x) = \lim_{n \rightarrow \infty} f_n(x) = f_\ell(x)$.
- (3) Intermediate value theorem.
- (4) We can see that $\mathcal{C} \sqcup \underbrace{[0, 1] \setminus \mathcal{C}}_L = [0, 1]$. Thus,

$$\varphi([0, 1]) = \varphi(\mathcal{C}) \sqcup \varphi(L).$$

We can see that $\lambda(\varphi(L)) = 0$, since $\varphi(L)$ is a countable set. Thus, $\lambda(\varphi(\mathcal{C})) = 1$.

Since \mathcal{C} is compact, $\varphi(\mathcal{C})$ is compact, and thus closed.

If $\exists t \in [0, 1] \setminus \varphi(\mathcal{C})$, then $\exists \delta > 0$ such that $(t - \delta, t + \delta) \in [0, 1] \setminus \varphi(\mathcal{C})$, implying $\lambda(\varphi(\mathcal{C})) < 1$.

Properties of a New Function: Let $\psi : [0, 1] \rightarrow [0, 2]$, $\psi(x) = x + \varphi(x)$.

- (1) ψ is strictly increasing
- (2) $\psi : [0, 1] \rightarrow [0, 2]$ is bijective
- (3) $\lambda(\psi(\mathcal{C})) = 1$

Proof of Properties of New Function:

- (1) Trivial.
- (2) Intermediate Value Theorem.
- (3)

$$\begin{aligned} \psi(L) &= \psi\left(\bigcup L_k\right) \\ &= \bigcup \psi(L_k). \end{aligned}$$

Notice that

$$\begin{aligned} \psi(I_{k,j}) &= \{x + \varphi(x) \mid x \in I_{k,j}\} \\ &= \left\{x + \frac{2j-1}{2^k} \mid x \in I_{k,j}\right\} \\ \lambda(\psi(I_{k,j})) &= \lambda(I_{k,j}). \end{aligned}$$

Therefore, we see that

$$\begin{aligned} \lambda(\psi(G_k)) &= \lambda\left(\psi\left(\bigcup_{j=1}^{2^{k-1}} I_{k,j}\right)\right) \\ &= \lambda\left(\bigcup \psi(I_{k,j})\right) \\ &= \sum_{j=1}^{2^{k-1}} \lambda(\psi(I_{k,j})) \\ &= \sum_{j=1}^{2^{k-1}} \lambda(I_{k,j}) \\ &= \lambda(G_k). \end{aligned}$$

Thus,

$$\begin{aligned}\lambda(\psi(L)) &= \sum \lambda(\psi(G_k)) \\ &= \sum \lambda(G_k) \\ &= \sum \lambda\left(\bigsqcup G_k\right) \\ &= 1,\end{aligned}$$

meaning

$$\begin{aligned}[0, 2] &= \psi([0, 1]) \\ &= \psi(\mathcal{C} \sqcup L) \\ &= \psi(\mathcal{C}) \sqcup \psi(L) \\ &\Rightarrow \lambda(\psi(\mathcal{C})) = 1.\end{aligned}$$

Proposition: There is a set $E \in \mathcal{L} \setminus \mathcal{B}_{\mathbb{R}}$.

Proof of Proposition: We had $\psi : [0, 1] \rightarrow [0, 2]$ a continuous bijection with $\lambda(\psi(\mathcal{C})) = 1$. By Vitali's theorem, $\exists N \in \psi(\mathcal{C})$ with $N \notin \mathcal{L}$.

Set $E = \psi^{-1}(N) \subseteq \mathcal{C}$. Since $\lambda(\mathcal{C}) = 0$, and $E \subseteq \mathcal{C}$, $E \in \mathcal{L}$ (the Lebesgue measure is complete). Assume $E \in \mathcal{B}_{\mathbb{R}}$.

Since $\beta = \psi^{-1}$ is a continuous bijection, we have $N = \beta^{-1}(E)$ is Borel. \perp

Exercise: Let $f : X \rightarrow Y$ is a continuous map between two metric spaces. If $B \in \mathcal{B}_Y$, then $f^{-1}(B) \in \mathcal{B}_X$.

Measurable Functions

Measurable functions are morphisms in the category of measurable spaces.

Let (ω, \mathcal{M}) and (Λ, \mathcal{N}) be measurable spaces. $f : \Omega \rightarrow \Lambda$ is called \mathcal{M} - \mathcal{N} -measurable if $E \subseteq \mathcal{N}$ implies $f^{-1}(E) \in \mathcal{M}$.

When mapping into \mathbb{R} or \mathbb{C} , we assume the codomain is equipped with the Borel σ -algebra.

(1) $f : \Omega \rightarrow \mathbb{F}$ is measurable if $f^{-1}(B) \in \mathcal{M} \forall B \in \mathcal{B}_{\mathbb{F}}$.

(2) For $S \subseteq \mathbb{R}$, $f : S \rightarrow \mathbb{F}$ is measurable if it is $\mathcal{L}_S - \mathcal{B}_{\mathbb{F}}$ -measurable.

Proposition: Measurability On a Generated σ -Algebra

Suppose $\sigma(\mathcal{E}) = \mathcal{N}$. Then, $f : \Omega \Rightarrow *$ is measurable if and only if $f^{-1}(E) \in \mathcal{M} \forall E \in \mathcal{E}$.

Proof: The forward direction is clear.

In the reverse direction, let $\mathcal{F} = \{F \subseteq \Lambda \mid f^{-1}(F) \in \mathcal{M}\}$. We have that $\mathcal{E} \subseteq \mathcal{F}$. All we need do is show that \mathcal{F} is a σ -algebra, so $\mathcal{N} \subseteq \mathcal{F}$.

Thus, if $f : X \rightarrow Y$ is continuous between metric spaces, then f is \mathcal{B}_X - \mathcal{B}_Y -measurable.

Additionally, $f : \Omega \rightarrow \mathbb{R}$ is measurable if and only if $[f < b] := \{x \in \Omega \mid f(x) < b\}$, or $[f < b] = f^{-1}((-\infty, b))$ is in \mathcal{M} for all $b \in \mathbb{R}$.

Extended Real Numbers

We sometimes work with the extended real numbers $\bar{\mathbb{R}} = [-\infty, \infty] = \mathbb{R} \cup \{\pm\infty\}$. It isn't a field, but $-\infty \leq a \leq \infty$ for all $a \in \bar{\mathbb{R}}$.

Exercise: $\mathcal{B}_{\bar{\mathbb{R}}} = \{E \subseteq \bar{\mathbb{R}} \mid E \cap \mathbb{R} \in \mathcal{B}_{\mathbb{R}}\}$ is a σ -algebra on $\bar{\mathbb{R}}$.

A member of $\mathcal{B}_{\bar{\mathbb{R}}}$ looks like $B, B \cup \{\infty\}, B \cup \{-\infty\}, B \cup \{\pm\infty\}$ where $B \in \mathcal{B}_{\mathbb{R}}$.

- (1) $f : \Omega \rightarrow \bar{\mathbb{R}}$ is measurable if it is \mathcal{M} - $\mathcal{B}_{\bar{\mathbb{R}}}$ -measurable.
- (2) $S \subseteq \mathbb{R}, f : S \rightarrow \bar{\mathbb{R}}$ is measurable if f is \mathcal{L}_S - $\mathcal{B}_{\bar{\mathbb{R}}}$ -measurable.

Proposition: Preservation of Measurability under Operations

If $f, g : \Omega \rightarrow \mathbb{R}$ are measurable, then

- (1) $\alpha \in \mathbb{R}, \alpha f$ is measurable;
- (2) $f \pm g$ is measurable;
- (3) fg is measurable;
- (4) $\frac{f}{g}$ is measurable provided $g \neq 0$ on Ω .

Proof of (2): Fix $b \in \mathbb{R}$. We want to show that $[f + g < b] \in \mathcal{M}$. Let $x \in \Omega$ such that $f(x) + g(x) < b$. Then, $f(x) < b - g(x)$.

So, $\exists r \in \mathbb{Q}$ with $f(x) < r < b - g(x)$. So, $g(x) < b - r$. Therefore, $[f + g < b] \subseteq \bigcup_{r \in \mathbb{Q}} ([f < r] \cap [g < b - r])$. Reverse inclusion is straightforward.

Proof of (3): First, we will show that f^2 is measurable.

If $b \leq 0$, then $[f^2 < b] = \emptyset$.

Let $b > 0$. Then, $[f^2 < b] = [-\sqrt{b} < f < \sqrt{b}] = f^{-1}((-\sqrt{b}, \sqrt{b}))$.

We have $fg = \frac{1}{2}((f + g)^2 - f^2 - g^2)$, so from (1), (2), and above, we have fg is measurable.

Exercise: $\sigma(\{[-\infty, b] \mid b \in \mathbb{R}\}) = \sigma(\{[-\infty, b] \mid b \in \mathbb{R}\}) = \mathcal{B}_{\bar{\mathbb{R}}}$. When checking if $f : \Omega \rightarrow \bar{\mathbb{R}}$ is measurable, we need only check $f^{-1}([-\infty, b])$ is measurable.

Proposition: More Preservation of Measurability

Let $f, g : \Omega \rightarrow \bar{\mathbb{R}}$. Then,

- (1) $\max(f, g)$ is measurable;
- (2) $\min(f, g)$ is measurable;
- (3) $f^+ = \max(f, 0)$ and $f^- = -\min(f, 0)$ are measurable;
- (4) $|f|$ is measurable.

Proof: Fix $b \in \mathbb{R}$.

(1)

$$[\max(f, g) < b] = [f < b] \cap [g < b].$$

(2)

$$[\min(f, g) < b] = [f < b] \cup [g < b].$$

(3)

$$\begin{aligned} [\max(f, 0) < b] &= [f < b] \cap [0 < b] \\ [-\min(f, 0) < b] &= [-f < b] \cup [0 < b]. \end{aligned}$$

(4) $|f| = f^+ + f^-$.**Proposition: Sequence of Measurable Functions**

Let $(f_n : \Omega \rightarrow \overline{\mathbb{R}})_n$ be a sequence of measurable functions. Then,

- (1) $\sup f_n$ is measurable;
- (2) $\inf f_n$ is measurable;
- (3) $\limsup f_n$ is measurable;
- (4) $\liminf f_n$ is measurable.

Proof: Let $b \in \mathbb{R}$.

(1)

$$[\sup f_n \leq b] = \bigcap_{n=1}^{\infty} [f_n \leq b]$$

(2)

$$[\inf f_n < b] = \bigcup_{n=1}^{\infty} [f_n < b]$$

(3)

$$\limsup f_n = \inf_{m \geq 1} \left(\sup_{n \geq m} f_n \right)$$

(4)

$$\liminf f_n = \sup_{m \geq 1} \left(\inf_{n \geq m} f_n \right)$$

Proposition: Pointwise Convergence of Measurable Functions

Let $(f_n : \Omega \rightarrow \overline{\mathbb{R}})$ be a sequence of measurable functions with $(f_n)_n \rightarrow f$ pointwise. Then, f is measurable.

Proof: If $(f_n)_n \rightarrow f$ pointwise, then $f = \limsup f_n = \liminf f_n$.

Simple Functions

- (1) for $E \subseteq \Omega$, then $\mathbb{1}_E : \Omega \rightarrow \mathbb{R}$, the characteristic function of E , is defined by

$$\mathbb{1}_E(x) = \begin{cases} 1 & x \in E \\ 0 & x \notin E \end{cases}.$$

If $E = \{x_0\}$, then we write $\mathbb{1}_E = \delta_{x_0}$.

- (2) A simple function $\phi : \Omega \rightarrow \mathbb{R}$ is a linear combination of characteristic functions.

$$\phi = \sum_{k=1}^n c_k \mathbb{1}_{E_k}.$$

$$c_k \in \mathbb{R}, E_k \subseteq \Omega$$

Remark: ϕ can assume finitely many values, specifically at most 2^n .

If $\text{ran}(\phi) = \{d_1, \dots, d_m\}$, where d_j are distinct. Write $D_j = \phi^{-1}(\{d_j\})$. Then,

$$\phi = \sum_{j=1}^m d_j \mathbb{1}_{D_j}$$

is known as the *standard form*, where d_j are distinct, and $\sqcup D_j = \Omega$.

Exercise 1: Given $\phi = \sum_{k=1}^n c_k \mathbb{1}_{E_k}$, ϕ is measurable if and only if $E_k \in \mathcal{M}$.

Exercise 2: If X is a metric space, $\mathbb{1}_E$ is continuous if and only if E is clopen in X .

Proposition: Properties of Characteristic Functions

(1)

$$\mathbb{1}_{\sqcup D_j} = \sum_{j=1}^m \mathbb{1}_{D_j}$$

(2)

$$\mathbb{1}_E \cdot \mathbb{1}_F = \mathbb{1}_{E \cap F}$$

(3)

$$\begin{aligned} \Sigma(\Omega) &:= \{\phi \mid \phi : \Omega \rightarrow \mathbb{R} \text{ simple}\} \\ \Sigma(\Omega, \mathcal{M}) &:= \{\phi \mid \phi : \Omega \rightarrow \mathbb{R} \text{ simple and measurable}\} \end{aligned}$$

is a unital separating subalgebra of $\mathcal{F}(\Omega, \mathbb{R})$.

(4) Let X be a compact, totally disconnected metric space. Then,

$$\mathfrak{C} := \text{span}\{\mathbb{1}_E \mid E \subseteq X \text{ clopen}\}$$

is a unital separating subalgebra for $C(X)$.

Therefore, $\overline{\mathfrak{C}}^{\|\cdot\|_\infty} = C(X)$.

Theorem: Pointwise Convergence of Simple Measurable Functions

If (Ω, \mathcal{M}) is a measurable space, and $f : \Omega \rightarrow \overline{\mathbb{R}}$ is measurable, there is a sequence $(\phi_n)_n$ of simple measurable functions such that $\phi_n(x) \rightarrow f(x)$ for all $x \in \Omega$.

If $f \geq 0$, we can take $(\phi_n)_n$ to be pointwise increasing.

If f is bounded, then $(\|f - \phi_n\|_\infty)_n \rightarrow 0$, and ϕ_n are uniformly bounded: $\sup \|\phi_n\|_\infty < \infty$.

Proof: Assume that $f \geq 0$. For each n , partition $[0, 2^n]$ into subintervals of length 2^{-n} . We will have 2^{2n} subintervals:

$$\begin{aligned} I_{n,0} &= \left[0, \frac{1}{2^n}\right] \\ I_{n,k} &= \left[\frac{k}{2^n}, \frac{k+1}{2^n}\right], \end{aligned}$$

with $k = 1, 2, \dots, 2^{2n} - 1$. We define $J_n = (2^n, \infty]$.

Let $E_{n,k} = f^{-1}(I_{n,k})$, with $k = 1, 2, \dots, 2^{2n} - 1$. Let $F_n = f^{-1}(J_n)$.

Notice that $\left(\bigcup_{k=1}^{2^{2n}-1} E_{n,k}\right) \sqcup F_n = \Omega$, and $E_{n,k}, F_n$ are measurable.

Let

$$\phi_n = \sum_{k=0}^{2^{2n}-1} \frac{k}{2^n} \mathbb{1}_{E_{n,k}} + 2^n \mathbb{1}_{F_n}.$$

We see that ϕ_n are simple, measurable, and positive.

Fix $x \in \Omega$. If $f(x)$ is finite, there is a large N with $f(x) \leq 2^N$. Fix $n \geq N$. Then, $\exists! k$ with $x \in E_{n,k}$, meaning that $\frac{k}{2^n} < f(x) \leq \frac{k+1}{2^n}$.

Thus, we have

$$\begin{aligned} |f(x) - \phi_n(x)| &= \left| f(x) - \frac{k}{2^n} \right| \\ &\leq \frac{1}{2^n}. \end{aligned}$$

Thus, as $n \rightarrow \infty$, we have $(\phi_n(x)) \rightarrow f(x)$.

If $f(x) = +\infty$, then $x \in F_n$ for all n . So, $\phi_n(x) = 2^n$ for all n , which converges to $f(x)$.

If f is bounded, then for large n , $F_n = \emptyset$. So, $\|f - \phi_n\|_u \leq 2^{-n}$, since our choice of N above works for all x . Thus, $(\phi_n)_n \xrightarrow{\|\cdot\|_u} f$, and clearly $\sup \|\phi_n\|_u \leq \|f\|_u$.

If $f : \Omega \rightarrow \overline{\mathbb{R}}$ is measurable, then $f = f^+ - f^-$, where f^+ and f^- are positive and measurable. Perform the above procedure for f^+ and f^- , and subtract.

Proposition: Measure on set of Measurable Functions

Let (Ω, \mathcal{M}) be a measurable space.

$$L_0(\Omega, \mathcal{M}) := \{f : \Omega \rightarrow \mathbb{R} \mid f \text{ measurable}\}$$

is a unital, commutative algebra. Let μ be a measure on (Ω, \mathcal{M}) . Define a relation on $L_0(\Omega, \mathcal{M})$:

$$f \sim_\mu g \Leftrightarrow \mu \left(\underbrace{\{x \mid f(x) \neq g(x)\}}_{((f-g)^{-1}(\{0\}))^c} \right) = 0.$$

Then, \sim_μ is an equivalence relation.

We define

$$L(\Omega, \mathcal{M}, \mu) := L_0(\Omega, \mathcal{M}) / \sim_\mu$$

is a unital, commutative algebra.

$$\begin{aligned} [f]_\mu + [g]_\mu &= [f + g]_\mu \\ \alpha[f]_\mu &= [\alpha f]_\mu \\ [f]_\mu \cdot [g]_\mu &= [fg]_\mu. \end{aligned}$$

Proof: Reflexivity and symmetry are clear.

Let $f \sim_\mu g \sim_\mu h$. Let $N := \{x \mid f(x) \neq g(x)\}$ and $M = \{x \mid g(x) \neq h(x)\}$. We know that $\mu(N) = 0 = \mu(M)$.

$$\begin{aligned} N^c \cap M^c &\subseteq \{x \mid f(x) = h(x)\}. \\ \{x \mid f(x) \neq h(x)\} &\subseteq N \cup M. \end{aligned}$$

Since $\mu(N \cup M) = 0$, so too is $\mu(\{x \mid f(x) \neq h(x)\})$.

Essentially Bounded Functions

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space. Suppose $f \in L_0(\Omega, \mathcal{M})$.

- (1) $c \geq 0$ is an essential bound for f if $\mu(\{x \mid |f(x)| > c\}) = 0$. If f admits an essential bound, f is called essentially bounded.
- (2) The essential supremum, $\text{ess sup}(f) = \inf(\{c \mid c \text{ is an essential bound}\})$. We say $\text{ess sup}(f) = \infty$ if f has no essential bound.

For example, if $f = \mathbb{1}_{\mathbb{Q}}$, then $\text{ess sup}(f) = 0$. At the same time, $\|f\|_{\infty} = 1$.

Lemma: Essential Supremum Property

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space. For $f \in L_0(\Omega, \mathcal{M})$, $|f(x)| \leq \text{ess sup}(f)$ for almost every $x \in \Omega$ (μ -almost everywhere). We say μ -a.e. if $x \in \Omega$ means $\forall x \in \Omega \setminus N$, where $\mu(N) = 0$.

Proof: If $\text{ess sup}(f) = \infty$, then we are done.

Suppose $c_f = \text{ess sup}(f) < \infty$. For $n \geq 1$, \exists essential bound c_n for f such that $c_f + 1/n > c_n$.

Let $N_n = \{x \mid |f(x)| > c_n\}$. Since c_n is an essential bound, $\mu(N_n) = 0$.

$$\begin{aligned} \mu(\{x \mid |f(x)| \leq c_f\}^c) &= \mu(\{x \mid |f(x)| > c_f\}^c) \\ &= \mu\left(\bigcup_{n \geq 1} \{x \mid |f(x)| > c_f + 1/n\}\right) \\ &\subseteq \mu\left(\bigcup_{n \geq 1} \{x \mid |f(x)| > c_n\}\right) \\ &= \mu\left(\bigcup_{n \geq 1} N_n\right) \\ &= 0. \end{aligned}$$

Proposition: Arithmetic Operations of Essential Supremum

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space, and $f, g \in L_0(\Omega, \mathcal{M})$. Then,

- (1) $\text{ess sup}(f + g) \leq \text{ess sup}(f) + \text{ess sup}(g)$
- (2) $\text{ess sup}(\alpha f) = |\alpha| \text{ess sup}(f)$
- (3) $\text{ess sup}(fg) \leq (\text{ess sup}(f))(\text{ess sup}(g))$
- (4) $\text{ess sup}(f) = 0 \Rightarrow f = 0$ μ -a.e., so $[f]_0 = L(\Omega, \mathcal{M}, \mu)$
- (5) $\text{ess sup}(\mathbb{1}_{\Omega}) = 1$
- (6) $\text{ess sup}(f) \leq \|f\|_{\infty}$
- (7) $f \sim_{\mu} g \Rightarrow \text{ess sup}(f) = \text{ess sup}(g)$.

Proof of (1): Assume $c_f = \text{ess sup}(f)$, $c_g = \text{ess sup}(g)$, with $c_f, c_g < \infty$.

Let $N = \{x \mid |f(x)| > c_f\}$ and $M = \{x \mid |g(x)| > c_g\}$. Both N and M are μ -null, by the lemma.

$$\underbrace{\{x \mid |(f+g)(x)| > c_f + c_g\}}_{\mu\text{-null } (f+g \text{ measurable})} \subseteq N \cup M.$$

Therefore, $c_f + c_g$ is an essential bound for $f + g$. Thus, $\text{ess sup}(f + g) \leq c_f + c_g$.

Proof of (7): Let $N = \{x \mid f(x) \neq g(x)\}$. It is the case that $\mu(N) = 0$. Let $c_f = \text{ess sup}(f)$ and $N_f = \{x \mid |f(x)| > c_f\}$, which is μ -null by the lemma.

Then, $\{x \mid |g(x)| > c_f\} \subseteq N_f \cup N$ is μ -null.

Therefore, c_f is an essential bound for g . Thus, $\text{ess sup}(g) \leq c_f$.

Similarly, $\text{ess sup}(f) \leq c_g$.

Proposition: Properties of L_∞

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space.

$$\{[f] \in L(\Omega, \mathcal{M}, \mu) \mid \text{ess sup}(f) < \infty\}$$

is a unital commutative Banach algebra with norm $\|[f]_\mu\|_\infty = \text{ess sup}(f)$. It is denoted $L_\infty(\Omega, \mu)$.

Proof: All we need show is completeness.

Let $(f_n)_n$ be Cauchy in $L_\infty(\Omega, \mu)$. Then, $|f_n(x)| \leq \|f_n\|_\infty$ for all $x \in N_n^c$, where $\mu(N_n) = 0$. Let $N = \bigcup_{n \geq 1} N_n$. Then, $\mu(N) = 0$.

For all $x \in N^c$, we have $|f_n(x)| \leq \|f_n\|_\infty$ for all n . Set

$$g_n(x) = \begin{cases} f_n(x) & x \in N^c \\ 0 & x \in N \end{cases}.$$

Then, $g_n = f_n$ in $L_\infty(\Omega, \mu)$. Note that $(g_n : \Omega \rightarrow \mathbb{R})_{n \geq 1}$ are uniformly Cauchy in $\ell_\infty(\Omega)$ (in N^c , $|g_n - g_m| = |f_n - f_m| < \varepsilon$, and in N , $|g_n - g_m| = 0$).

Since $\ell_\infty(\Omega)$ is complete, we know $(g_n)_n \rightarrow g$ in $\ell_\infty(\Omega)$. Certainly, $g \in L_\infty(\Omega, \mu)$. Thus,

$$\begin{aligned} \|f_n - g\|_\infty &= \|g_n - g\|_\infty \\ &\leq \|g_n - g\|_u \\ &\rightarrow 0, \end{aligned}$$

so $L_\infty(\Omega, \mu)$ is complete.

Lebesgue Integration

Fix a measure space $(\Omega, \mathcal{M}, \mu)$.

Define $\phi : \Omega \rightarrow [0, \infty)$ be simple, positive, and measurable, given by

$$\phi = \sum_{k=1}^n d_k \mathbb{1}_{D_k}.$$

Standard Form

Then,

$$\int_\Omega \phi \, d\mu := \sum_{k=1}^n d_k \mu(D_k),$$

with the convention that $0 \cdot \infty = 0$.

Fact: If $\phi = \sum_{j=1}^m c_j \mathbb{1}_{E_j}$, with $c_j \geq 0$ and $E_j \in \mathcal{M}$, not necessarily in standard form. Then,

$$\int_\Omega \phi \, d\mu = \sum_{j=1}^m c_j \mu(E_j).$$

Properties of Integral of Simple Functions

Let $\phi, \psi : \Omega \rightarrow [0, \infty)$ be simple, measurable, and positive. Then,

(i)

$$\int_{\Omega} (\phi + \psi) d\mu = \int_{\Omega} \phi d\mu + \int_{\Omega} \psi d\mu$$

(ii) For $\alpha \geq 0$

$$\int_{\Omega} \alpha \phi d\mu = \alpha \int_{\Omega} \phi d\mu.$$

(iii) If $0 \leq \phi \leq \psi$, then

$$\int_{\Omega} \phi d\mu \leq \int_{\Omega} \psi d\mu$$

Proof of (iii): Let

$$\begin{aligned} \phi &= \sum_{k=1}^n c_k \mathbb{1}_{E_k} \\ \psi &= \sum_{\ell=1}^m d_{\ell} \mathbb{1}_{F_{\ell}} \end{aligned}$$

be standard representations. Consider a common refinement $\{E_k \cap F_{\ell}\}_{k,\ell}$. Then,

$$\begin{aligned} \mathbb{1}_{E_k} &= \mathbb{1}_{\bigcup_{\ell} E_k \cap F_{\ell}} \\ &= \sum_{\ell=1}^m \mathbb{1}_{E_k \cap F_{\ell}}. \end{aligned}$$

Thus,

$$\begin{aligned} \phi &= \sum_{k=1}^n c_k \sum_{\ell=1}^m \mathbb{1}_{E_k \cap F_{\ell}} \\ &= \sum_{k,\ell} c_{k,\ell} \mathbb{1}_{E_k \cap F_{\ell}}, \end{aligned}$$

where

$$c_{k,\ell} = \begin{cases} 0 & E_k \cap F_{\ell} = \emptyset \\ c_k & E_k \cap F_{\ell} \neq \emptyset \end{cases}.$$

Similarly,

$$\begin{aligned} \psi &= \sum_{k,\ell} d_{k,\ell} \mathbb{1}_{E_k \cap F_{\ell}}, \\ d_{k,\ell} &= \begin{cases} d_{\ell} & E_k \cap F_{\ell} \neq \emptyset \\ 0 & E_k \cap F_{\ell} = \emptyset \end{cases}. \end{aligned}$$

Then, $c_{k,\ell} \leq d_{k,\ell}$.

$$\begin{aligned} \int_{\Omega} \phi d\mu &= \sum_{k,\ell} c_{k,\ell} \mu(E_k \cap F_{\ell}) \\ &\leq \sum_{k,\ell} d_{k,\ell} \mu(E_k \cap F_{\ell}) \\ &= \int_{\Omega} \psi d\mu. \end{aligned}$$

Definition of the Lebesgue Integral

Let $f : \Omega \rightarrow [0, \infty]$ be measurable. Then,

$$\int_{\Omega} f \, d\mu := \sup \left\{ \int_{\Omega} \phi \, d\mu \mid 0 \leq \phi \leq f, \text{ simple, measurable} \right\}$$

For $E \in \mathcal{M}$, we define

$$\int_E f \, d\mu = \int_{\Omega} (f)(\mathbb{1}_E) \, d\mu.$$

We say f is (Lebesgue) integrable if $\int_{\Omega} f \, d\mu < \infty$.

Exercise:

$$\int_{(0,1]} \frac{1}{x} \, d\lambda = +\infty.$$

Proposition: Properties of the Lebesgue Integral

The following follow from the results about simple functions. Let $f, g : \Omega \rightarrow [0, \infty]$ measurable.

(1) For $\alpha \geq 0$

$$\int_{\Omega} (\alpha f) \, d\mu = \alpha \int_{\Omega} f \, d\mu;$$

(2) For $0 \leq f \leq g$

$$\int_{\Omega} f \, d\mu \leq \int_{\Omega} g \, d\mu.$$

Theorem: Monotone Convergence of Lebesgue Integral

Suppose $(f_n : \Omega \rightarrow [0, \infty])_{n \geq 1}$ are positive, measurable, and pointwise increasing. Let $f : \Omega \rightarrow [0, \infty]$ defined by $f(x) = \lim_{n \rightarrow \infty} f_n(x)$. Then,

$$\begin{aligned} \int_{\Omega} f \, d\mu &= \lim_{n \rightarrow \infty} \int_{\Omega} f_n \, d\mu \\ &= \sup \int_{\Omega} f_n \, d\mu. \end{aligned}$$

Proof: Note that $\lim_{n \rightarrow \infty} f_n(x) \in [0, \infty]$ always exists, since $(f_n(x))_n$ is an increasing sequence.

Also, f is measurable (pointwise limit of measurable functions). Moreover,

$$\int_{\Omega} f_n \, d\mu \leq \int_{\Omega} f_{n+1} \, d\mu.$$

Therefore,

$$\lim_{n \rightarrow \infty} \int_{\Omega} f_n \, d\mu = \sup \int_{\Omega} f_n \, d\mu$$

exists in $[0, \infty]$. Note that $\int_{\Omega} f_n \, d\mu \leq \int_{\Omega} f \, d\mu$, since $f_n \leq f$. Thus, $\sup \int_{\Omega} f_n \, d\mu \leq \int_{\Omega} f \, d\mu$.

Let $0 < t < 1$. Let $\phi : \Omega \rightarrow [0, \infty)$ be simple and measurable with $0 \leq \phi \leq f$.

Set $E_n = \{x \in \Omega \mid f_n(x) \geq t\phi(x)\}$. Note $E_1 \subseteq E_2 \subseteq \dots$ (since f_n are increasing). Additionally,

$$\bigcup_{n \geq 1} E_n = \Omega.$$

Notice that E_n are also measurable.

If $A \subseteq \Omega$ is any measurable set. Then, $A \cap E_1 \subseteq A \cap E_2 \subseteq \dots$, and $\bigcup_{n \geq 1} (A \cap E_n) = A$. Therefore, $(\mu(A \cap E_n))_n \rightarrow \mu(A)$ by continuity of μ .

Suppose $\phi = \sum_{k=1}^m a_k \mathbb{1}_{A_k}$. Then,

$$\begin{aligned} \phi \mathbb{1}_{E_n} &= \sum_{k=1}^m a_k \mathbb{1}_{A_k \cap E_n} \\ \int_{\Omega} \phi \mathbb{1}_{E_n} d\mu &= \sum_{k=1}^m a_k \mu(A_k \cap E_n) \\ &\rightarrow \sum_{k=1}^m a_k \mu(A_k) \\ &= \int_{\Omega} \phi d\mu. \end{aligned}$$

Therefore,

$$\begin{aligned} \int_{\Omega} f_n d\mu &\geq \int_{\Omega} f_n \mathbb{1}_{E_n} d\mu \\ &\geq \int_{\Omega} t \phi \mathbb{1}_{E_n} d\mu \\ &= t \int_{\Omega} \phi \mathbb{1}_{E_n} d\mu \\ \lim_{n \rightarrow \infty} \int_{\Omega} f_n d\mu &\geq t \int_{\Omega} \phi d\mu. \end{aligned}$$

Taking the supremum over all ϕ ,

$$t \int_{\Omega} f d\mu \leq \lim_{n \rightarrow \infty} \int_{\Omega} f_n d\mu,$$

and taking the supremum over all t , we get

$$\int_{\Omega} f d\mu \leq \lim_{n \rightarrow \infty} \int_{\Omega} f_n d\mu.$$

Remark: Given $f : \Omega \rightarrow [0, \infty]$ measurable, we proved that there exists a sequence $(\phi_n)_n$ of positive, simple, measurable functions with $(\phi_n)_n \rightarrow \phi$ pointwise increasing. Thus, by the monotone convergence theorem, $\int_{\Omega} \phi_n d\mu \rightarrow \int_{\Omega} \phi d\mu$.

Linearity of the Lebesgue Integral over $[0, \infty]$

Let $f, g : \Omega \rightarrow [0, \infty]$ be measurable. Then,

$$\int_{\Omega} (f + g) d\mu = \int_{\Omega} f d\mu + \int_{\Omega} g d\mu.$$

Proof: Use the Monotone Convergence Theorem and the earlier remark.

Lebesgue Integral over $\overline{\mathbb{R}}$

Let $f : \Omega \rightarrow \overline{\mathbb{R}}$ be measurable.

(1) If either f^+ or f^- is measurable, then

$$\int_{\Omega} f d\mu := \int_{\Omega} f^+ d\mu - \int_{\Omega} f^- d\mu.$$

(2) f is said to be integrable if both f^+ and f^- are integrable.

Lemma: Absolute Value of Integrable Function

f is integrable if and only if $|f|$ is integrable.

Proof: If f is integrable, then f^+ and f^- are integrable, meaning

$$|f| = f^+ + f^-$$

$$\int_{\Omega} |f| d\mu = \int_{\Omega} f^+ d\mu + \int_{\Omega} f^- d\mu.$$

If $|f|$ is integrable, then $\int_{\Omega} f d\mu \leq \int_{\Omega} |f| d\mu < \infty$.

Proposition: Linearity of the Lebesgue Integral over \mathbb{R}

Let $f, g : \Omega \rightarrow \mathbb{R}$ be integrable.

(1)

$$\int_{\Omega} \alpha f d\mu = \alpha \int_{\Omega} f d\mu$$

(2)

$$\int_{\Omega} (f + g) d\mu = \int_{\Omega} f d\mu + \int_{\Omega} g d\mu.$$

(3) If $f \leq g$, then

$$\int_{\Omega} f d\mu \leq \int_{\Omega} g d\mu$$

(4)

$$\left| \int_{\Omega} f d\mu \right| \leq \int_{\Omega} |f| d\mu$$

Proof of (2): Write h as $f + g$. Note that $|h| \leq |f| + |g|$, so h is integrable. Then,

$$h^+ - h^- = f^+ - f^- + g^+ - g^-$$

$$h^+ + f^- + g^- = f^+ + g^+ + h^-.$$

Integrating and using linearity, we get

$$\int h^+ d\mu + \int g^- d\mu + \int f^- d\mu = \int f^+ d\mu + \int g^+ d\mu + \int h^- d\mu$$

$$\int h^+ d\mu - \int h^- d\mu = \int f^+ d\mu - \int f^- d\mu + \int g^+ d\mu - \int g^- d\mu$$

$$\int h d\mu = \int f d\mu + \int g d\mu.$$

Proof of (3): If $f \leq g$, then $g - f \geq 0$, so $\int (g - f) d\mu \geq 0$, meaning $\int g d\mu - \int f d\mu \geq 0$.

Proof of (4): $-|f| \leq f \leq |f|$. Using (3) and (1),

$$-\int |f| d\mu \leq \int f d\mu \leq \int |f| d\mu$$

$$\left| \int f d\mu \right| \leq \int |f| d\mu.$$

Proposition: Integrable Function over Extended Real Line

Let $f : \Omega \rightarrow \overline{\mathbb{R}}$ be integrable. Then, f is finite μ -almost everywhere.

Proof: Let $E = \{x \mid |f(x)| = \infty\}$. For any $n \in \mathbb{N}$, $|f| \geq n\mathbb{1}_E$.

Therefore, we have $\infty > \int_{\Omega} f d\mu \geq \int_{\Omega} n\mathbb{1}_E d\mu = n\mu(E)$. Since this is true for any n , it must be the case that $\mu(E) = 0$.

Proposition: Chebyshev's Inequality

Let $f : \Omega \rightarrow [0, \infty]$ be integrable. Then, $\mu(\{x \mid f(x) \geq t\}) \leq \frac{1}{t} \int_{\Omega} f \, d\mu$.

Proof: Let $E_t = \{x \mid f(x) \geq t\}$. Thus, $f \mathbb{1}_{E_t} \geq t \mathbb{1}_{E_t}$. Thus,

$$\begin{aligned} \int_{\Omega} f \, d\mu &\geq \int_{\Omega} f \mathbb{1}_{E_t} \, d\mu \\ &\geq \int_{\Omega} t \mathbb{1}_{E_t} \, d\mu \\ &= t\mu(E_t). \end{aligned}$$

Proposition: Zero Definiteness

Let $f : \Omega \rightarrow \overline{\mathbb{R}}$ be measurable. Then,

$$\int_{\Omega} |f| \, d\mu = 0 \Leftrightarrow f = 0 \text{ } \mu\text{-a.e.}$$

Proof: Suppose $f = 0$ μ -a.e., and we can assume f is positive.

Suppose $0 \leq \phi \leq f$ with ϕ simple and measurable. Then, $\phi = 0$ μ -a.e. If

$$\phi = \sum_{k=1}^n c_k \mathbb{1}_{E_k},$$

then

$$\int_{\Omega} \phi \, d\mu = \sum_{k=1}^n c_k \mu(E_k).$$

If $c_k \neq 0$, then $\mu(E_k) = 0$ (by the definition of μ -a.e.) Thus, $\int_{\Omega} \phi \, d\mu = 0$, meaning $\int_{\Omega} f \, d\mu = 0$.

Suppose $\int_{\Omega} |f| \, d\mu = 0$. Consider $\{x \mid f(x) > 0\} = \bigcup_{n \geq 1} \{x \mid f(x) > 1/n\}$, meaning

$$\mu(\{x \mid f(x) \geq 1/n\}) \leq n \int_{\Omega} f \, d\mu = 0,$$

Chebyshev's Inequality

so $\mu(\{x \mid f(x) > 0\}) = 0$.

Exercise: If $f : \Omega \rightarrow \overline{\mathbb{R}}$ is integrable, and $\mu(N) = 0$, then $\int_N f \, d\mu = 0$.

Proposition: Equivalent Integrals

Let $f, g : \Omega \rightarrow \overline{\mathbb{R}}$ integrable, and $f = g$ μ -a.e. Then, $\int_{\Omega} f \, d\mu = \int_{\Omega} g \, d\mu$.

Proof: We find $\int_{\Omega} (f - g) \, d\mu = 0$. Since \int is linear, we are done.

Defining L_1

Let $(\Omega, \mathcal{M}, \mu)$ be a measure space. Then,

$$L_1(\Omega, \mu) := \{[f]_{\mu} \in L(\Omega, \mu) \mid f \text{ integrable}\}.$$

Proposition: Properties of L^1

- (1) $L_1(\Omega, \mu) \rightarrow \mathbb{R}$, $[f]_\mu \mapsto \int_\Omega f \, d\mu$ and $[f]_\mu \mapsto \int_\Omega |f| \, d\mu$ are well-defined maps.
- (2) $L_1(\Omega, \mu)$ equipped with

$$\|[f]_\mu\|_1 = \int_\Omega |f| \, d\mu$$

is a Banach space.

Proof:

- (1) Exercise.
- (2) We have already shown that $\|[f]_\mu\|_1$ is a norm.

Convergence of Integrable Functions

Fix a measure space $(\Omega, \mathcal{M}, \mu)$. If $(f_n : \Omega \rightarrow \mathbb{R})_n$ is a sequence of integrable functions with $(f_n)_n \rightarrow f$ pointwise, with f integrable, can we ensure

$$\int_\Omega f_n \, d\mu \rightarrow \int_\Omega f \, d\mu.$$

Alternatively, can we ensure

$$\|f_n - f\|_1 \rightarrow 0.$$

One way we can ensure it is if $(f_n)_n \rightarrow f$ uniformly and $\mu(\Omega) < \infty$, we find

$$\begin{aligned} \int |f_n - f| \, d\mu &\leq \int_\Omega \|f_n - f\|_\infty \, d\mu \\ &\leq \mu(\Omega) \|f_n - f\|_\infty \\ &\rightarrow 0. \end{aligned}$$

However, this condition is too strong.

- (1) Consider $(f_n : \mathbb{R} \rightarrow \mathbb{R})_n$, $f_n = n\mathbb{1}_{(0,1/n)}$. We see that $(f_n)_n \rightarrow 0$ pointwise, but $\int_{\mathbb{R}} f_n \, d\mu = 1$.
- (2) Let $g_n = \mathbb{1}_{(0,1/n)}$. We see that $(g_n)_n \rightarrow 0$ pointwise, but $\int_{\mathbb{R}} g_n \, d\mu = n$.
- (3) Let $h_n = \mathbb{1}_{(n,n+1)}$. Then, $(h_n)_n \rightarrow 0$ pointwise, but $\int_{\mathbb{R}} h_n \, d\mu = 1$.
- (4) Let $(k_n : \mathbb{R} \rightarrow \mathbb{R})_n$ be defined by $k_n = \frac{1}{n}\mathbb{1}_{(0,n)}$. Then, $(k_n)_n \rightarrow 0$ uniformly, but $\int_{\mathbb{R}} k_n \, d\mu = 1$.

Convergence in Measure

Let $f : \Omega \rightarrow \mathbb{R}$ be measurable, and $(f_n : \Omega \rightarrow \mathbb{R})_n$ be a sequence of measurable functions. Then, $(f_n)_n \rightarrow f$ in measure if $\forall \delta > 0$, $\mu(\{x \mid |f_n(x) - f(x)| \geq \delta\}) \xrightarrow{n \rightarrow \infty} 0$.

In all the above examples, we can see that $(f_n)_n$ and $(g_n)_n$ converge to 0 in measure. Additionally, we see $(k_n)_n \rightarrow 0$ in measure (for any $\delta > 0$, $\exists N$ large such that $1/N < \delta$). However, $(h_n)_n$ does not converge to 0 in measure (set $\delta = 1/2$).

Exercise: If $(f_n)_n \rightarrow f$ in L_1 , then $(f_n)_n \rightarrow f$ in measure. (Use Chebyshev's Inequality)

Fatou's Lemma

Let $(f_k : \Omega \rightarrow [0, \infty])_k$ be a sequence of measurable functions. Then,

$$\int_{\Omega} \liminf f_k \, d\mu \leq \liminf \int_{\Omega} f_k \, d\mu.$$

Proof: Let $f := \liminf f_k = \sup_{n \geq 1} \left(\underbrace{\inf_{k \geq n} f_k}_{g_n} \right)$.

Notice that $(g_n)_n$ increase pointwise to f . By monotone convergence,

$$\sup_{n \geq 1} \int_{\Omega} g_n \, d\mu = \int_{\Omega} f \, d\mu.$$

Now, fix n . Note that $g_n \leq f_k$ for all $k \geq n$, meaning

$$\begin{aligned} \int_{\Omega} g_n \, d\mu &\leq \int_{\Omega} f_k \, d\mu \\ \int_{\Omega} g_n \, d\mu &\leq \inf_{k \geq n} \int_{\Omega} f_k \, d\mu \\ \sup_{n \geq 1} \int_{\Omega} g_n \, d\mu &\leq \sup_{n \geq 1} \left(\inf_{k \geq n} \int_{\Omega} f_k \, d\mu \right) \\ \int_{\Omega} \liminf f_k &\leq \liminf \int_{\Omega} f_k \, d\mu. \end{aligned}$$

Theorem: Lebesgue's Dominated Convergence

Let $(f_n : \Omega \rightarrow \mathbb{R})_n$ be a sequence of measurable functions with $(f_n)_n \rightarrow f$ pointwise. Suppose $\exists g : \Omega \rightarrow [0, \infty]$ integrable with $|f_n| \leq g$ for all n^1 . Then, $(f_n)_n$ and f are integrable, and

$$\int_{\Omega} f_n \, d\mu \rightarrow \int_{\Omega} f \, d\mu,$$

and $\|f_n - f\|_1 \rightarrow 0$.

Proof: The proof amounts to applying Fatou's Lemma to $g - f_n$ and $g + f_n$.

First, $|f_n| \leq g$, so each f_n is integrable, meaning $|f| \leq g$ and f is integrable.

$$\begin{aligned} \int_{\Omega} g \, d\mu + \int_{\Omega} f \, d\mu &= \int_{\Omega} (g + f) \, d\mu \\ &= \int_{\Omega} \liminf (g + f_n) \, d\mu \\ &\leq \liminf \int_{\Omega} (g + f_n) \, d\mu \\ &\leq \liminf \left(\int_{\Omega} g \, d\mu + \int_{\Omega} f_n \, d\mu \right) \\ &\leq \overbrace{\int_{\Omega} g \, d\mu}^{< \infty} + \liminf \int_{\Omega} f_n \, d\mu. \end{aligned}$$

Thus,

$$\int_{\Omega} f \, d\mu \leq \liminf \int_{\Omega} f_n \, d\mu.$$

¹Both pointwise convergence and $|f_n| \leq g$ apply μ -a.e.

Additionally,

$$\begin{aligned}
 \int_{\Omega} g \, d\mu - \int_{\Omega} f \, d\mu &= \int_{\Omega} (g - f) \, d\mu \\
 &= \int_{\Omega} \liminf (g - f_n) \, d\mu \\
 &\leq \liminf \int_{\Omega} g - f_n \, d\mu \\
 &= \liminf \left(\int_{\Omega} g \, d\mu + \int_{\Omega} -f_n \, d\mu \right) \\
 &\leq \int_{\Omega} g \, d\mu + \liminf \left(- \int_{\Omega} f_n \, d\mu \right) \\
 &= \int_{\Omega} g \, d\mu - \limsup \int_{\Omega} f_n \, d\mu,
 \end{aligned}$$

meaning

$$\limsup \int_{\Omega} f_n \, d\mu \leq \int_{\Omega} f \, d\mu.$$

Thus, $\int_{\Omega} f_n \, d\mu = \int_{\Omega} f \, d\mu$.

Note that $|f - f_n| \rightarrow 0$ pointwise, and $|f - f_n| \leq 2g$, with $2g$ still integrable. By above, we see that $\int_{\Omega} |f - f_n| \, d\mu \rightarrow 0$, which is convergence in L^1 .

Addenda

Using Dominated Convergence, we find that $C_c(\mathbb{R}) \subseteq L^1(\mathbb{R}, \lambda)$ is $\|\cdot\|_1$ -dense.

- $f \geq 0$ integrable implies the existence of $0 \leq \phi_n \leq f$ a sequence of simple functions increasing to f .
- If ϕ is simple and integrable, then $\phi = \sum_{k=1}^n c_k \mathbb{1}_{E_k}$, with E_k bounded. We see that there exist $\lambda(U \Delta E_k) < \varepsilon$ with U open in \mathbb{R} .
- We approximate each $\mathbb{1}_{E_k}$ with a continuous bump function on U .

Riesz Representation Theorem

Let X be a compact metric space. Let $\varphi : C(X) \rightarrow \mathbb{R}$ be bounded linear, positive ($f \geq 0 \Rightarrow \varphi(f) \geq 0$), and $\varphi(\mathbb{1}_X) = 1$. We call φ a state.

Then, there exists a unique regular Borel probability measure $\mu : \mathcal{B}_X \rightarrow [0, 1]$ with

$$\varphi(f) = \int_{\Omega} f \, d\mu.$$

Proof: We will prove this for $X = \Delta$, where Δ is the Cantor set.