

## 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  $n \in \mathbb{N}$ ,  $n \cdot v = \underbrace{v + v + \dots + v}_{n \text{ times}}$

### 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  $a \leq b \Leftrightarrow a \mid b$ . 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  $\Omega$ :

$$\begin{aligned}\mathcal{F}(\Omega, \mathbb{F}) &= \{f \mid f : \Omega \rightarrow \mathbb{F}\} \\ (f+g)(x) &= f(x) + g(x) \\ (\alpha f)(x) &= \alpha f(x)\end{aligned}$$

(4) Bounded functions with domain  $\Omega$ :

$$\begin{aligned}\ell_\infty(\Omega, \mathbb{F}) &= \{f \in \mathcal{F}(\Omega, \mathbb{F}) \mid \|f\|_u \leq \infty\} \\ \|f\|_u &= \sup_{x \in \Omega} |f(x)|\end{aligned}$$

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  $\mathcal{P} : a = x_0 < x_1 < x_2 < \dots < x_n = b$ .

$$\begin{aligned}\text{var}(f; \mathcal{P}) &:= \sum_{k=1}^n |f(x_k) - f(x_{k-1})| \\ \text{var}(f) &= \sup_{\mathcal{P}} \text{var}(f; \mathcal{P}) \\ \text{BV}([a, b]) &= \{f : [a, b] \rightarrow \mathbb{R} \mid \text{var}(f) < \infty\} \\ \|f\|_{\text{BV}} &= |f(a)| + \text{var}(f)\end{aligned}$$

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

$$\begin{aligned}(a_k)_k + (b_k)_k &= (a_k + b_k)_k \\ \alpha(a_k)_k &= (\alpha a_k)_k\end{aligned}$$

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

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

- $c_{00} = \{(a_k)_k \mid \text{finitely many } a_k \neq 0\}$
- $c_0 = \{(a_k)_k \mid (a_k)_k \rightarrow 0\}$

- $c = \{(a_k)_k \mid (a_k)_k \rightarrow a < \infty\}$
- $\ell_\infty = \{(a_k)_k \mid \|(a_k)_k\|_\infty < \infty\}$
- $\ell_1 = \{(a_k)_k \mid \sum_{k=1}^\infty |a_k| = a < \infty\}$

(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,  $\xi$  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,  $\xi$  is linearly independent. Since  $\xi$  is linearly independent and spanning,  $\xi$  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  $T_\varphi$  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

$$\|\cdot\| : V \rightarrow \mathbb{R}^+$$

$$v \mapsto \|v\| \geq 0$$

such that

- Homogeneity:  $\|\alpha v\| = |\alpha| \|v\|$
- 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:

$$\begin{aligned}\|x\|_1 &= \sum_{j=1}^n |x_j| \\ \|x\|_\infty &= \max_{1 \leq j \leq n} |x_j| \\ \|x\|_2 &= \left( \sum_{j=1}^n |x_j|^2 \right)^{1/2}.\end{aligned}$$

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

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

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,

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

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)  $\ell_1$  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)  $\mathcal{BV}([a, b]) = \{f : [a, b] \rightarrow \mathbb{R} \mid \text{Var}(f) < \infty\}$  with the norm  $\|f\|_{\mathcal{BV}} = |f(a)| + \text{Var}(f)$  is a normed space:

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

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

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

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)  $\mathcal{M}_{m,n}(\mathbb{F})$  with

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

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

$$ae_j = 0$$

$$\forall j \in \{1, \dots, n\}.$$

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

$$(T + S)(v) = T(v) + S(v)$$

$$(\alpha T)(v) = \alpha T(v).$$

**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

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

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

where  $\mathcal{B}(V, W)$  is referred to as the set of all bounded linear maps from  $V$  to  $W$ .  $\mathcal{B}(V, W)$  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:**  $\mathcal{B}(V) = \mathcal{B}(V, V)$ ,  $V^* = \mathcal{B}(V, \mathbb{F})$ .

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

(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)  $\ell_2$  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  $\ell_2^n$  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  $a = 0_{\mathbb{M}_n}$ .

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

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

We define

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

$$(i) \quad (b_1 + b_2)^* = b_1^* + b_2^*$$

$$(ii) \quad (\alpha b)^* = \overline{\alpha} b^*$$

$$(iii) \quad (b_1 b_2)^* = b_2^* b_1^*$$

$$(iv) \quad b^{**} = b$$

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  $\rho$ , 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  $(X, \rho)$  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  $\rho$  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  $\rho$  is a metric, then  $\rho(x, y) = 0$ , so  $x = y$ .

To show the triangle inequality, we examine the function

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

Since  $\rho$  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  $p_k(f) = \sup_{x \in [-k, k]} |f(x)|$ .

We can verify that  $p_k$  defines a seminorm. We can then check  $\rho_k(f, g) = p_k(f - g)$  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:

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

(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  $\rho_k$  are already uniformly bounded, let  $d_k = \rho_k$ .

Let

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

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

$$D(x, y) = \sum_{k=1}^{\infty} 2^{-k} \rho_k(x_k, y_k),$$

$$D(f, g) = \sum_{k=1}^{\infty} 2^{-k} \rho(f(k), g(k)).$$

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

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

$\Delta$  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

$$S^2 = \{x \in \mathbb{R}^3 \mid \|x\|_2 = 1\}$$

$$S^{n-1} = \{x \in \mathbb{R}^n \mid \|x\|_2 = 1\}.$$

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  $\Omega$  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  $\delta$ .

(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

$$(\forall x \in U)(\exists \delta > 0) \ni U(x, \delta) \subseteq U.$$

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:**  $A^\circ$  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  $A^\circ$  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  $\tau_X$  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,  $\exists \epsilon > 0$  such that  $U(x, \epsilon) \subseteq V_{i_0} \subseteq \bigcup V_i$ .
- (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,  $\exists \epsilon_1, \dots, \epsilon_n$  with  $U(x, \epsilon_i) \subseteq V_i$  for each  $i = 1, \dots, n$ . Set  $\epsilon = \min\{\epsilon_i\}_{i=1}^n$ . Then,  $U(x, \epsilon) \subseteq U(x, \epsilon_i) \subseteq V_i$  for all  $i$ . Therefore,  $U(x, \epsilon) \subseteq \bigcap_{i=1}^n V_i$ .

**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)  $N \in \mathcal{N}_x \Leftrightarrow \exists \delta > 0 : U(x, \delta) \in N$
- (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  $A \subseteq X$ .

$$(i) \quad x \in A^\circ \Leftrightarrow \exists \delta > 0 : U(x, \delta) \subseteq A.$$

$$(ii) \quad x \in \bar{A} \Leftrightarrow \forall \delta > 0 : U(x, \delta) \cap A \neq \emptyset.$$

$$(iii) \quad x \in \partial A \Leftrightarrow \forall \delta > 0 : U(x, \delta) \cap A \neq \emptyset \text{ and } U(x, \delta) \cap A^c \neq \emptyset.$$

**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  $\epsilon > 0$ . Let  $t \in (0, 1)$  such that  $(1 - t)\delta < \epsilon$ . Then,  $u_t \in U(w, \epsilon) \cap U(v, \delta)$ . 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)

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

**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)  $\partial A$  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  $\tau_X$  is a family of open subsets  $\mathcal{B}$  such that:

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

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  $\tau_X$  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,  $r \in U(q, 1/2n) \subseteq U(r, \delta) \subseteq V$  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)  $\ell_p^n$  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

$$\begin{aligned} \underbrace{\mathbb{Q} \times \mathbb{Q} \times \dots \times \mathbb{Q}}_n &\rightarrow E_n \\ (\alpha_1, \dots, \alpha_n) &\mapsto \sum_{k=1}^n \alpha_k e_k. \end{aligned}$$

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)  $\ell_\infty$  is not separable.

Suppose  $\ell_\infty$  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:**  $\ell_p$  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  $C([0, 1])$ . Using this, we can show that  $(C([0, 1]), \|\cdot\|_u)$  is separable.

## The Cantor Set

$$C_0 = [0, 1]$$

$$C_1 = [0, 1/3] \cup [2/3, 1]$$

$$C_2 = [0, 1/9] \cup [2/9, 1/3] \cup [2/3, 7/9] \cup [8/9, 1]$$

$$C_3 = [0, 1/27] \cup [2/27, 1/9] \cup \dots \cup [26/27, 1]$$

$\vdots$

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

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

(i)  $C$  is closed as it is the intersection of closed sets.

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

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

Suppose  $C^\circ \neq \emptyset$ . Then,  $\exists x \in C, \epsilon > 0$  such that  $(x - \epsilon, x + \epsilon) \subseteq C$ . So,  $(x - \epsilon, x + \epsilon) \subseteq C_n$  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  $3^{-m} < \epsilon$ . We know that  $(x - \epsilon, x + \epsilon) \subseteq C_m$ .

However,  $(x - \epsilon, x + \epsilon)$  has length  $2\epsilon > \frac{2}{3^m}$ . 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)  $\text{card}(C) = \text{card}(\mathbb{R})$

**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

$$w_1 = 0, w_2 = 0 \mapsto 0$$

$$w_1 = 0, w_2 = 2 \mapsto 2/9$$

$$w_1 = 2, w_2 = 0 \mapsto 2/3$$

$$w_1 = 2, w_2 = 2 \mapsto 8/9.$$

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

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

## 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)  $\ell_\infty$  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  $\forall \epsilon > 0$ ,  $\exists N_\epsilon \in \mathbb{N}$  such that  $n \geq N_\epsilon$  implies  $d(x_n, x) < \epsilon$ . 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  $(X, \rho)$  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  $\epsilon = 1$ . 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  $\mathbb{R}$ .

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

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  $\rho_k$  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  $\rho_k$  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  $(Y, \rho)$  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  $D_\infty$  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.