

MATH-3580 Test Two Review

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Test Two covers Chapter 2 - Parts 2 and 3 and Chapter 3 - Part 1 (up to Theorem 5)

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1 Definitions

1.1 Metric Space

In mathematics, space = set + structure(s).

Definition 1.1. Let X be a set. A function $d : X \times X \rightarrow [0, \infty)$ is called a **metric** (or distance) on X if

1. $\forall x, y \in X, d(x, y) = 0 \iff x = y;$
2. $\forall x, y \in X, d(x, y) = d(y, x);$
3. $\forall x, y, z \in X, d(x, z) \leq d(x, y) + d(y, z).$ (Triangle inequality)

In this case, (X, d) is called a **metric space**.

1.2 Open Ball and Bounded Set

Definition 1.2. Let (X, d) be a metric space, $x \in X$, and $r > 0$.

1. Define $B(x, r) = \{y \in X : d(x, y) < r\}$, called the **open ball** centered at x with radius r , or the **r-neighborhood of x** .
2. A general **neighborhood of x** is a subset U of X such that $B(x, r) \subseteq U$ for some $r > 0$.
3. A subset $E \subseteq X$ of a metric space (X, d) is **bounded** if there exists some $x_0 \in X$ and $M > 0$ such that $d(x, x_0) \leq M$ for all $x \in E$.

1.3 Interior Points and Interior

Definition 1.3. Let $E \subseteq X$. The **closure** of E is the set $\overline{E} = E \cup E'$.

1. An element x of X is called an **interior point** of E if $\exists r > 0, B(x, r) \subseteq E$.
2. The **interior** of E is the set E° of all interior points of E .

By definition, we have $E^\circ \subseteq E \subseteq \overline{E}$.

1.4 Open Set

Definition 1.4. A subset $G \subseteq X$ is called **open** if $\forall x \in G, \exists r > 0, B(x, r) \subseteq G$. Note, \emptyset and X are open in X . That is, a set is open if every point in it has an open ball around it that's still entirely inside the set.

1.5 Limit Points and Derived Set

Definition 1.5. Let $E \subseteq X$.

1. x is called a **limit point** of E (or cluster point, or accumulation point) if

$$\forall r > 0, B(x, r) \cap E \text{ contains some } y \neq x$$

Equivalently,

$$(B(x, r) - \{x\}) \cap E \neq \emptyset$$

2. We let $E' =$ the set of all limit points of E , called the **derived set** of E .

1.6 Closed Set

Definition 1.6. A subset $E \subseteq X$ is called **closed** if $E' \subseteq E$, where E' is the derived set of E (the set of all limit points of E). Note, \emptyset and X are closed in X . That is, a subset $E \subseteq X$ is closed if every limit point of E belongs to E .

1. E is open $\iff X - E$ is closed;
2. E is closed $\iff X - E$ is open.

1.7 Closure

Definition 1.7. Let $E \subseteq X$. The **closure** of E is the set $\overline{E} = E \cup E'$.

1.8 Boundary Points and Boundary

Definition 1.8. Let X be a metric space, $E \subseteq X$ and $x \in X$.

1. x is called a **boundary point** of E if $\forall r > 0, B(x, r) \cap E \neq \emptyset$ and $B(x, r) \cap (X - E) \neq \emptyset$.
2. We use ∂E to denote the set of all boundary points of E , called the **boundary** of E .

1.9 Open Cover

Definition 1.9. Let X be a metric space and let $K \subseteq X$. A family $\{G_\alpha\}$ of open sets in X is called an **open cover** of K if $K \subseteq \bigcup_\alpha G_\alpha$. That is, every point of K lies in at least one of the open sets G_α .

1.10 Compact Set

Definition 1.10. The set K is called **compact** if every open cover of K has a finite **sub-cover** of K . That is, if $K \subseteq \bigcup_{\alpha} G_{\alpha}$, then $\exists \alpha_1, \dots, \alpha_n$ such that $K \subseteq \bigcup_{i=1}^n G_{\alpha_i}$.

1.11 Convergent Sequence

Definition 1.11. Let (X, d) be a metric space and let $\{x_n\}$ be a sequence in X . We say that $\{x_n\}$ is **convergent** if

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

In this case, we say that $\{x_n\}$ converges to x , and write $x_n \rightarrow x$.

1.12 Divergent Sequence

Definition 1.12. We say that $\{x_n\}$ is **divergent** if $\{x_n\}$ is not convergent. That is, $\forall x \in X, \{x_n\}$ does not converge to x . The ϵ - N description of divergence of $\{x_n\}$ is

$$\forall x \in X, \exists \epsilon_0 > 0, \forall N, \exists n \geq N, d(x_n, x) \geq \epsilon_0.$$

1.13 Bounded Sequence

Definition 1.13. A sequence $\{x_n\}$ in a metric space (X, d) is **bounded** if there exists a point $x_0 \in X$ and a number $M > 0$ such that

$$d(x_n, x_0) \leq M \text{ for all } n \in \mathbb{N}$$

In other words, all terms of the sequence lie within some fixed distance M of a single point x_0 . In simplest terms, a sequence is bounded if all its terms lie inside some ball of finite radius.

1.14 The ϵ - N description of $x_n \rightarrow x$

Definition 1.14. The ϵ - N description of $x_n \rightarrow x$ is

$$\forall \epsilon > 0, \exists N = N(\epsilon) \in \mathbb{N}, \forall n \geq N, d(x_n, x) < \epsilon.$$

1.15 The ϵ - N description of $x_n \not\rightarrow x$

Definition 1.15. The ϵ - N description of $x_n \not\rightarrow x$ is

$$\exists \epsilon_0 > 0, \forall N, \exists n \in N, d(x_n, x) \geq \epsilon_0.$$

2 Results

2.1 Chapter 2: Theorem 6

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

1. If $\{G_\alpha\}$ is a family of open sets in X , then $\bigcup_\alpha G_\alpha$ is open in X .
2. If G_1, \dots, G_n are open sets in X , then $\bigcap_{i=1}^n G_i$ is open in X .

2.2 Characterization (I) of $x \in \overline{E}$

Comparing with $x \in \overline{E'} \iff \forall r > 0, (B(x, r) - \{x\}) \cap E \neq \emptyset$ (definition), we have

$$\underline{x \in E' \iff \forall r > 0, B(x, r) \cap E \neq \emptyset}. \text{ Therefore, } E_1 \subseteq E_2 \implies \overline{E_1} \subseteq \overline{E_2}.$$

2.3 Chapter 2: Theorem 8

Theorem. Every compact set in a metric space is bounded and closed. Therefore, if E is either unbounded or non-closed, then E is not compact.

2.4 Corollary 8

Corollary. Let $E \subseteq \mathbb{R}$. Then E is compact $\iff E$ is bounded and closed.

2.5 Chapter 3: Theorem 1

Theorem. (Uniqueness of Limit). Let (X, d) be a metric space and let $\{x_n\}$ be a sequence in X . If $x_n \rightarrow x$ and $x_n \rightarrow y$, then $x = y$.

2.6 Chapter 3: Theorem 2

Theorem. Any convergent sequence in a metric space is bounded.

2.7 Chapter 3: Theorem 3

Theorem. (Squeeze Theorem in \mathbb{R}). Let $\{a_n\}, \{b_n\}$ and $\{c_n\}$ be sequences in \mathbb{R} such that $a_n \rightarrow x, c_n \rightarrow x$, and $\forall n, a_n \leq b_n \leq c_n$. Then $b_n \rightarrow x$.

3 Questions/Proofs

3.1 Assignment 3: Question #6

Question: Find $E^\circ, E', \overline{E}$, and ∂E for the following subsets $E \subseteq \mathbb{R}$: **Recall:**

- $E^\circ =$ set of all interior points of E
- $E' =$ set of all limit points of E
- $\overline{E} =$ the closure set of $E = E \cup E'$
- $\partial E =$ the set of all boundary points of $E = \overline{E} \cap \overline{(\mathbb{R} - E)}$

$$1. E = \left\{1, \frac{1}{2}, \frac{1}{3}, \frac{1}{4}, \dots\right\} = \left\{\frac{1}{n}\right\}_{n=1}^{\infty}$$

So we get,

$$\begin{cases} E^\circ = \emptyset \\ E' = \{0\} \\ \overline{E} = E \cup E' = \{0\} \cup \left\{\frac{1}{n}\right\}_{n=1}^{\infty} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R} - E}) = \overline{E} = \{0\} \cup \left\{\frac{1}{n}\right\}_{n=1}^{\infty} \end{cases}$$

$$2. E = (0, \pi) \cap \mathbb{Q}$$

So we get,

$$\begin{cases} E^\circ = \emptyset \\ E' = [0, \pi] \\ \overline{E} = E \cup E' = [0, \pi] \\ \partial E = \overline{E} \cap (\overline{\mathbb{R} - E}) = [0, \pi] \end{cases}$$

$$3. E = [0, 2) \cup (4, 7) \cup \{8\}$$

So we get,

$$\begin{cases} E^\circ = (0, 2) \cup (4, 7) \\ E' = [0, 2] \cup [4, 7] \\ \overline{E} = E \cup E' = [0, 2] \cup [4, 7] \cup \{8\} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R} - E}) = \{0, 2, 4, 7, 8\} \end{cases}$$

Further analysis on $\mathbb{R} - E$:

$$\mathbb{R} - E = (-\infty, 0) \cup [2, 4] \cup [7, 8) \cup (8, \infty)$$

$$\overline{\mathbb{R} - E} = (-\infty, 0] \cup [2, 4] \cup [7, \infty)$$

$$4. E = \mathbb{Z}$$

So we get,

$$\begin{cases} E^\circ = \emptyset \\ E' = \emptyset \\ \overline{E} = E \cup E' = \mathbb{Z} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R} - E}) = \overline{E} \cap \mathbb{R} = \mathbb{Z} \end{cases}$$

3.2 Assignment 4: Question #2

Question: Find $E^\circ, E', \overline{E}$, and ∂E for the following subsets $E \subseteq \mathbb{R}$:

$$1. E = (-\infty, 0) \cup (1, 2) \cup \{5 + \frac{1}{n} : n = 1, 2, 3, \dots\}$$

So we get,

$$\begin{cases} E^\circ = (-\infty, 0) \cup (1, 2) \\ E' = (-\infty, 0] \cup [1, 2] \cup \{5\} \\ \overline{E} = E \cup E' = (-\infty, 0] \cup [1, 2] \cup \{5 + \frac{1}{n}\}_{n=1}^{\infty} \cup \{5\} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R}} - E) = \{0, 1, 2, 5\} \cup \{5 + \frac{1}{n}\}_{n=1}^{\infty} \end{cases}$$

Further analysis on ∂E :

$$\begin{aligned} &= \overline{E} \cap \overline{([0, 1] \cup ([2, \infty] - \{5 + \frac{1}{n}\}_{n=1}^{\infty}))} \\ &= \overline{E} \cap ([0, 1] \cup [2, \infty)) \\ &= \{0, 1, 2, 5\} \cup \{5 + \frac{1}{n}\}_{n=1}^{\infty} \end{aligned}$$

$$2. E = \{\pi\} \cup \mathbb{N}$$

So we get,

$$\begin{cases} E^\circ = \emptyset \\ E' = \emptyset \\ \overline{E} = E \cup E' = \{\pi\} \cup \mathbb{N} \text{ (so just } E\text{)} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R}} - E) = E \cap \mathbb{R} = \{\pi\} \cup \mathbb{N} \text{ (so just } E\text{)} \end{cases}$$

$$3. E = \{\pi\} \cup \mathbb{Q}$$

So we get,

$$\begin{cases} E^\circ = \emptyset \\ E' = \mathbb{R} \text{ (since } \mathbb{Q} \text{ is dense in } \mathbb{R}\text{)} \\ \overline{E} = E \cup E' = \mathbb{R} \\ \partial E = \overline{E} \cap (\overline{\mathbb{R}} - E) = \mathbb{R} \end{cases}$$

Further analysis on $\mathbb{R} - E$:

$$\begin{aligned} &= \mathbb{R} - E = \{x \in \mathbb{R} \mid x \text{ is irrational and } x \neq \pi\} \\ &= \overline{\mathbb{R} - E} = \mathbb{R}, \text{ (since } (\mathbb{R} - \mathbb{Q}) - \{\pi\} \text{ is dense in } \mathbb{R}\text{)} \end{aligned}$$

3.3 Assignment 4: Question #3

Question: Give an open cover of the set $[0, 1] \cap \mathbb{Q}$ in \mathbb{R} that has no finite subcover.

Proof.

$$\implies \text{Note: } \frac{\pi}{4} \in [0, 1] \text{ and } \frac{\pi}{4} \notin \mathbb{Q}$$

$$\implies \text{For } n \in \mathbb{N}, \text{ let } G_n = (-1, \frac{\pi}{4} - \frac{1}{2^n}) \cup (\frac{\pi}{4}, 2)$$

$$\implies \text{Each } G_n \text{ is open, and } G_1 \subseteq G_2 \subseteq G_3 \subseteq \dots \text{ and } [0, 1] \cap \mathbb{Q} \subseteq \bigcup_{n=1}^{\infty} G_n \text{ is an open cover}$$

$$\implies \{G_n\}_{n=1}^{\infty} \text{ no finite subcover of } [0, 1] \cap \mathbb{Q}$$

$$\implies \forall n_0 \in \mathbb{N}, \bigcup_{n=1}^{n_0} G_n = G_{n_0} \text{ does not contain the points } (\frac{\pi}{4} - \frac{1}{2^{n_0}}, \frac{\pi}{4}) \cap \mathbb{Q}$$

Therefore, there does not exist a finite subcover. □

3.4 Assignment 4: Question #5

Question: Use the ϵ - N definition to prove the following:

1.

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

Proof.

$$\implies \text{Given } \epsilon > 0, \text{ choose } N = \left\lceil \frac{1}{\sqrt{\epsilon}} \right\rceil + 1 \text{ (integer part)}$$

$$\implies \text{Then } N > \frac{1}{\sqrt{\epsilon}} \implies \frac{1}{N^2} < \epsilon$$

$$\implies \forall n \in \mathbb{N}, \text{ we have } \left| \left(1 + \frac{1}{n^2}\right) - 1 \right| = \frac{1}{n^2} \leq \frac{1}{N^2} < \epsilon$$

Therefore,

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

□

Further analysis on choosing N for $n \geq N$:

$$\left| \left(1 + \frac{1}{n^2}\right) - 1 \right| < \epsilon \implies \left| \frac{1}{n^2} \right| < \epsilon \implies \frac{1}{n^2} < \epsilon$$

$$\text{when } n \geq N, \frac{1}{n^2} \leq \frac{1}{N^2} < \epsilon$$

$$\frac{1}{\epsilon} < N^2 \implies \frac{1}{\sqrt{\epsilon}} < N$$

2.

$$\lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$$

Proof.

$$\implies \text{Given } \epsilon > 0. \text{ Take } N = \left[\frac{1}{\epsilon} \right] + 1 \text{ (integer part)}$$

\implies Then $N \in \mathbb{N}$ and $\forall n \geq N$, we get

$$\implies \left| \frac{n}{n+1} - 1 \right| = \frac{1}{n+1} < \frac{1}{n} \leq \frac{1}{N} < \epsilon$$

Therefore,

$$\lim_{n \rightarrow \infty} \frac{n}{n+1} = 1$$

□

Further analysis on choosing N for $n \geq N$:

$$\left| \frac{n}{n+1} - 1 \right| = \left| \frac{-1}{n+1} \right| = \frac{1}{n+1} < \frac{1}{n} \leq \frac{1}{N} < \epsilon \iff N > \frac{1}{\epsilon}$$

Note:

$$\frac{1}{\epsilon} < \left[\frac{1}{\epsilon} \right] + 1$$

where $\left[\dots \right]$ represents the integer part.

3.

The sequence $\{1 + (-1)^n\}$ is divergent in \mathbb{R} *Proof.* Case 1: $x = 0$

$$\implies |x_n - x| = |x_n|, \text{ if } n \text{ is even, then this implies } 2 \geq \epsilon_0$$

$$\implies \text{Take } \epsilon_0 = 2. \text{ Then } \forall N \in \mathbb{N}, \text{ taking } n = 2N, \text{ then } n \geq N$$

$$\implies |x_n - x| = |x_n| = 2 \geq \epsilon_0$$

Case 2: $x \neq 0$

$$\implies |x_n - x|, \text{ if } n \text{ is odd, then this implies } |x| \geq \epsilon_0$$

$$\implies \text{Take } \epsilon_0 = 2. \text{ Then } \forall N \in \mathbb{N}, \text{ taking } n = 2N + 1, \text{ then } n \geq N$$

$$\implies |x_n - x| = |0 - x| = |x| \geq \epsilon_0$$

Therefore,

The series $\{1 + (-1)^n\}$ is divergent in \mathbb{R}

□

Some analysis on the result:

$$\{1 + (-1)^n\} = 0, 2, 0, 2, 0, \dots \text{ for infinity, hence is divergent.}$$

Recall: $\{x_n\}$ is divergent in $\mathbb{R} : \forall x \in \mathbb{R}, x_n \not\rightarrow x$
i.e., $\forall x \in \mathbb{R}, \exists \epsilon_0 > 0, \forall N \in \mathbb{N}, \exists n \geq N, |x_n - x| \geq \epsilon_0$

3.5 Assignment 4: Question #8

Question: Let $\{x_n\}$ and $\{y_n\}$ be sequences in \mathbb{R} such that $\{x_n\}$ is bounded and $y_n \rightarrow 0$. Prove that $x_n y_n \rightarrow 0$.

Proof.

- \implies Since $\{x_n\}$ is bounded, there exists $M > 0$ such that $|x_n| \leq M$ for all $n \in \mathbb{N}$
- \implies Given $\epsilon > 0$. Since $y_n \rightarrow 0$,
- $\implies \exists N \in \mathbb{N}, \forall n \geq N, |y_n - 0| < \frac{\epsilon}{M}$
- \implies Then $\forall n \geq N$, we have
- $\implies |x_n y_n - 0| = |x_n||y_n| \leq M|y_n| < M \times \frac{\epsilon}{M} = \epsilon$

Therefore,

$$\lim_{n \rightarrow \infty} x_n y_n = 0$$

□

Some analysis on $|x_n y_n - 0| < \epsilon$ for $n \geq N$:

(Boundedness): $\exists M > 0$ such that $\forall n \in \mathbb{N}, |x_n| \leq M$.

$$|x_n y_n - 0| = |x_n||y_n| \leq M|y_n|.$$

Since $y_n \rightarrow 0$, for any $\epsilon > 0$ there exists $N \in \mathbb{N}$ such that for all $n \geq N$,

$$|y_n| < \frac{\epsilon}{M}.$$

Therefore,

$$|x_n y_n - 0| \leq M|y_n| < M \cdot \frac{\epsilon}{M} = \epsilon.$$

This satisfies the definition of the limit:

$$\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ such that } n \geq N \implies |x_n y_n - 0| < \epsilon.$$

3.6 Assignment 5: Question #1(i)(ii)

1.

$$\lim_{n \rightarrow \infty} (\sqrt{n^2 + 2n} - n) = 1$$

Proof.

$$\begin{aligned} &\implies \text{Given } \epsilon > 0, \text{ choose } N = \left\lceil \frac{1}{\epsilon} \right\rceil + 1 \text{ (integer part)} \\ &\implies \text{Then, } N > \frac{1}{\epsilon} \implies \frac{1}{N} < \epsilon \\ &\implies \text{For } n \in \mathbb{N}, \text{ we have } x_n = \sqrt{n^2 + 2n} - n \end{aligned}$$

Rationalizing,

$$x_n = \frac{(\sqrt{n^2 + 2n} - n)(\sqrt{n^2 + 2n} + n)}{\sqrt{n^2 + 2n} + n} = \frac{2n}{\sqrt{n^2 + 2n} + n}$$

Dividing the numerator and denominator by n,

$$x_n = \frac{2}{\sqrt{1 + \frac{2}{n}} + 1}$$

Then,

$$|x_n - 1| = \left| \frac{2}{\sqrt{1 + \frac{2}{n}} + 1} - 1 \right| = \frac{\left| 1 - \sqrt{1 + \frac{2}{n}} \right|}{\sqrt{1 + \frac{2}{n}} + 1}$$

For the denominator, since $n > 0$,

$$\sqrt{1 + \frac{2}{n}} + 1 > 2$$

For the numerator,

$$\left| 1 - \sqrt{1 + \frac{2}{n}} \right| = \frac{\frac{2}{n}}{1 + \sqrt{1 + \frac{2}{n}}} < \frac{\frac{2}{n}}{n} = \frac{1}{n}$$

So substituting these in, we get

$$|x_n - 1| = \frac{\left| 1 - \sqrt{1 + \frac{2}{n}} \right|}{\sqrt{1 + \frac{2}{n}} + 1} < \frac{\frac{1}{n}}{2} < \frac{1}{n}$$

For $n \geq N$,

$$|x_n - 1| < \frac{1}{n} \leq \frac{1}{N} < \epsilon$$

Therefore,

$$\lim_{n \rightarrow \infty} (\sqrt{n^2 + 2n} - n) = 1$$

□

2.

The sequence $\{n(-1)^{n-1}\}$ is divergent in \mathbb{R}

Proof. Assume that the sequence $\{x_n\}$ converges to M . By the ϵ - N definition of convergence, we have

$$\forall \epsilon > 0, \exists N \in \mathbb{N} \text{ such that for all } n \geq N, |x_n - M| < \epsilon$$

The series terms are as follows,

$$x_1 = 1, x_2 = -2, x_3 = 3, x_4 = -4, \dots \text{ (alternating in sign and magnitude infinitely)}$$

Take $\epsilon = 1$. For any $N \in \mathbb{N}$, $x_{2N} = -2N$ and $x_{2N+1} = 2N + 1$. Then,

$$|x_{2N+1} - x_{2N}| = |(2N + 1) - (-2N)| = 4N + 1 > 1 = \epsilon$$

Thus, for all N , there exists some $n \geq N$ such that $|x_n - M| \geq \epsilon$, which is a contradiction.

Therefore, the sequence $\{n(-1)^{n-1}\}$ is divergent in \mathbb{R}

□

3.7 Chapter 2: the proof of Theorem 9

Theorem. Let K be a compact set in metric space X and let F be a closed subset of K . Then F is compact.

Proof. Let $\{G_\alpha\}$ be an open cover of F . Then $\{X - F\} \cup \{G_\alpha\}$ is an open cover of K . Since K is compact, $\exists \alpha_1, \dots, \alpha_n$ such that

$$K \subseteq (X - F) \cup (G_{\alpha_1} \cup \dots \cup G_{\alpha_n}).$$

Now $F = F \cap K \subseteq (F \cap (X - F)) \cup (G_{\alpha_1} \cup \dots \cup G_{\alpha_n}) = G_{\alpha_1} \cup \dots \cup G_{\alpha_n}$. Hence, $\{G_\alpha\}$ has a finite subcover $\{G_{\alpha_1}, \dots, G_{\alpha_n}\}$ of F . Therefore, F is compact. □

3.8 Chapter 3: the proof of Theorem 2

Theorem. Any convergent sequence in a metric space is bounded.

Proof. Suppose $x_n \rightarrow x$ in a metric space (X, d) . We prove that

$$\exists M > 0, \forall n, x_n \in B(x, M)$$

For $\epsilon = 1, \exists N, \forall n \geq N, d(x_n, x) < 1$. Let $M = 1 + \max\{d(x_1, x), \dots, d(x_{N-1}, x)\}$. Then $\forall n$, we have $d(x_n, x) < M$. □

3.9 Chapter 3: the proof of Theorem 3

Theorem. (Squeeze Theorem in \mathbb{R}). Let $\{a_n\}$, $\{b_n\}$, and $\{c_n\}$ be sequences in \mathbb{R} such that $a_n \rightarrow x$, $c_n \rightarrow x$, and $\forall n, a_n \leq b_n \leq c_n$. Then, $b_n \rightarrow x$.

Note: Here either $x \in \mathbb{R}$ or $x = \pm\infty$. We only prove the case when $x \in \mathbb{R}$. Also, in the theorem, we can only require that $a_n \leq b_n \leq c_n$ holds for all $n \geq n_0$ for some n_0 .

Proof. Given $\epsilon > 0$. Since $a_n \rightarrow x$ and $c_n \rightarrow x$, $\exists N_1, N_2 \in \mathbb{N}$ such that

$$\forall n \geq N_1, |a_n - x| < \epsilon \text{ and } \forall n \geq N_2, |c_n - x| < \epsilon.$$

Let $N = \max\{N_1, N_2\}$. Then $\forall n \geq N$, we have $|a_n - x| < \epsilon$ and $|c_n - x| < \epsilon$. That is,

$$x - \epsilon < a_n < x + \epsilon \text{ and } x - \epsilon < c_n < x + \epsilon$$

In this case, $\forall n \geq N$, we have $x - \epsilon < a_n \leq b_n \leq c_n < x + \epsilon$. That is,

$$x - \epsilon < b_n < x + \epsilon, \text{ or } |b_n - x| < \epsilon$$

So, we prove that $\forall \epsilon > 0, \exists N, \forall n \geq N, |b_n - x| < \epsilon$. Therefore, $b_n \rightarrow x$. \square