Limits and Open Sets

Ch.12

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Table of Contents

(Sub)Sequences of Real Number: Definition

Definition (Sequence of Real Number)

$\{x_n\}_{n=1}^{\infty}$ *is a sequence of real number if:*

$$x : \mathbb{N} \to \mathbb{R}, \quad x(i) = x_i$$

I.e., sequence of real number is just a real function whose domain is $\mathbb{N}$ *(the set of (all) natural numbers, or the set of (all) positive integers)*

Definition (Subsequence)

Let $M = \{n_i\}_{i=1}^{\infty}$ *be any infinite subset of* $\mathbb{N}$ *and* $n_i > n_j \forall i > j$. *(I.e., increasing sequence of natural numbers). A sequence* $\{y_n\}_{n=1}^{\infty}$ *is a subsequence of* $\{x_n\}_{n=1}^{\infty}$ *if:*

$$y_j = x_{n_j}, \quad j \in \mathbb{N}$$

Limit and Convergence: Definition

Definition (Limit of a Sequence, Convergence)

$\bar{r} \in \mathbb{R}$ is the limit of a sequence of $\{x_n\}_{n=1}^{\infty}$ if:

$$\forall \epsilon > 0, \quad \exists \bar{N} \in \mathbb{N} \quad s.t. \quad \forall n \geq \bar{N} \quad |x_n - \bar{r}| < \epsilon$$

Then, $\lim x_n = \bar{r}$ *or* $\lim_{n \to \infty} x_n = \bar{r}$ *or* $x_n \to \bar{r}$ (x_n converges to $\bar{r}$)

Note 1: Sometimes, $\epsilon \in (0, \bar{\alpha})$ is used (for all small positive real numbers)

Note 2: $|x_n - \bar{r}| < \epsilon$ has alternative notation: ϵ-interval: $x_n \in I_\epsilon(\bar{r})$

Definition (Limit of a Real Function ($\lim_{x \to \bar{x}_0} f(x) = \bar{r}$))

$$\forall \epsilon > 0, \exists \delta > 0 \quad s.t. \quad x \in D \wedge 0 < |x - \bar{x}_0| < \delta \Rightarrow |f(x) - \bar{r}| < \epsilon$$

Algebraic Properties of Limits

Theorem (12.1)

A sequence can have at most one limit.

Theorem (12.2)

$$\textit{If} \quad x_n \to \bar{x} \quad \wedge \quad y_n \to \bar{y},$$

1. $x_n \pm y_n \to \bar{x} \pm \bar{y}$ *(Th 12.2)*
2. $x_n y_n \to \bar{x}\bar{y}$ *(Th 12.3)*
3. $x_n / y_n \to \bar{x}/\bar{y}$

Theorem (12.4)

$$x_n \to \bar{x} \quad \wedge \quad x_n \leq [\geq] \bar{b} \quad \forall n \Rightarrow \bar{x} \leq [\geq] \bar{b}$$

Convergence in $\mathbb{R}^m$ Space

Definition (Sequence of Vector)

$\{\mathbf{x_n}\}_{n=1}^{\infty}$ *is a sequence of vector if:*

$$\mathbf{x} : \mathbb{N} \to \mathbb{R}^m, \quad \mathbf{x}(i) = \mathbf{x_i}$$

Definition (ϵ-ball about $\bar{r}$)

$B_\epsilon(\mathbf{r})$, *ϵ-ball about $\mathbf{r}$ is defined as:*

$$B_\epsilon(\mathbf{r}) := \{\mathbf{x} \in \mathbb{R}^m : ||\mathbf{x} - \mathbf{r}|| < \epsilon\}$$

Note: Geometrically, ϵ-ball is hyperball in m dimensions, or bounded by an $m-1$ sphere

Definition (Limit of a Sequence of Vector)

$$\mathbf{x_n} \to \mathbf{x} \quad \textit{if} \quad \forall \epsilon > 0, \quad \exists \bar{N} \quad s.t. \quad \forall n \geq \bar{N}, \quad \mathbf{x_n} \in B_\epsilon(\mathbf{x})$$

Convergence of Vectors

Theorem (12.5)

Let $\mathbf{x_n} = (x_{1n}, \cdots, x_{mn})$. $\mathbf{x_n}$ *converges iff:*

$$x_{in} \to \bar{x}_{in} \quad \forall i$$

Theorem (12.6)

If $\mathbf{x_n} \to \mathbf{x}^*$, $\mathbf{y_n} \to \mathbf{y}^*$, *and* $c_n \to c^*$, *then*

$$c_n\mathbf{x_n} + \mathbf{y_n} \to c^*\mathbf{x}^* + \mathbf{y}^*$$

Open: Definition

Definition (Open)

A set $S \in \mathbb{R}^m$ is open if

$$\forall \mathbf{x} \in S \quad \Rightarrow \quad \exists \epsilon > 0 \quad s.t. \quad B_\epsilon(\mathbf{x}) \in S$$

Geometrically, open set has no boundary.

Theorem (12.7)

Open balls are open sets

Theorem (12.8)

1. *Any union of open set is open*
2. *The finite intersection of open sets is open*

Interior

Definition (Interior)

$intS$, or Interior of S is union of all open sets contained in S

Note: Interior is the largest open subset of S

Open and Closed

	Open	Not Open
Closed		
Not Closed		

Closed: Definition

Definition (Closed)

A set $S \in \mathbb{R}^m$ is closed if, the limits of all convergent sequence $\{\mathbf{x}_n\}_{n=1}^{\infty} \in S$ are contained in S

Note: Closed set must contain all its boundary points.

Theorem (12.9)

$S \in \mathbb{R}^m$ is closed iff $S^c = \mathbb{R}^m - S$ is open

Theorem (12.10)

1. *Any intersection of closed sets is closed*
2. *The finite union of closed sets is closed*

Closure, Boundary

Definition (Closure)

clS or $\bar{S}$ is closure of S if It is the intersection of all closed sets containing S

Intuitively, closure is the smallest closed set contains S

Definition (Bounadry)

$\mathbf{x}$ is in the boundary of a set S if

$$\forall \epsilon > 0, \quad B_\epsilon(\mathbf{x}) \cap S \neq \varnothing \quad \wedge \quad B_\epsilon(\mathbf{x}) \cap S^c \neq \varnothing$$

Theorem (12.12)

Boundary of S $= clS \cap clS^c$

Bounded, Compact

Definition (bounded)

$S \in \mathbb{R}^n$ is bounded if:

$$\exists b \in \mathbb{R} \quad s.t. \quad ||\mathbf{x}|| \leq b \quad \forall \mathbf{x} \in S$$

Definition (Compact)

$S \in \mathbb{R}^n$ is compact iff S is closed and bounded

Theorem (12.13-14)

- *Any sequence contained in the compact set $[0, 1]$ has a convergent subsequence (Th 12.13)*
- *Any sequence contained in the compact set $C \in \mathbb{R}^n$ has a convergent subsequence whose limit lies in C (Bolzano-Weierstrass Theorem)*