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A sequence in a metric space is $\{x_k\}_{k=1}^{\infty}$, $x_k \in X \forall k$.
 $(N \rightarrow X, \text{ formally})$

A distance lets you detect if sequences converge.

Def: $\{x_k\}$ converges to x ($x_k \rightarrow x$)

$$\lim_{k \rightarrow \infty} x_k = x$$

if $\forall \varepsilon > 0 \exists K$ such that if $k \geq K$,

$$d(x_k, x) < \varepsilon.$$

$$B_\varepsilon(x) = \{y : d(x, y) < \varepsilon\}$$

For each choice of $\varepsilon > 0$, you get trapped.

$$\text{e.g. } \left(2^{-k} \sin(k), 2^{-k} \cos(k) \right) = x_k \in \mathbb{R}^2$$

$$d(x_k, 0) = 2^{-k}$$

Given $\varepsilon > 0$, pick K so small so that $2^{-K} < \varepsilon$.
 Then if $k \geq K$,

$$d(x_k, 0) = 2^{-k} \leq 2^{-K} < \varepsilon.$$

$$\begin{aligned}
 & 0.\overbrace{99\dots9}^n \leq 1 \\
 & \sum_{k=1}^n \frac{1}{10^k} = 9 \sum_{k=1}^n \frac{1}{10^k} \\
 & 10 \cdot \sum_{k=1}^n 10^{-k} = \sum_{k=0}^{n-1} 10^{-k} = \sum_{k=1}^n 10^{-k} + 1 - 10
 \end{aligned}$$

Lemma: Limits are unique.

Pf: Suppose $x_n \rightarrow x$ and $x_n \rightarrow y$, with $x \neq y$.
↑
to produce a contradiction

Let $\epsilon = d(x, y) > 0$. Pick N_1 so that if $n \geq N_1$,

$$d(x_n, x) < \frac{\epsilon}{2}$$

Pick N_2 so if $n \geq N_2$, $d(x_n, y) < \frac{\epsilon}{2}$.

Let $N = \max(N_1, N_2)$.

Then

$$d(x, y) \leq d(x, x_N) + d(x_N, y)$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$= \epsilon.$$

But $d(x, y) = \epsilon$, a const.

Related notion: Cauchy sequences. "terms get closer and closer together"

$$\begin{aligned}x_1 &= 3.0 \\x_2 &= 3.14 \\x_3 &= 3.141 \\&\vdots\end{aligned}$$

$$|x_n - x_m| \leq 10^{-n} \quad (n \leq m)$$

Def: Cauchy f $\forall \varepsilon > 0 \exists N$ such that if $n, m \geq N$ then $d(x_n, x_m) < \varepsilon$.

Let $\varepsilon > 0$. Pick N so $10^{-N} < \varepsilon$.

If $n, m \geq N$, $|x_n - x_m| \leq 10^{-n} \leq 10^{-N} < \varepsilon$.

Lemmas: Convergent sequences are Cauchy.

Pf: Suppose $\lim_{n \rightarrow \infty} x_n = x$.

Let $\epsilon > 0$. Pick N so that if $n \geq N$,

$$d(x_n, x) < \frac{\epsilon}{2}. \text{ Then, if } n, m \geq N,$$

$$d(x_n, x_m) \leq d(x_n, x) + d(x, x_m)$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$= \epsilon.$$

Converse is not always true:

e.g. $X = (0, 1)$ in \mathbb{R} , with usual norm

$$x_n = \frac{1}{n} \quad n \in \mathbb{Z}$$

$$x_n \rightarrow 0 \text{ in } \mathbb{R}$$

\Rightarrow Cauchy

but if $x_n \rightarrow x$ in $(0, 1)$, it also converges in \mathbb{R} , which violates uniqueness of limits.

More ~~frustrating~~: \mathbb{Q} has the same problem.

$3, 3.1, 3.14, \dots$ is Cauchy in \mathbb{Q} , but not convergent in \mathbb{Q} .

Critical concept: A metric space is complete if every Cauchy sequence in it converges.

Power: You can detect convergent sequences without knowing what the limit is!

6) open sets, closed sets ↗ as complement

7) point of closure $x_n \rightarrow x$

8) $\bar{A} = \cup$ of all points of closure

9) A is closed iff $A = \bar{A}$

10) f is continuous: $x_n \rightarrow x \Rightarrow f(x_n) \rightarrow f(x)$

(ε - δ , also)

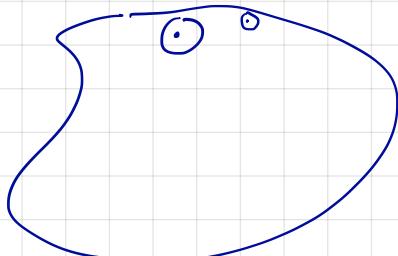
11) (prct. says home conv subseqs
P.S.)

A set $U \subseteq X$ is open if $\forall x \in U \exists r > 0,$

$$B_r(x) \subseteq U$$

$$\boxed{B_x(r) \rightarrow \text{conv}}$$

r depends on x.



A set $A \subseteq X$ is closed if A^c is open.

$x \in X$ is a closure point of $A \subseteq X$, if

there is a seq, $(x_n) \subseteq A$,

$$x_n \rightarrow x.$$

\bar{A} is the set of closure points of A .

$A \subseteq \bar{A}$: why?

Exercise: If A is closed, $\bar{A} \subseteq A$.

HW

Strategy: If $x \in A^c$, show x is not a point of closure

As a consequence $\bar{A} = A$ if A is closed.

Challenge: \bar{A} is closed.

Suppose to contrary A^c is not open. So for each n $B_{\frac{1}{n}}(p) \not\subseteq A^c$.

So for each $n \exists x \in B_{\frac{1}{n}}(p) \cap A$.

Def: $f: X \rightarrow Y$ is continuous at $x \in X$, if

whenever $x_n \rightarrow x$ in X , $f(x_n) \rightarrow f(x)$ in Y .

If f is cts, if cts $\forall x$.

Thm: f is cts iff whenever $U \subseteq Y$ is open,
 $f^{-1}(U) \subseteq X$ is open.

$$f^{-1}(A^c) = (f^{-1}(A))^c \text{ so also for closed!}$$

e.g. Fix $p \in X$. Define $f(x) = d(x, p)$, $f: X \rightarrow \mathbb{R}$.

Claim: f is cts. ^{Fix x .} Let $\epsilon > 0$. Pick $\delta = \epsilon$. If $d(x, z) < \delta$,

$$|f(x) - f(z)| = |d(x, p) - d(z, p)|$$

But $d(x, p) \leq d(x, z) + d(z, p) < \delta + d(z, p)$
 $d(z, p) \leq d(z, x) + d(x, p) < \delta + d(x, p)$

So

$$-\epsilon = -\delta < d(x, p) - d(z, p) < \delta = \epsilon.$$

I.e. $|d(x, p) - d(z, p)| < \epsilon$.

Compact:

$A \subseteq X$ is compact if whenever $\{x_n\} \subseteq A$ is a sequence, it admits $\{x_{n_k}\}$, $x_{n_k} \rightarrow a$ for some a .

Theorem (Bolzano-Weierstrass)

$A \subseteq \mathbb{R}$ is compact \Leftrightarrow it is closed and bounded.

If X is an arbitrary space and $A \subseteq X$ is compact,
 A is closed + bounded:

bounded: $\exists p, r \quad A \subseteq B_r(p).$

Not bounded: $\forall p, r \quad \exists x \in A, x \notin B_r(p).$

Compact sets are bounded:

If not bounded, find p , x_n 's $d(x_n, p) > n$.

If $x_{n_k} \rightarrow x$

$d(x_{n_k}, p) \rightarrow d(x, p)$ (use Δ seq!)

But $d(x_{n_k}, p) \geq n_k \rightarrow \infty$.

Compact sets are closed:

Suppose x_n is a sequence in A , $x_n \rightarrow x$.
Need to show $x \in A$.

Is $\{x_{n_k}\}$, $x_{n_k} \rightarrow a \in A$.

But $x_{n_k} \rightarrow x$ (subseq of conv have same limit)

By uniqueness of limit, $x = a \in A$.

But converse is not true.

l_∞ : set of bounded sequences

$$x = (x(1), x(2), x(3), \dots)$$

$$d(x, y) = \sup_k (|x(k) - y(k)|)$$

$$x_1 = (1, 0, \dots)$$

$$x_2 = (0, 1, 0, \dots)$$

:

:

No conv subsequence: $d(x_1, x_m) = 1 \quad n \neq m$.

So no Cauchy subsequence.

Prop:

If $A \subseteq X$ is compact and $f: X \rightarrow Y$ is continuous,
 $f(A)$ is compact.

Pf: Let $\{y_k\}$ be a sequence in $f(A)$.

$\exists k \in \mathbb{N}, x_k \in A, f(x_k) = y_k$.

By connectedness of A , $\exists \{x_{k_j}\} \subset x_{k_j} \rightarrow a \in A$.

But then, by continuity, $f(x_{k_j}) \rightarrow f(a)$.

That is, $y_{k_j} \rightarrow f(a) \in f(A)$.

Cor: If $f: X \rightarrow \mathbb{R}$ is continuous and X is compact,
 $\exists x_{\min}, x_{\max}$ such that

$$f(x_{\min}) \leq f(x) \leq f(x_{\max}) \quad \forall x \in X.$$

Pf: Let $m = \inf f(X) \subseteq \mathbb{R}$; since $f(X)$ is bounded, m is finite, and since $f(X)$ is closed, $m \in f(X)$. Thus $\exists x_m \in X, f(x_m) = m$. Furthermore, $f(x_m) \leq f(x) \quad \forall x$.

Dr. Hto for mark.

Lemma: If $f: X \rightarrow F$ where X is opct,
there exists R such that

$$f(x) \subseteq B_R(0).$$

Pf: Compact sets are bounded.

X compact
 $C_F(X)$ $F = \mathbb{R}$ or \mathbb{C} metric space.

Idea: First show is a vector space. So $f-g \in C_F(X)$
 f, g are.

Then:

$$d(f, g) = \sup_{x \in X} |f(x) - g(x)| \quad f-g \text{ is cts!}$$

Δ in g :

$$\begin{aligned} \text{For any } x, \quad |f(x) - g(x)| &\leq |f(x) - h(x)| + |h(x) - g(x)| \\ &\leq d(f, h) \end{aligned}$$

Now take as op!