# Karlsruhe Institute of Technology

### Institute of Stochastics

Stochastic Geometry | Summer term 2020

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# **Work Sheet 2**

# Instructions for week 2 (April $27^{th}$ to May $1^{st}$ ):

- Work through the remaining part of Section 1.1 in the lecture notes starting with Example 1.4.
- Answer the control questions 1) to 5), and solve Problems 1 to 4 of the exercises below.
- Please hand in your solutions to the exercises for correction until the morning of Monday, May 4<sup>th</sup>. For the procedure, please have a look at the general information in Ilias. The submission of solutions is voluntary.

# Control questions to monitor your progress:

- 1) Why is the Fell topology also called "hit-or-miss topology"?
- 2) Let  $f: T \to \widetilde{T}$  be a map between two topological spaces  $(T, \mathcal{O}_T)$  and  $(\widetilde{T}, \mathcal{O}_{\widetilde{T}})$ . Can you find a simple proof for the fact that if f is continuous then f is also sequentially continuous, that is,  $f(t_n) \to f(t)$  in  $\widetilde{T}$  (as  $n \to \infty$ ) for each convergent sequence  $(t_n)_{n \in \mathbb{N}}$  in T with  $t_n \to t$ ?

(Hint: Work with the definition of continuity in topological spaces.)

Note that if T is first countable, then sequential continuity of f implies continuity of f. This fact is a little harder to prove, but can you still do it?

(**Hint:** Assume that f is not continuous; take an open set  $V \subset \widetilde{T}$  such that  $U := f^{-1}(V)$  is not open; take a point p on the topological boundary of U and construct a sequence  $p_n \in T \setminus U$  with  $p_n \to p$  using that T is first countable; conclude that f cannot be sequentially continuous.)

3) Let  $\varphi: T \to \mathcal{F}(E)$  be a map between a topological space  $(T, \mathcal{O}_T)$  and the space  $\mathcal{F}(E)$  of closed subsets of a second countable locally compact Hausdorff space  $(E, \mathcal{O}_E)$ . Convince yourself that either form of semi-continuity introduced in Definition 1.7 implies measurability of  $\varphi$  with respect to the corresponding Borel- $\sigma$ -fields.

(Hint: Use Remark 1.9.)

- 4) Consider the collection  $\mathbb{C}^d$  of compact subsets of  $\mathbb{R}^d$  endowed with the Hausdorff metric as defined in Definition 1.15 of the lecture (see also Problem 4 below). What is the Hausdorff distance  $\delta(C, D)$  between the compact sets C and D in the following examples?
  - d = 1, C = [-2, 1], D = [3, 9].
  - d = 1,  $C = [-2, -1] \cup [10, 12] \cup \{15\}$ ,  $D = \{-10\} \cup \{1\} \cup \{11\} \cup [20, 25]$ .
  - d = 2,  $C = [-1, 1]^2$ ,  $D = [3, 5] \times [2, 4]$ .
  - d = 2, C = B((0,0),1), D = B((3,4),2).
  - $C = [-1, 1]^d$ , D = B((5, ..., 5), 2), (calculate in dependence on the dimension d).
- 5) From the proof of Theorem 1.17: Let  $C, C_1, C_2, \ldots \in \mathbb{C}^d \setminus \{\emptyset\}$  with  $C_n \subset K$  for some fixed  $K \in \mathbb{C}^d$ . Assume that  $C_n \to C$  (as  $n \to \infty$ ) with respect to the Fell topology.
  - Why is  $C_n = \emptyset$  for all but finitely many  $n \in \mathbb{N}$  whenever  $C = \emptyset$ ?
  - Why is  $C_n \neq \emptyset$  for all but finitely many  $n \in \mathbb{N}$  whenever  $C \neq \emptyset$ ?

### **Exercises for week 2:**

# Problem 1 (Convergence with respect to the Fell topology – Examples, Part 1)

Let  $(x_n)_{n\in\mathbb{N}}$  be a sequence in  $\mathbb{R}^d$  and  $x\in\mathbb{R}^d$ . Further, let  $(r_n)_{n\in\mathbb{N}}$  be a sequence of positive real numbers and r>0. Denote by B(x,r) the closed ball of radius r around x.

- a) If  $x_n \to x$  and  $r_n \to r$  (as  $n \to \infty$ ), then  $B(x_n, r_n) \to B(x, r)$  in  $(\mathfrak{F}, \mathfrak{O}_{\mathfrak{F}})$ , as  $n \to \infty$ .
- b) If  $||x_n|| \to \infty$ , then  $\{x_n\} \to \emptyset$  in  $(\mathfrak{F}, \mathfrak{O}_{\mathfrak{F}})$ , as  $n \to \infty$ .

### Problem 2 (Continuity with respect to the Fell topology)

Denote by  $(\mathfrak{F}^d, \mathfrak{O}_{\mathfrak{F}^d})$  the space of closed subsets of  $\mathbb{R}^d$  endowed with the Fell topology. Prove that the following maps are continuous:

- a)  $a: \mathbb{R}^d \times \mathcal{F}^d \to \mathcal{F}^d$ , a(x, F) := F + x.
- b)  $r: \mathcal{F}^d \to \mathcal{F}^d$ ,  $r(F) := F^* := -F$ .
- c)  $e:(0,\infty)\times \mathcal{F}^d\to \mathcal{F}^d$ ,  $e(\alpha,F):=\alpha F$ .

Also prove that the map  $\tilde{e}: [0, \infty) \times \mathcal{F}^d \to \mathcal{F}^d, \ \tilde{e}(\alpha, F) := \alpha F$  is not continuous.

*Hint:* By Theorem 1.2,  $(\mathcal{F}^d, \mathcal{O}_{\mathcal{F}^d})$  is second countable (hence first countable), and functions defined on first countable spaces are continuous if, and only if, they are sequentially continuous. Apply this fact together with Theorem 1.3.

## Problem 3 (Convergence with respect to the Fell topology – Examples, Part 2)

Denote by  $(\mathfrak{F}^d, \mathfrak{O}_{\mathfrak{F}^d})$  the space of closed subsets of  $\mathbb{R}^d$  endowed with the Fell topology. For  $u \in \mathbb{R}^d$  with ||u|| = 1, and  $r \ge 0$ , write

$$H_{u,r} := \left\{ x \in \mathbb{R}^d : \langle x, u \rangle = r \right\}.$$

Let  $u_n$  be a sequence in  $\mathbb{R}^d$  with  $||u_n|| = 1$  for each  $n \in \mathbb{N}$ , and let  $r_n$  be a sequence in  $[0, \infty)$ .

- a) Show that if  $u_n \to u$  and  $r_n \to r$ , then  $H_{u_n,r_n} \to H_{u,r}$  in  $(\mathfrak{F}^d, \mathfrak{O}_{\mathfrak{F}^d})$ , as  $n \to \infty$ .
- b) Show that if  $u_n \to u$  and  $r_n \to \infty$ , then  $H_{u_n,r_n} \to \varnothing$  in  $(\mathfrak{F}^d, \mathfrak{O}_{\mathfrak{F}^d})$ , as  $n \to \infty$ .

Consider the sequence  $(P_n)_{n\in\mathbb{N}}$  of paraboloids  $P_n=\left\{z\in\mathbb{R}^d\ \Big|\ \frac{z_1^2+\ldots+z_{d-1}^2}{n}=z_d\right\}$ , and  $e_d=(0,\ldots,0,1)\in\mathbb{R}^d$ .

c) Show that  $P_n \to H_{\theta_d,0}$  in  $(\mathfrak{F}^d, \mathfrak{O}_{\mathfrak{F}^d})$ , as  $n \to \infty$ .

### Problem 4 (On the Hausdorff metric – Part 1)

Let  $(\mathbb{X}, d)$  be a metric space, and recall from the lecture that, for any set  $B \subset \mathbb{X}$  and  $\varepsilon \geqslant 0$ ,

$$B_{\oplus \varepsilon} := \{ x \in \mathbb{X} : \operatorname{dist}(x, B) \leqslant \varepsilon \}$$

denotes the  $\varepsilon$ -parallel set of B. Here,  $\operatorname{dist}(x,B) := \inf_{y \in B} d(x,y)$  is the distance from x to B with respect to the metric d on X. Also recall that the Hausdorff metric  $\delta$  on  $\mathbb{C}(X) \setminus \{\emptyset\}$  is defined as

$$\delta(C,C') := \inf \{ \varepsilon \geqslant 0 : C \subset C'_{\oplus \varepsilon}, C' \subset C_{\oplus \varepsilon} \}, \qquad C,C' \in \mathfrak{C}(\mathbb{X}) \setminus \{\emptyset\},$$

and that we put  $\delta(\varnothing, C) = \delta(C, \varnothing) := \infty$ ,  $C \in \mathcal{C}(X) \setminus \{\varnothing\}$ , as well as  $\delta(\varnothing, \varnothing) := 0$ . Prove the following assertions:

- $\text{a)} \ \ \delta(\textit{\textbf{C}},\textit{\textbf{C}}') = \max \Big\{ \sup\nolimits_{x \in \textit{\textbf{C}}} \mathsf{dist}(x,\textit{\textbf{C}}'), \ \sup\nolimits_{y \in \textit{\textbf{C}}'} \mathsf{dist}(y,\textit{\textbf{C}}) \Big\}, \quad \textit{\textbf{C}},\textit{\textbf{C}}' \in \mathfrak{C}(\mathbb{X}) \setminus \{\varnothing\} \ ,$
- b)  $\delta$  is a metric on  $\mathcal{C}(X) \setminus \{\emptyset\}$ , and
- c)  $\delta$  is also a metric on  $\mathcal{C}(X)$ .

The solutions to these problems will be uploaded on May 4th.

Feel free to ask your questions about the exercises in the optional MS-Teams discussion on April 30th (09:15 h).