

Title

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0.1 Exercises

Problem 1.

Let C denote the Cantor set.

1. Show that C contains point that is not an endpoint of one of the removed intervals.
2. Show that C is nowhere dense, meager, and has measure zero.
3. Show that C is uncountable.

Solution 1.

1. First we will characterize the endpoints of the removed intervals. Let C_n be the n th stage of the deletion process that is used to define the Cantor set; then what remains is a union of intervals:

$$C_n = [0, \frac{1}{3^n}] \cup [\frac{2}{3^n}, \frac{3}{3^n}] \cup \cdots \cup [\frac{3^n - 1}{3^n}, 1],$$

and so the endpoints are precisely the numbers of the form $\frac{k}{3^n}$ where $0 \leq k \leq 3^n$. Moreover, any endpoint appearing in C_n is never removed in any later step, and so all endpoints remaining in C are of this form where we allow $0 \leq n < \infty$.

Thus, our goal is to produce a number $x \in [0, 1]$ such that $x \neq \frac{k}{3^n}$ for any k or n , but also satisfies $x \in C$. So we will need a general characterization of all of the points in C .

Lemma: If $x \in C$, then one can find a ternary expansion for which all of the digits are either 0 or 2, i.e.

$$x = \sum_{k=1}^{\infty} a_k 3^{-k} \quad \text{where } a_k \in \{0, 2\}.$$

Proof: By induction on the index k in a_k , first consider note that if $x \in C$ then $x \in C_1 = [0, 1] \setminus [\frac{1}{3}, \frac{2}{3}] = [0, \frac{1}{3}] \cup [\frac{2}{3}, 1]$. So if $x \in C_1$, then $x \notin (\frac{1}{3}, \frac{2}{3})$. But note that a_1 is computed in the following way:

$$a_1 = \begin{cases} 0 & 0 \leq x < \frac{1}{3}, \\ 1 & \frac{1}{3} \leq x < \frac{2}{3}, \\ 2 & \frac{2}{3} \leq x < 1. \end{cases}$$

Since the interval $(\frac{1}{3}, \frac{2}{3})$ is deleted in C_1 , we find that $a_1 = 1 \iff x = \frac{1}{3}$. In this case, however, we claim that we can find a ternary expansion of x that does not contain a 1. We first write

$$x = \frac{1}{3} = \sum_{k=1}^{\infty} a_k 3^{-k} \quad \text{where } a_1 = 1, a_{k>1} = 0,$$

and then define

$$x' = \sum_{k=1}^{\infty} b_k 3^{-k} \quad \text{where } b_1 = 0, b_{k>1} = 2.$$

The claim now is that $x = x'$, which follows from the fact that this is a geometric sum that can be written in closed form:

$$\begin{aligned} x' &= \sum_{k=2}^{\infty} (2) 3^{-k} \\ &= \left(\sum_{k=0}^{\infty} (2) 3^{-k} \right) - 2 - 2(3^{-1}) \\ &= 2 \left(\sum_{k=0}^{\infty} 3^{-k} \right) - 2 - 2(3^{-1}) \\ &= 2 \left(\frac{1}{1 - \frac{1}{3}} \right) - 2 - 2(3^{-1}) \\ &= 2 \left(\frac{3}{2} \right) - 2 - 2(3^{-1}) \\ &= 1 - \frac{2}{3} \\ &= \frac{1}{3} = x. \end{aligned}$$

In short, we have $\frac{1}{3} = (0.1)_3 = (0.222\cdots)_3$ as ternary expansions, and a similar proof shows that such an expansion without 1s can be found for any endpoint.

For the inductive step, consider a_n : the claim is that if $a_n = 1$, then $x \notin C_{n+1}$ – that is, it is contained in one of the intervals deleted at the $n + 1$ st stage. Writing the deleted interval at this stage as (a, b) , we find that $a_n = 1$ if and only if $x \in [a, b)$. Since $x \in C$, the only way a_n can be 1 is if x was in fact the endpoint a (since no previous digit was a 1, by hypothesis). However, as shown above, every such endpoint has a ternary expansion containing no 1s. \square

Therefore, if we can produce an x that satisfies $x \neq \frac{k}{3^n}$ for any k, n **and** x has no 1s in its ternary expansion, we will have an $x \in C$ that is not an endpoint.

So take

$$x = (0.\overline{02})_3 = (0.020202\cdots)_3.$$

This evidently has no 1s in its ternary expansion, and if we sum the corresponding geometric series, we find $x = \frac{1}{4}$. This is not of the form $\frac{k}{3^n}$ for any k, n , and thus fulfills both conditions.

2. We first show that C is nowhere dense by showing that the interior of its closure is empty, i.e. $(\overline{C})^\circ = \emptyset$.

To do so, we note that C is itself closed and so $C = \overline{C}$. To see why this is, consider C^c ; we'll show that it is open. By construction, C_1^c is the open interval $(\frac{1}{3}, \frac{2}{3})$ that is deleted, and similarly C_n^c is the finite union of the open intervals that are deleted at the n th stage. But then

$$C^c = \left(\bigcap C_n\right)^c = \bigcup C_n^c$$

is a countable union of open sets, which is also open. So C is closed.

It is also the case that C has empty interior, so $C^\circ = \emptyset$. Towards a contradiction, suppose $x \in C$ is an interior point; then there is some neighborhood $N_\varepsilon(x) \subset C$. Since we are on the real line, we can write this as an interval $(x - \varepsilon, x + \varepsilon)$, which has length $2\varepsilon > 0$. Moreover, we have the containment

$$(x - \varepsilon, x + \varepsilon) \subset C \subset C_n$$

for every n .

Claim: The length of C_n is $(\frac{2}{3})^n$ where we define $C_0 = [0, 1]$. Letting L_n be the length of C_n , one easy way to see that this is the case is to note that L_n satisfies the recurrence relation

$$L_{n+1} = \frac{2}{3}L_n,$$

since an interval of length $\frac{1}{3}L_n$ is removed at each stage. With the initial conditions $L_0 = 1$, it can be checked that $L_n = \left(\frac{2}{3}\right)^n$ solves this relation.

Now, since $x \in C = \bigcap C_n$, it is in every C_n . So we can choose n large enough such that

$$\left(\frac{2}{3}\right)^n < 2\varepsilon.$$

Letting $\mu(X)$ denote the length of an interval, we always have $C \subseteq C_n$ and so $\mu(C) \leq \mu(C_n)$.

Using the subadditivity of measures, we now have

$$\begin{aligned} (x - \varepsilon, x + \varepsilon) &\subset C \subset C_n \\ \implies \mu(x - \varepsilon, x + \varepsilon) &\leq \mu(C) \leq \mu(C_n) \\ &\implies 2\varepsilon \leq \left(\frac{2}{3}\right)^n, \end{aligned}$$

a contradiction. So C has no interior points.

But this means that

$$(\overline{C})^\circ = C^\circ = \emptyset,$$

and so C is nowhere dense.

To see that $\mu(C) = 0$, we can use the fact that for any sets, measures are additive over disjoint sets and we have

$$\mu(A) + \mu(X \setminus A) = \mu(X) \implies \mu(X \setminus A) = \mu(X) - \mu(A).$$

Here we will take $X = [0, 1]$, so $\mu(X) = 1$, and $A = C$ the Cantor set.

By tracing through the construction of the Cantor set, letting B_n be the length of the interval that is removed at each stage, we can deduce

$$\begin{aligned} B_1 &= \frac{1}{3} \\ B_2 &= \frac{2}{9} \\ &\dots \\ B_n &= \frac{2^n}{3^{n+1}}. \end{aligned}$$

We can identify $B_n = \mu(C_n^c)$, and using the fact that $C_n^c \cap C_{>n}^c = \emptyset$ and the fact that measures are additive over disjoint sets, we can compute

$$\begin{aligned} \mu(C) &= 1 - \mu(C^c) \\ &= 1 - \mu\left(\left(\bigcap_{n=0}^{\infty} C_n\right)^c\right) \\ &= 1 - \mu\left(\bigcup_{n=0}^{\infty} C_n^c\right) \\ &= 1 - \sum_{n=0}^{\infty} \mu(C_n^c) \\ &= 1 - \sum_{n=0}^{\infty} \frac{2^n}{3^{n+1}} \\ &= 1 - \frac{1}{3} \sum_{n=0}^{\infty} \left(\frac{2}{3}\right)^n \\ &= 1 - \frac{1}{3} \left(\frac{1}{1 - \frac{2}{3}}\right) \\ &= 1 - \frac{1}{3}(3) = 0, \end{aligned}$$

which is what we wanted to show. \square

3. Let $y \in [0, 1]$ be arbitrary, we will construct an element $x \in C$ such that $y = f(x)$. We first note that every number has a binary expansion, and we can write

$$y = \sum_{k=1}^{\infty} y_k 2^{-k} \quad \text{where } y_k \in \{0, 1\}.$$

Now we construct

$$x = \sum_{k=1}^{\infty} a_k 3^{-k} \quad \text{where } a_k = 2y_k \implies a_k \in \{0, 2\}.$$

By the characterization given in part (1), we see that $x \in C$ because it has no 1s in its ternary expansion. Moreover, under f , we have $a_k \mapsto \frac{1}{2}a_k = \frac{1}{2}(2y_k) = y_k$, and so $f(x) = y$ by construction.

This shows that $f : C \rightarrow [0, 1]$ is a surjection, and in particular, $\#C \geq \#[0, 1]$ holds for the cardinalities of these sets. Since $[0, 1]$ is uncountable (say, by Cantor's diagonalization argument), this shows that C is uncountable.

Problem 2.

1. Show that X is G_δ iff X^c is F_σ .
2. Show that X closed $\implies X$ is G_δ and X open $\implies X$ is F_σ .
3. Give an example of an F_σ set that is not G_δ , and a set that is neither.

Solution 2.

1. To show the forward direction, suppose X is a F_σ , so $X = \bigcup_{i \in \mathbb{N}} A_i$ with each A_i an closed set. By definition, each A_i^c is open, and we have

$$X^c = \left(\bigcup_{i \in \mathbb{N}} A_i \right)^c = \bigcap_{i \in \mathbb{N}} A_i^c,$$

which exhibits X^c as a countable intersection of closed sets, making it an G_δ .

The reverse direction proceeds analogously: supposing X^c is G_δ , we can write $X^c = \bigcap_{i \in \mathbb{N}} B_i$ with each B_i open, where B_i^c is closed by definition, and

$$X = (X^c)^c = \left(\bigcap_{i \in \mathbb{N}} B_i \right)^c = \bigcup_{i \in \mathbb{N}} B_i^c$$

which exhibits X as a countable union of closed sets, and thus an F_σ set.

2. Suppose X is closed, we want to then write X as a countable intersection of open sets. For every $x \in X$ and every $n \in \mathbb{N}$, define

$$\begin{aligned}
B_n(x) &= \left\{ y \in \mathbb{R}^n \mid |x - y| \leq \frac{1}{n} \right\}, \\
V_n &= \bigcup_{x \in X} B_n(x), \\
W &= \bigcap_{n \in \mathbb{N}} V_n.
\end{aligned}$$

Explicitly, we have

$$W = \bigcap_{n \in \mathbb{N}} \bigcup_{x \in X} B_n(x),$$

and the claim is that W is a G_δ and $W = X$.

To see that the V_n are open, note that n is fixed and each $B_n(x)$ is an open ball around a point x . Any union of open sets is open, and thus so is V_n . By construction, W is then a countable intersection of open sets, and thus W is a G_δ by definition.

We show $W = X$ in two parts. To see that $X \subseteq W$, note that if $x \in X$, then $x \in B_n(x)$ for every n and thus $x \in V_n$ for every n as well. But this means that $x \in \bigcap_n V_n$, and so $x \in W$.

To see that $W \subseteq X$, let $w \in W$ be arbitrary. If $w \in X$, there is nothing to check, so suppose $w \notin X$ towards a contradiction.

Since $w \in \bigcap_n V_n$, it is in V_n for every n . But this means that there is some particular x_0 such that $w \in B_n(x_0)$ for every n as well, and moreover since we assumed $w \notin X$, we have $w \neq x_0$.

Then, letting $N_\varepsilon(w)$ be an arbitrary neighborhood of w , we can find an n large enough such that $B_n(x) \subset N_\varepsilon(w)$. This means that $x_0 \neq w$ can be found in every neighborhood of w , which makes w a limit point of X .

However, since we assumed X was closed, it contains all of its limit points, which would force $w \in X$, a contradiction. \square

Now suppose X is an open set, we want to show it is an F_σ and can thus be written as a countable union of closed sets. We can use the fact that X^c is closed, and by the previous result, X^c is thus a G_δ . But by an earlier result, X^c is a $G_\delta \iff (X^c)^c = X$ is an F_σ , and we are done.

3. We want to construct a set that can be written as a countable union of closed sets, but not as a countable intersection of open sets. Note that in \mathbb{R} with the usual topology, singletons are closed, and so $\{p\}^c$ is an open set for any point p .

With this motivation, consider $X = \mathbb{Q}$ and $X^c = \mathbb{R} \setminus \mathbb{Q}$. We can write

$$\mathbb{Q} = \bigcup_{q \in \mathbb{Q}} \{q\},$$

which exhibits X as a countable union of closed sets because \mathbb{Q} itself is countable. So \mathbb{Q} is an F_σ set. Suppose towards a contradiction that \mathbb{Q} is also G_δ , so we have $\mathbb{Q} = \bigcap_{i \in \mathbb{N}} O_i$ with each O_i open. So each O_i covers \mathbb{Q} , i.e. $\mathbb{Q} \subseteq O_i$, which (importantly!) forces each O_i to be dense in \mathbb{R} .

But now note that we can also write

$$\mathbb{R} \setminus \mathbb{Q} = \mathbb{R} \setminus \bigcup_{q \in \mathbb{Q}} \{q\} = \bigcap_{q \in \mathbb{Q}} \mathbb{R} \setminus \{q\},$$

where we can note that $\mathbb{R} \setminus \{q\}$ is an open, dense subset of \mathbb{R} for each q . We can appeal to the Baire category theorem twice, which tells us that any countable intersection of *open* dense sets will also be dense. This first tells us that the above intersection, and thus $\mathbb{R} \setminus \mathbb{Q}$, is dense in \mathbb{R} . Then, writing

$$\left(\bigcap_{i \in \mathbb{N}} O_i \right) \cap \left(\bigcap_{q \in \mathbb{Q}} \mathbb{R} \setminus \{q\} \right) = \mathbb{Q} \cap \mathbb{R} \setminus \mathbb{Q} = \emptyset,$$

we produce what is still just a countable intersection of open dense sets, and by Baire, the result would need to be dense as well. Since the empty set is *not* dense in \mathbb{R} , so we arrive at a contradiction.

Problem 3.

1. Let r_n be an enumeration of the rationals, define $f(r_n) = \frac{1}{n}$ and $f(x) = 0$ for $x \in \mathbb{R} \setminus \mathbb{Q}$. Show that $\lim_{x \rightarrow c} f(x) = 0$ for every $c \in I$, and $D_f = \mathbb{Q} \cap I$.
2. Supposing f is bounded, show that ω_f is (in general) well-defined, and that f is continuous at $x \iff \omega_f(x) = 0$.
3. Show that for every $\varepsilon > 0$, the set $A(\varepsilon) = \{x \in \mathbb{R} \ni \omega_f(x) > \varepsilon\}$ is closed, and thus D_f is an F_σ set.

Solution 3.

1. We need to show that

$$\forall c \in I, \forall \varepsilon > 0, \exists \delta \ni |x - c| \leq \delta \implies |f(x) - 0| \leq \varepsilon.$$

To that end, let $\{r_n\}$ be an arbitrary enumeration of $\mathbb{Q} \cap I$, let ε be fixed, and let $c \in I$ be arbitrary. If $c \in I \setminus \mathbb{Q}$, then $f(c) = 0 < \varepsilon$ and there's nothing to prove. Otherwise, $c \in \mathbb{Q}$, so $c = r_n$ for some n , and $f(c) = \frac{1}{n}$. Let

$$S = \left\{ r_i \ni \frac{1}{i} \geq \varepsilon \right\} \subset \mathbb{Q},$$

and note that S is finite by the archimedean property of \mathbb{R} . So choose

$$\delta < \min \{|c - s| \ni s \in S\},$$

so that $S \cap B_\delta(c) = \emptyset$.

This means that if $x \in B_\delta(c) \cap \mathbb{Q}$, then $x = r_m$ where $\frac{1}{m} < \varepsilon$ by construction. But then $|f(x)| = |f(r_m)| = \frac{1}{m} < \varepsilon$ as desired.

By the sequential definition of continuity, f is continuous iff $\lim_{x \rightarrow c} f(x) = f(c)$. As we have shown, if $c \in I \setminus \mathbb{Q}$, then $\lim_{x \rightarrow c} f(x) = 0 = f(c)$, and so f is continuous there. However, for $c \in I \cap \mathbb{Q}$, since $\lim_{x \rightarrow r_n} f(x) = 0 \neq \frac{1}{n}$, f fails to be continuous there. Taken together, this says that $D_f = I \setminus \mathbb{Q}$.

2. To show that this is well-defined, we need to prove that the limit exists. By definition, since f is bounded, there exists some M that is independent of x such that $x \in \mathbb{R} \implies |f(x)| \leq M$. In particular, for any fixed δ , it is certainly the case that $B_\delta(x) \subset \mathbb{R}$, and so $x \in B_\delta(x) \implies |f(x)| \leq M$ as well.

We can then say that if $y, z \in B_\delta(x)$, then

$$|f(y) - f(z)| \leq |f(y)| + |f(z)| \leq 2M,$$

and thus the set $\{|f(y) - f(z)| : y, z \in B_\delta(x)\}$ is bounded above and thus has a least upper bound (since \mathbb{R} has the least upper bound property). Thus the following supremum exists:

$$S(x, \delta) = \sup_{y, z \in B_\delta(x)} |f(y) - f(z)|.$$

We now just need to show that $\lim_{\delta \rightarrow 0^+} S(x, \delta)$ exists. To this end, we can note that if $\delta_1 < \delta_2$, then $B_{\delta_1} \subset B_{\delta_2}$, and so S is a monotonically decreasing function of δ that is bounded below by 0 (since $y = z = x$ is a valid choice of elements in $B_\delta(x)$), and is thus convergent by the monotone convergence theorem. So ω_f is well-defined.

To prove the forward direction, that f continuous at $x \implies \omega_f(x) = 0$, let ε be arbitrary; we will show that $\omega_f(x) < \varepsilon$. Since f is continuous, we can pick a δ such that

$$\begin{aligned} |y - x| < \delta &\implies |f(y) - f(x)| < \varepsilon/2 \\ |z - x| < \delta &\implies |f(z) - f(x)| < \varepsilon/2 \end{aligned}$$

Moreover, we can write

$$|f(y) - f(z)| = |f(y) - f(x) + f(x) - f(z)| \leq |f(y) - f(x)| + |f(x) - f(z)| \leq \varepsilon,$$

and by the order properties of the supremum, we also have

$$\sup_{y, z \in B_\delta(x)} |f(y) - f(z)| < \varepsilon.$$

We now want to take the limit as $\delta \rightarrow 0^+$; if we have $\delta_i \leq \delta$ then $B_{\delta_i} \subseteq B_\delta$, so this can only make the left-hand-side of the above inequality smaller. We thus have

$$\begin{aligned} \delta_i \leq \delta &\implies \\ B_{\delta_i}(x) &\subseteq B_\delta(x) \implies \\ \sup_{y, z \in B_{\delta_i}(x)} |f(y) - f(z)| &\leq \sup_{y, z \in B_\delta(x)} |f(y) - f(z)| < \varepsilon. \end{aligned}$$

and thus $\omega_f(x) \leq \varepsilon$. Taking $\varepsilon \rightarrow 0$ completes the proof.

To see that $\omega_f(x) = 0 \implies f$ is continuous at x , let x be fixed and $\varepsilon > 0$ be arbitrary; we want to produce a δ to use in the definition of continuity. Since $\omega_f(x) = 0$, we can find a δ such that

$$\sup_{y,z \in B_\delta(x)} |f(y) - f(z)| < \varepsilon.$$

In particular, we can fix $x \in B_\delta(x)$ and let y vary to obtain

$$\sup_{y \in B_\delta(x)} |f(y) - f(x)| < \varepsilon.$$

But for any particular choice of y_0 such that $|y_0 - x| < \delta$, we have

$$|f(x) - f(y_0)| \leq \sup_{y \in B_\delta(x)} |f(y) - f(x)| < \varepsilon,$$

which is exactly the condition that

$$|y_0 - x| < \delta \implies |f(x) - f(y_0)| < \varepsilon,$$

which says that f is continuous at x . \square

3. Note that if A_ε is closed for every $\varepsilon > 0$, we can write $D_f = \bigcup_{n=1}^{\infty} A_{\frac{1}{n}}$, which is a countable union of closed sets, making D_f an F_σ set.

We will proceed by fixing ε and showing that $A_\varepsilon^c = \{x \in \mathbb{R} \mid \omega_f(x) < \varepsilon\}$ is open. To do so, let $x \in A_\varepsilon^c$, we then want to produce a δ such that

$$B_\delta(x) = (x - \delta, x + \delta) \subset A_\varepsilon^c,$$

which, unravelling definitions, says that we equivalently need to show that

$$y \in B_\delta(x) \implies \omega_f(y) < \varepsilon,$$

i.e.,

$$\exists \delta \ni |y - x| < \delta \implies \lim_{d \rightarrow 0^+} \sup_{a,b \in B_d(y)} |f(a) - f(b)| < \varepsilon$$

Since

$$\omega_f(x) < \varepsilon \implies \lim_{\delta \rightarrow 0^+} \sup_{s,t \in B_\delta(x)} |f(s) - f(t)| < \varepsilon$$

by definition and this limit exists, we can find some **particular** δ such that

$$\sup_{s,t \in B_\delta(x)} |f(s) - f(t)| < \varepsilon$$

and so

$$y, z \in B_\delta(x) \implies |f(y) - f(z)| \leq \sup_{s,t \in B_\delta(x)} |f(s) - f(t)| < \varepsilon.$$

The claim is that this is the δ we want. If we let $y \in B_\delta(x)$ be arbitrary, we can note that there always exists some $d < \delta$ such that $B_d(y) \subset B_\delta(x)$. Since suprema can only get larger when taken over larger sets, we can write

$$\sup_{a,b \in B_d(y)} |f(a) - f(b)| \leq \sup_{s,t \in B_\delta(x)} |f(s) - f(t)| < \varepsilon.$$

Moreover, taking $\lim_d \rightarrow 0$ only decreases the left hand side, while the right hand side does not change. We thus have

$$\lim_{d \rightarrow 0} \sup_{a,b \in B_d(y)} |f(a) - f(b)| \leq \sup_{s,t \in B_\delta(x)} |f(s) - f(t)| < \varepsilon.$$

and thus $\omega_f(y) < \varepsilon$. Since $y \in B_\delta(x) = (x - \delta, x + \delta)$ was arbitrary, we have found an open set entirely contained in A_ε^c , this shows that every point is an interior point and thus it is open.

Problem 4.

Let X be countable and $\{x_i\}$ be an enumeration, and define $f_n(x) = \mathbb{1}[x > x_n]$. Let $f(x) = \sum_n \frac{1}{n^2} f_n(x)$, and show that f is increasing on \mathbb{R} and continuous on $\mathbb{R} \setminus X$.

Solution 4. To see that f is increasing, we need to show that $x_i < x_j \implies f(x_i) < f(x_j)$. We can note that both $x_i, x_j \in X$, so let i, j correspond to their indices in the enumeration. (Note that we may or may not have $i < j$.) Let n be fixed, and consider the sets

$$\begin{aligned} S(x_i) &= \{x \in X \ni x < x_i\} \\ S(x_j) &= \{x \in X \ni x < x_j\}, \end{aligned}$$

and note that $x_i < x_j$ forces $S(x_i) \subset S(x_j)$. In particular, it is worth noting that if $y \in S(x_i)$, for example, then $y = x_n$ for some n where $f_n(x_i) = 1$ precisely because $x_i > x_n = y$.

We can then write

$$\begin{aligned} f(x_i) &= \sum_{n=1}^{\infty} \frac{1}{n^2} \mathbb{1}[x_i > x_n] = \sum_{x \in S(x_i)} \frac{1}{n^2} \\ f(x_j) &= \sum_{n=1}^{\infty} \frac{1}{n^2} \mathbb{1}[x_j > x_n] = \sum_{x \in S(x_j)} \frac{1}{n^2}. \end{aligned}$$

from which the claim is that

$$S(x_i) \subset S(x_j) \implies \sum_{x \in S(x_i)} \frac{1}{n^2} < \sum_{x \in S(x_j)} \frac{1}{n^2}.$$

Indeed, we can write

$$\sum_{x \in S(x_j)} \frac{1}{n^2} = \sum_{x \in S(x_i)} \frac{1}{n^2} + \sum_{x \in S(x_j) \setminus S(x_i)} \frac{1}{n^2},$$

where the second term is nonzero precisely because $S(x_j) \setminus S(x_i)$ is nonempty – indeed, it contains x_i itself since $x_i < x_j$ but $x_i \not\prec x_i$. But this says that $f(x_i) < f(x_j)$, as desired.

To see that f is continuous, ???

Problem 5. 1. Show that $d_\infty(f, g)$ defines a complete metric on $C^0([0, 1])$.

2. Prove that the unit ball is closed and bounded but **not** compact in this space.
3. Show that this space is not totally bounded, i.e. it can not be covered by finitely many balls of radius ε .

Solution 5. 1. It suffices to show that every Cauchy sequence converges. So let $I = [0, 1]$ and $\{f_i\}$ be a Cauchy sequence, so

$$\forall \varepsilon \exists N \ni n > m \geq N \implies d_\infty(f_n, f_m) < \varepsilon$$

We want to show that there is some f and some M such that

$$\forall \varepsilon \exists M \ni n > M \implies d_\infty(f_n, f) = \sup_{x \in I} |f_n(x) - f(x)| < \varepsilon$$

which equivalently stated says $|f_n(x) - f(x)| < \varepsilon$ for all $x \in I$. So let x be arbitrary but fixed, then the sequence $S = \{f_n(x)\}_{n=1}^\infty$ is a sequence of real numbers, and since $\{f_n\}$ is Cauchy, we claim that S is also Cauchy. This follows because given any ε , we can choose n, m large enough such that

$$|f_n(x) - f_m(x)| \leq \sup_{x \in I} |f_n(x) - f_m(x)| = d_\infty(f_n, f_m) < \varepsilon.$$

Since S is a Cauchy sequence in the complete metric space \mathbb{R} , it is convergent and thus has some limit that we will call $\lim_{n \rightarrow \infty} f_n(x) := f(x)$, which satisfies

$$\forall \varepsilon, \exists M \ni n > M \implies |f_n(x) - f(x)| < \varepsilon.$$

Since x was arbitrary, we can do this for every $x \in I$ and thus produce a well-defined function f where $f_n \rightarrow f$ pointwise. The claim is now that with this f , we can find n large enough such that $d_\infty(f_n, f) < \varepsilon$. Note that if we can show that $f_n \rightrightarrows f$, then

2. Closed if it contains its limit points, bounded if it is contained in a bigger but finite ball, and not compact iff not sequentially compact iff there is a sequence with no convergent subsequence.

Problem 6. 1. Let $g(x) = \sum \frac{1}{1+n^2x}$. Show that g is continuous on $(0, \infty)$ but does not converge uniformly.

2. Prove whether or not g is differentiable, and whether or not it is continuously differentiable on $(0, \infty)$.

Solution 6. To see that g is continuous on $(0, \infty)$, let $x > 0$ be fixed and ε be arbitrary. We'd like to produce a δ such that $|x - y| < \delta \implies \sum \frac{1}{1+n^2y} - \sum \frac{1}{1+n^2x} = \sum \frac{n^2(x-y)}{1+n^2(x+y)+n^4xy} < \varepsilon$.

Problem 7. 1. Let $h_n(x) = \frac{x}{(1+x)^{n+1}}$. Show that $h_n \rightrightarrows 0$ on $[0, \infty)$.

2. Verify that $\sum_n h_n(x) = \mathbb{1}_{[x > 0]}$.
3. Show whether or not this series converges uniformly on $[0, \infty)$.
4. Show that this series converges uniformly on $[a, \infty)$ for any $a > 0$.

Problem 8.

Given an F_σ set V , can you produce a function f such that $D_f = V$?

Problem 9.

(Baire Category Theorem) Prove that if X is a non-empty complete metric space, then X can not be written as a countable union of nowhere dense sets.

Prove and use the fact that $F_1 \supseteq F_2 \cdots$ is a nested sequence of closed, nonempty, bounded sets in a complete metric space with $\text{diam} F_n \rightarrow 0$ then $\bigcap F_n = \{p\}$ for some point p .

Problem 10.

Prove the Lebesgue criterion.