6.2 HW2

Question 24

Let $A \subseteq \mathbb{R}^n$ be an open set and $B \subset \mathbb{R}^n$ be any set. Then the set

$$A + B \equiv \{a + b : a \in A \text{ and } b \in B\}$$

is open.

Proof. Notice

$$A + B = \bigcup \{ \{a + b : a \in A\} : b \in B \}$$
 (6.19)

We only have to prove for all $b \in B$, the set $A + b := \{a + b : a \in A\}$ is open.

Fix b. Arbitrarily pick $a+b \in A+b$. Because A is open, we know there exists $r \in \mathbb{R}^+$ such that

$$B_r(a) \subseteq A \tag{6.20}$$

Let

$$B_r(a) + b := \{x + b : x \in B_r(a)\}$$
(6.21)

We now prove

$$B_r(a) + b = B_r(a+b) (6.22)$$

Arbitrarily pick $x + b \in B_r(a) + b$. We have

$$|(x+b) - (a+b)| = |x-a| < r$$
(6.23)

We have proved $B_r(a) + b \subseteq B_r(a+b)$. Arbitrarily pick $y \in B_r(a+b)$. Let z = y - b. We have

$$y = z + b \text{ and } |z - a| = |y - (a + b)| < r$$
 (6.24)

The latter tell us $z \in B_r(a)$, so we have

$$y = z + b \in B_r(a) + b \tag{6.25}$$

Because y is arbitrarily picked from $B_r(a+b)$, we have proved $B_r(a+b) \subseteq B_r(a) + b$ (done)

Notice that r is selected to satisfy

$$B_r(a) \subseteq A \tag{6.26}$$

and it is clear that

$$B_r(a) + b \subseteq A + b \tag{6.27}$$

So we have

$$B_r(a+b) = B_r(a) + b \subseteq A + b \tag{6.28}$$

Notice a + b is arbitrarily picked from A + b. Our proof is done (done)

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Question 25

Show that every open set in \mathbb{R} is the union of at most countable collection of disjoint open intervals.

Proof. Because \mathbb{Q} is countable and dense in \mathbb{R} , so in Theorem 2.7.1, we have proved the set

$$\mathcal{O} := \{ B_r(p) : p \in \mathbb{Q} \text{ and } r \in \mathbb{Q}^+ \}$$
(6.29)

is a countable base. Notice that every open ball $B_r(p)$ can be expressed as (p-r, p+r), so we know \mathcal{O} is a countable collection of open interval.

Let A be an open set. We wish to prove A can be expressed as union of a countable collection of disjoint open interval.

Because \mathcal{O} is a base, for each $a \in A$, we can find $B_{r_a}(p_a)$, such that

$$a \in B_{r_a}(p_a) \subseteq A \tag{6.30}$$

Collect all such open ball for each points in A and call this collection \mathcal{O}' .

Define a relation \sim on \mathcal{O}' by

$$(a,b) \sim (c,d) \text{ if } \exists S \in \mathcal{P}(\mathcal{O}') \text{ such that}$$
 (6.31)

$$\bigcup S$$
 is an open interval and $(a, b) \subseteq \bigcup S$ and $(c, d) \subseteq \bigcup S$ (6.32)

We wish to prove \sim is an equivalence relation.

To show $(a_1, b_1) \sim (a_1, b_1)$, use $S = \{(a_1, b_1)\}$. To show $(a_1, b_1) \sim (a_2, b_2) \implies (a_2, b_2) \sim (a_1, b_1)$, use the same S. It is left to prove

$$(a_1, b_1) \sim (a_2, b_2)$$
 and $(a_2, b_2) \sim (a_3, b_3) \implies (a_1, b_1) \sim (a_3, b_3)$ (6.33)

Let $S_1 \in \mathcal{P}(\mathcal{O}')$ be from $(a_1, b_1) \sim (a_2, b_2)$, and let $S_2 \in \mathcal{P}(\mathcal{O}')$ be from $(a_2, b_2) \sim (a_3, b_3)$.

Define

$$S_3 := S_1 \cup S_2 \tag{6.34}$$

Because $(a_2, b_2) \subseteq \bigcup S_1 \cap \bigcup S_2$, we know $\bigcup S_1 \cap \bigcup S_2$ are not disjoint. Then because union of two intersecting open interval is again an open interval, we know $\bigcup S_3$ is an open interval.

Deduce

$$(a_1, b_1) \subseteq \bigcup_{137} S_1 \subseteq \bigcup S_3 \tag{6.35}$$

and deduce

$$(a_3, b_3) \subseteq \bigcup S_2 \subseteq \bigcup S_3 \text{ (done)}$$
 (6.36)

Let E be the collection of union of each equivalent class of \sim on \mathcal{O}' . Because \mathcal{O}' is countable, we know E is countable. Every element of \mathcal{O}' is a subset of A by definition, so we know $\bigcup E = \bigcup \mathcal{O}' \subseteq A$. Every element of A is in some $O \in \mathcal{O}'$ by definition, so we have $A \subseteq \bigcup \mathcal{O}' = \bigcup E$. It is only left to prove each member in E is an open interval and each two members of E are disjoint.

We first prove disjoint.

Let $B, C \in E$ and let B', C' be equivalent class that satisfy

$$B = \bigcup B' \text{ and } C = \bigcup C' \tag{6.37}$$

Assume B, C is not disjoint, say, $x \in B \cap C$, we have

$$\exists (a,b) \in B', x \in (a,b) \subseteq B \tag{6.38}$$

and have

$$\exists (c,d) \in C', x \in (c,d) \subseteq C \tag{6.39}$$

We then can see (a, b) and (c, d) intersect, then we can use $S = \{(a, b), (c, d)\}$ to show $(a, b) \sim (c, d)$ CaC (done).

We now prove open interval.

Let $B \in E$, and let B' be equivalent class that satisfy $B = \bigcup B'$. We wish to prove $B = (\inf B, \sup B)$ where negative and positive infinity is taken into account.

Because B' contain only open sets, we know B is open. Then we know $\sup B$ and $\inf B$ if exists, is not in B. To see such, just observe every open ball centering $\sup B$ has a number greater than all numbers in B, and similarly for $\inf B$ vice versa.

We have proved $B \subseteq (\inf B, \sup B)$.

We only have to prove every point in $(\inf B, \sup B)$ is in B, where infimum and supremum can be negative or positive infinity.

Assume $\exists x \in (\inf B, \sup B), x \notin B$. We have

$$\exists (y_1, z_1) \in B', (y_1, z_1) \subseteq (\inf B, x) \text{ and } \exists (y_2, z_2) \in B', (y_2, z_2) \subseteq (x, \sup B)$$
 (6.40)

Because $(y_1, z_1) \sim (y_2, z_2)$ there exists $S \in \mathcal{O}'$ such that $(y_1, z_2) \subseteq \bigcup S$ and $\bigcup S$ is an open interval.

If S contain any element (v, w) not in B', we can use S to show $(v, w) \sim (y_2, z_2)$, causing a contradiction. We have proved S is a subset of B'.

Now, Because $x \in \bigcup S$, we know there must exists some interval in $S \subseteq B'$ containing x CaC to $x \notin B$ (done) (done)

Question 26

Let $A \subseteq B \subseteq \mathbb{R}$. Suppose that A is a dense subset of B.

- 1. Prove that $B \subseteq \overline{A}$.
- 2. If B is closed, determine whether $B = \overline{A}$.

Proof. A is a dense subset of B means that every point $b \in B \setminus A$ is a limit point of A in the scope of B. Notice that b is a limit point of A in the scope of B also means b is a limit point in the scope of \mathbb{R} . Then we have proved $B \setminus A \subseteq A'$. It follows

$$B = A \cup (B \setminus A) \subseteq A \cup A' = \overline{A} \tag{6.41}$$

If B is closed, we have

$$\overline{A} \subseteq \overline{B} = B \tag{6.42}$$

Then because $B \subseteq \overline{A}$, we have $B = \overline{A}$

Definition 0.1. A metric space X is *sequentially compact* if every sequence of points in X has a convergent sub-sequence converging to a point in X.

Question 27

Let A and B be subsets of a metric space (M, d) and denote $\operatorname{cl}(A) = \overline{A}$. Show that

- 1. $\operatorname{cl}(\operatorname{cl}(A)) = \operatorname{cl}(A)$.
- 2. $\operatorname{cl}(A \cup B) = \operatorname{cl}(A) \cup \operatorname{cl}(B)$.
- 3. $\operatorname{cl}(A \cap B) \subseteq \operatorname{cl}(A) \cap \operatorname{cl}(B)$. Find an example such that $\operatorname{cl}(A \cap B) \subseteq \operatorname{cl}(A) \cap \operatorname{cl}(B)$.

Proof. Notice that closure is the smallest closed set containing the set.

Because \overline{A} is a closed set, we know the smallest closed set containing \overline{A} is \overline{A} itself.

Deduce

$$A \subseteq A \cup B \implies \overline{A} \subseteq \overline{A \cup B} \tag{6.43}$$

and deduce

$$B \subseteq A \cup B \implies \overline{B} \subseteq \overline{A \cup B} \tag{6.44}$$

so deduce

$$\overline{A} \cup \overline{B} \subseteq \overline{A \cup B} \tag{6.45}$$

Notice that $\overline{A} \cup \overline{B}$ is a closed set containing both A and B, thus containing $A \cup B$, so because $\overline{A \cup B}$ by definition is the smallest closed set containing $A \cup B$, we have

$$\overline{A \cup B} \subseteq \overline{A} \cup \overline{B} \tag{6.46}$$

Notice that \overline{A} and \overline{B} are both closed set containing $A \cap B$. Then because $\overline{A \cap B}$ is the smallest closed set containing $A \cap B$. We have

$$\overline{A \cap B} \subseteq \overline{A} \text{ and } \overline{A \cap B} \subseteq \overline{B}$$
 (6.47)

Then have

$$\overline{A \cap B} \subseteq \overline{A} \cap \overline{B} \tag{6.48}$$

Let A = (0, 1) and B = (1, 2). We have

$$\overline{A \cap B} = \overline{\varnothing} = \varnothing \text{ and } \overline{A} \cap \overline{B} = [0, 1] \cap [1, 2] = \{1\}$$
 (6.49)

Question 28

Let K be a sequentially compact set in a metric space (M, d) and let $F \subseteq K$ be closed. Prove that F is sequentially compact.

Proof. Let $\{x_i\}_{i=1}^{\infty}$ be a sequence in F

$$\{x_i\}_{i=1}^{\infty} \subseteq F \subseteq K \tag{6.50}$$

Because K is sequentially compact, we know there exists a sub-sequence $\{x_{n_i}\}_{i=1}^{\infty}$ converge to some point a

$$\lim_{i \to \infty} \{x_{n_i}\} = a \tag{6.51}$$

We only have to prove a is in F.

Assume $a \notin F$. Because F is closed, we know F^c is open. Then $a \in F^c$ tell us there exists an open ball $B_r(a)$ contain no point in F, thus disjoint to $\{x_{n_i}\}$ CaC

Definition 0.2. The discrete metric d on a set X is defined by

$$d(x,y) = \begin{cases} 1 & \text{if } x \neq y, \\ 0 & \text{if } x = y, \end{cases}$$

for any $x, y \in X$. In this case (X, d) is called a discrete metric space.

Question 29

Let (M, d) be a metric space with discrete metric d. Prove that every compact set in M is finite.

Proof. Notice we have

$$\forall p \in M, B_1(p) = \{p\} \tag{6.52}$$

So we know no set in M has a limit point. Let $K \subseteq M$ be compact. By Theorem 2.7.4, we know K is limit point compact. Assume K is infinite. Then K has a limit point CaC.

Question 30

Let $\{x_n\}_{n=1}^{\infty} \subseteq \mathbb{R}$ be a convergent sequence with the limit x. Prove that the set $\{x_n : n \in \mathbb{N}\} \cup \{x\}$ is compact.

Proof. Let

$$E \subseteq \{x_n : n \in \mathbb{N}\} \cup \{x\} \tag{6.53}$$

If E is infinite, we can regard $E \setminus \{x\}$ as a sub-sequence of $\{x_n\}$. Then because $\{x_n\}_{n=1}^{\infty}$ converge to x, we know $E \setminus \{x\}$ converge to x. Then we know x is a limit point of $E \setminus \{x\}$ thus a limit point of E. We have proved every infinite subset of $\{x_n : n \in \mathbb{N}\} \cup \{x\}$ has a limit point x in $\{x_n : n \in \mathbb{N}\} \cup \{x\}$. By Theorem 2.7.4, $\{x_n : n \in \mathbb{N}\} \cup \{x\}$ is compact.

Question 31

1. Let A and B be two subsets of a metric space (M,d). The distance between A and B is defined by

$$d(A,B) \equiv \inf\{d(x,y) : x \in A, y \in B\}.$$

- (a) Give an example of two disjoint, nonempty, closed sets A and B in \mathbb{R}^n for which d(A, B) = 0.
- (b) Let A, B be nonempty sets in \mathbb{R}^n with A closed and B compact. Show that there are points $a \in A$ and $b \in B$ such that d(a, b) = |a b|. Deduce that d(A, B) is positive if such A, B are disjoint.

Proof. Let n = 1. Let

$$A = \{a_k = k - 1 + \sum_{i=1}^{k-1} 2^{-i-1} : k \in \mathbb{N}\}$$
 (6.54)

Let

$$B = \{b_k = k - \sum_{i=1}^{k-1} 2^{-i-1} : u \in \mathbb{N}\}$$
(6.55)

Notice the pattern

$$a_1 = 0 < \frac{1}{2} < 1 = b_1 \tag{6.56}$$

$$a_2 = 1 + \frac{1}{4} < 1 + \frac{1}{2} < 2 - \frac{1}{4} = b_2$$
 (6.57)

$$a_3 = 2 + \frac{1}{4} + \frac{1}{8} < 2 + \frac{1}{2} < 3 - \frac{1}{4} - \frac{1}{8} = b_3$$
 (6.58)

$$\vdots \tag{6.59}$$

and compute

$$b_k - a_k = 2^{1-k} (6.60)$$

First observe for each non-negative integer mm the interval [m, m+1] contain exactly one point from A and contain exactly one point from B. To see A and B are disjoint, observe that because A, B contain only non-negative numbers, so every point is in [m, m+1] for some non-negative integer m, and we know each interval only contain a_{m+1} from A and b_{m+1} from B where $b_{m+1} - a_{m+1} = 2^{-m}$.

We now show A, B are both closed. For negative $-x \in \mathbb{R}$, observe $B_x(-x)$ intersect with neither A nor B. We know $B_1(0)$ does not intersect with B and $0 \in A$. For positive x not in A, let $m = \lfloor x \rfloor$. We know point closest to x is either a_m, a_{m+1} or a_{m+2} . Then we can let $r = \min\{|x - a_m|, |x - a_{m+1}|, |x - a_{m+2}|\}$, and see $B_r(x)$ does not intersect with A. For positive x not in B, let $m = \lfloor x \rfloor$. We know point closest to x is either b_m, b_{m+1} or b_{m+2} . Then we can let $r = \min\{|x - b_m|, |x - b_{m+1}|, |x - b_{m+2}|\}$, and see $B_r(x)$ does not intersect with B.

Lastly, to prove d(A, B) = 0 is to prove for each positive real r, there exists a pair of a, b such that |a - b| < r. Observe

$$b_k - a_k = 2^{1-k} < r \iff 1 - k < \log_2 r \iff k > 1 - \log_2 r$$
 (6.61)

And we are done, by picking great enough k.

Now we do (b).

Because

$$\{d(a,b): a \in A, b \in B\} = \bigcup \{\{d(a,b): a \in A\}: b \in B\}$$
 (6.62)

so we have

$$d(A, B) = \inf\{d(a, b) : a \in A, b \in B\}$$
(6.63)

$$= \inf \left\{ \int \{ \{ d(a,b) : a \in A \} : b \in B \} \right\}$$
 (6.64)

$$= \inf\{\inf\{d(a,b) : a \in A\} : b \in B\}$$
 (6.65)

$$= \inf\{d(A, \{b\}) : b \in B\} \tag{6.66}$$

where the third equality hold true by the fourth question of HW1.

We first prove if d(A, B) = 0, then A and B intersect.

If B is finite, then $0 = d(A, B) = \min\{d(A, \{b\} : b \in B)\}$, so we know there exists $b \in B$ such that $0 = d(A, \{b\}) = \inf\{d(a, b) : a \in A\}$. Then we can deduce every open ball $B_r(b)$ contain a point $a \in A$, since there exists a such that d(a, b) < r. We have proved b is a limit point of A, then because A is closed, we know $b \in A$.

If B is infinite, then $0 = \inf\{d(A, \{b\}) : b \in B\}$. For each n, we then know there exists b_n such that $d(A, \{b_n\}) < \frac{1}{n}$.

Construct an infinite sequence $\{b_n\}_{n\in\mathbb{N}}$ by picking b_n such that $d(A,\{b_n\})<\frac{1}{n}$. We can see our method for picking b_n will give us an infinite sequence as every b satisfy $d(A,\{b\})>0$. By Theorem 2.7.4, we know B is limit point compact, so we know $\{b_n\}_{n\in\mathbb{N}}$ has a limit point in B.

Denote the limit point for $\{b_n\}_{n\in\mathbb{N}}$ as p. We now show $p\in A$. Assume $p\in A^c$. Because A is closed, we know there exists an open ball $B_r(p)$ disjoint with A. Then we know $d(A, \{p\}) \geq r$.

Notice that if we fix $b' \in B$. We have triangle inequality

$$d(A, \{p\}) \le d(A, \{b'\}) + d(b', p) * \tag{6.67}$$

Because

$$d(A, \{b'\}) + d(b', p) = \inf\{d(a, b') : a \in A\} + d(b', p) = \inf\{d(a, b') + d(b', p) : a \in A\}$$
(6.68)

where for each a, we have

$$d(A, \{p\}) \le d(a, p) \le d(a, b') + d(b', p) \tag{6.69}$$

Then from

$$\forall b \in B, r \le d(A, \{p\}) \le d(A, \{b\}) + d(\{b\}, \{p\}) \tag{6.70}$$

we have

$$\forall b \in B[d(A, \{b\}) < \frac{r}{2} \implies d(\{b\}, \{p\}) > \frac{r}{2}]$$
 (6.71)

Then we see if $n > \frac{2}{r}$, then b_n is not contained by the open ball $B_{\frac{r}{2}}(p)$. In other words, the open ball $B_{\frac{r}{2}}(p)$ that center a limit point p contain at most $\lfloor \frac{2}{r} \rfloor$ amount of point in $\{b_n\}_{n \in \mathbb{N}}$ CaC (done)

Lastly, we prove there exists $a \in A, b \in B$ such that d(A, B) = d(a, b). If A and B are not disjoint, the fact $\exists a \in A, \exists b \in B, d(A, B) = |a - b|$ is clear by picking a = b. We only have to consider when A and B are disjoint.

Let d(A, B) = u. We know u > 0, because of the result we have proved.

We have

$$\inf\{d(A, \{b\}) : b \in B\} = d(A, B) = u \tag{6.72}$$

At this stage, we wish to prove $\exists b \in B$ such that $d(A, \{b\}) = u$. Assume there does not exist such b

We know, for each $n \in \mathbb{N}$, there exists a point b_n such that

$$d(A, \{b_n\}) < u + \frac{1}{n} \tag{6.73}$$

Because $\forall b \in B, d(A, \{b\}) > u$, we know if we collect one b_n that satisfy $d(A, \{b_n\}) < u + \frac{1}{n}$ for each $n \in \mathbb{N}$, the sequence $\{b_n\}_{n \in \mathbb{N}}$ is infinite.

Then by Theorem 2.7.4, we know there exists a limit point $p \in B$ for $\{b_n\}_n \in \mathbb{N}$.

We know $d(A, \{p\}) > u$ by our assumption.

Let $m = d(A, \{p\}) > u$. Then from

$$\forall b \in B, m = d(A, \{p\}) < d(A, \{b\}) + d(b, p) \text{ This was proved at } * \tag{6.74}$$

we have

$$\forall b \in B, d(A, \{b\}) < u + \frac{1}{n} \Longrightarrow d(b, p) > m - u - \frac{1}{n}$$
(6.75)

Let k be a natural such that $u + \frac{1}{k} < m$. For each natural t greater than k, we have

$$d(b_t, p) > m - u - \frac{1}{t} > m - u - \frac{1}{k}$$
(6.76)

In other words, the open ball $B_{m-u-\frac{1}{k}}(p)$ centering a limit point contain at most k amount of point in $\{b_n\}_{n\in\mathbb{N}}$ CaC (done)

Let $b \in B$ satisfy $d(A, \{b\}) = u$. At the final stage, we wish to prove $\exists a \in A, d(a, b) = u$.

Assume $\forall a \in A, d(a, b) > u$. We know, for each $n \in \mathbb{N}$, there exists a point a_n such that

$$d(a_n, b) < u + \frac{1}{n} \tag{6.77}$$

Because $\forall a \in A, d(a, b) > u$, we know if we we collect one a_n that satisfy $d(a_n, b) < u + \frac{1}{n}$ for each $n \in \mathbb{N}$, the sequence $\{a_n\}_{n \in \mathbb{N}}$ is infinite.

Notice that the sequence $\{a_n\}_{n\in\mathbb{N}}$ is also bounded as one can check $B_{2(u+1)}(a_1)$ contain all $\{a_n\}_{n\in\mathbb{N}}$, using b as a "pivot".

Then because we are in \mathbb{R}^n and $\{a_n\}_{n\in\mathbb{N}}$ is closed and bounded, we know $\{a_n\}_{n\in\mathbb{N}}$ is compact, then by Theorem 2.7.4, we know $\{a_n\}_{n\in\mathbb{N}}$ has a limit point in itself.

Let a_k be a limit point of $\{a_n\}_{n\in\mathbb{N}}$.

Let $m = d(a_k, b) > u$. Observe that

$$\forall a_n, m = d(a_k, b) < d(b, a_n) + d(a_n, a_k)$$
(6.78)

give us

$$\forall a_n, d(a_n, b) < u + \frac{1}{n} \implies d(a_n, a_k) > m - u - \frac{1}{n}$$
 (6.79)

Let $s \in \mathbb{N}$ be great enough so that $m - u - \frac{1}{s} > 0$. Then we see for each natural w greater than s, we have

$$d(a_w, b) < u + \frac{1}{w} < u + \frac{1}{s} \tag{6.80}$$

so we have

$$d(a_w, a_k) > m - u - \frac{1}{s} \tag{6.81}$$

Then we see the open ball $B_{m-u-\frac{1}{s}}(a_k)$ contain at most s amount of point in $\{a_n\}_{n\in\mathbb{N}}$ CaC (done)

Question 32

- 9. Let (M, d) be a metric space.
 - (a) Show that the union of a finite number of compact subsets of M is compact.
 - (b) Show that the intersection of an arbitrary collection of compact subsets of M is compact.

Proof. Let $\mathcal{K} = \{K_1, \ldots, K_n\}$ be a finite collection of compact subset of M. We wish to show $\bigcup \mathcal{K}$ is compact. Let \mathcal{G} be an open cover for \mathcal{K} . For each $m \in \mathbb{N} : 1 \leq m \leq n$, because $K_m \subseteq \bigcup \mathcal{K}$, we know \mathcal{G} is also an open cover for K_m . Then, we can pick a finite sub-cover $\mathcal{G}_m \subseteq \mathcal{G}$ for K_m . Collect all such finite sub-cover $\mathcal{G}_1, \ldots, \mathcal{G}_m$. The union $\bigcup \{\mathcal{G}_1, \ldots, \mathcal{G}_m\}$ is a finite open cover for $\bigcup \mathcal{K}$.

Notice that a compact set must be closed, and arbitrary collection of closed sets are closed. Then, we know the intersection of an arbitrary collection of compact set must be a closed set and a subset of every compact set in the collection. Then because closed subset of compact set is compact, we know the intersection is compact.

Question 33

10. A metric space (M, d) is said to be *separable* if there is a countable subset A which is dense in M. Show that every compact set is separable.

Proof. See the proof in Theorem 2.7.4, there is a summary where you can find the numbering of rigorous proof for each step. Some proof for corollary is omitted because they are immediate consequences of theorem before.

Because I use a program written by artificial intelligence to update my reference in latex code whenever I edit my latex code, some reference may be directed to a wrong theorem, but all the tools are there in Chapter 2.