

Notes of analysis

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Chapter 1

Odds and ends

1.1 Space of sequences

Definition 1.1. For $1 \leq p < \infty$, ℓ_p is defined to be the set of all sequences $x. = (x_1, x_2, \dots)$ for which $\|x\|_p < \infty$. Where

$$\|x\|_p = (\sum_1^{\infty} |x_i|^p)^{1/p}$$

is the ℓ_p **norm** of the sequences.

While ℓ_{∞} is defined as the set of all $\sup\{|x_n|\} \leq \infty$, such norm is called ℓ_{∞} **norm**, **supremum norm** or **uniform norm**.

All of these spaces are vector space. And sequence $\{\ell_i\}_{i=1}^{\infty}$ is increasing.

The space of all convergent sequence is denoted c and all sequences convergent to 0 is denoted c_0 . Finally, the collection of sequences with finite nonzero terms is φ . One can check that

$$\varphi \subset \ell_p \subset c_0 \subset \ell_{\infty} \subset \mathbb{R}^n$$

1.2 Spaces of functions

One can think \mathbb{R}^n as

$$\{f : \{1, 2, \dots, n\} \rightarrow \mathbb{R}\} = \mathbb{R}^n = \mathbb{R}^{\{1, 2, \dots, n\}}$$

Replace $\{1, 2, \dots, n\}$ by an arbitrary X , then \mathbb{R}^X is all functions from X to \mathbb{R} .

For $1 \leq p < \infty$, $L_p(\mu)$ is defined to be the set of all μ measurable functions f for which $\|f\|_p < \infty$, where the L_p **norm** is defined as

$$\|f\|_p = \left(\int_{\Omega} |f|^p \right)^{1/p}$$

And the L_{∞} **norm**, or **essential supremum** is defined as

$$\|f\|_{\infty} = \text{ess sup } f = \sup\{t : \mu(\{x : |f(x)| \geq t\}) > 0\}$$

1.3 Ordinals

Suppose R is an order relation on Ω , then Ω is said to be **inductively ordered** by R if every totally ordered subset has an **supremum**.

Zorn's Lemma states that every inductively ordered set has a maximal element.

Definition 1.2. A set X is **well ordered** by linear \preceq if every nonempty subset has a least element.

Definition 1.3. An **initial segment** of (X, \preceq) is any set of the form $I(x) = \{y \in X : y \preceq x\}$.

Definition 1.4. An **ideal** in a well ordered X is a subset A s.t. for all $a \in A$, $I(a) \subset A$.

Theorem 1.1 (Well Ordering Principle). *Every nonempty set can be well ordered.*

Proof. Let X nonempty, and let

$$\mathcal{X} = \{(A, \preceq_A) \text{ is well order} : A \subset X\}$$

all well ordered sets, and define \preceq on \mathcal{X} as $(B, \preceq_B) \preceq (A, \preceq_A)$ if B is an ideal in A and \preceq_A extends \preceq_B . Suppose every chain \mathcal{C} in \mathcal{X} , $(\cup \mathcal{C}, \cup \{\preceq_A : A \in \mathcal{C}\})$ clearly an upper bound of \mathcal{C} and well ordered. By Zorn's lemma, there is a maximal element of \mathcal{X} and it's actually X . \square

Kind of remarkable and useful well ordered set is exist:

Theorem 1.2. *There exist poset (Ω, \preceq) satisfy*

1. (Ω, \preceq) is well ordered.

2. Ω has a greast element ω_1
3. $I(x)$ is countable for $x < \omega_1$
4. $\{y \in \Omega : x \leq y \leq \omega_1\}$ is uncountable.
5. Every nonempty subset of Ω has a least upper bound.
6. A nonempty subset of $\Omega - \{\omega_1\}$ has greatst element iff it's countable. Every uncountable subset has least upper bound ω_1 .

Proof. Let (X, \preceq) be uncountable well ordered set, and let A

$$A = \{x \in X : I(x) \text{ is uncountable}\}$$

w.l.o.g we may assume A is nonempty. Then there is a first element and denoted by ω_1 . Then we show that $\Omega = I(\omega_1)$ enjoy all the properies.

1-4 is straightforward and 5 follows from all the upper bound is well ordered and thus least upper bound exist. For 6, suppose there is a countable $C \subset \Omega - \{\omega_1\}$, then $\bigcup_{i=1}^{\infty} I(x_i)$ is countable, so there is some $x < \omega_1 \notin \bigcup_{i=1}^{\infty} I(x_i)$, that is an upper bound. By 5, least upper bound is exist and belong to C . Conversely, if some subset C has some least upper bound $b < \omega_1$, then $C \subset I(b)$ and must countable. \square

The elements of Ω are called **ordinals** and ω_1 is called **first uncountable ordinal**. The elements of $\Omega_0 = \Omega - \{\omega_1\}$ is **countable ordinals**. We treat \mathbb{N} as a subset of Ω . Then the first element of $\Omega - \mathbb{N}$ is **first infinite ordinal**.

Theorem 1.3 (Interlacing Lemma). *Suppose sequence $\{x_n\}$ and $\{y_n\}$ in Ω_0 with $x_n \leq y_n \leq x_{n+1}$. Then they share the same least upper bound.*

Proof. Clearly since $x_n \leq y_n \leq x_{n+1}$. \square

Chapter 2

Topology

2.1 Topological spaces

Let Ω be as space

Definition 2.1. A class of subset τ of Ω is an **topology** if

1. \emptyset and Ω belongs to τ .
2. closed under arbitrary union.
3. closed under finite intersection.

(Ω, τ) called a **topological space** where Ω is called as **underlying set**. The sets in τ are called **open** while sets with complement in τ is **closed**. Both open and closed set is called **clopen**.

Definition 2.2. Countable intersection of open sets is \mathcal{G}_σ set and countable union of closed sets is \mathcal{F}_δ set.

Definition 2.3. (X, ρ) is a **semimetric space**, when ρ defined on $X \times X$ s.t. $\forall x, y, z \in X$:

1. $\rho(x, y) \geq 0$
2. $\rho(x, y) = \rho(y, x)$
3. $\rho(x, y) \leq \rho(x, z) + \rho(z, y)$

ρ is called a **semimetric**.

If $\rho(x, y) = 0 \iff x = y$, ρ become a **metric** and (X, ρ) become **metric space**. $B(a, r) = \{x \in E, d(x, a) < r\}$ is r -ball with center a .

U is **open** in (Ω, d) iff $\forall x \in U, \exists r_x > 0 \ni B_d(x, r_x) \subseteq U$. Let τ_d be the set of all open subsets of Ω , we call τ_d the **topology generated by d** . A Topological space is **metrizable** if there exist metric d generates it.

Suppose d is discrete, that is, $d(x, y) = 0$ iff $x = y$, otherwise, $d(x, y) = 1$. Then every subset is open hence $\tau_d = \mathcal{P}(\Omega)$ and called **discrete topology**. The zero semimetric, defined by $d(x, y) = 0$ for all $x, y \in \Omega$ generates $\tau_d = \{\emptyset, \Omega\}$ and called **trivial topology**.

Let $\Omega = \mathbb{R}^n$, $l^2 = \sqrt{\sum_1^n (x_i - y_i)^2}$ is called **Euclidean metric**. $l^1 = \sum_1^n |x_i - y_i|$ is called **taxi-cab metric** and $l^\infty = \sup\{|x_i - y_i|\}$ is called **sup norm metric**.

Note $d_{l^2}(x, y) \leq d_{l^1}(x, y) \leq \sqrt{n}d_{l^2}(x, y)$ and $d_{l^2}(x, y) \leq \sqrt{n}d_{l^\infty}(x, y) \leq \sqrt{n}d_{l^2}(x, y)$, then d_{l^∞} open $\iff d_{l^2}$ open $\iff d_{l^1}$ open. Hence $\tau_{d_{l^2}} = \tau_{d_{l^1}} = \tau_{d_{l^\infty}}$.

All topologies on Ω is poset with greatest element $\mathcal{P}(\Omega)$ and least $\{\emptyset, \Omega\}$. If $\tau' \subset \tau$, we say τ' **coarser** than τ while τ finer than τ' .

If τ can be form by taking union of families in some $\mathcal{B} \subset \tau$, we call \mathcal{B} the **base** for the topology τ .

Theorem 2.1. \mathcal{B} is a base in (X, τ) iff $\forall U \in \tau, \forall x \in U, \exists W \in \mathcal{B} \ni x \in W \subset U$.

Proof. \implies : Any U can be written as $U = \cup W_i$ and $x \in U \implies x \in W_i$ for some i and $W_i \in \mathcal{B}$. \impliedby : For any $U \in \tau$, consider arbitrary $x \in U$, then there exist W_x such that $x \in W_x \subset U$, thus we have $U = \cup_x W_x$.

□

Let $\mathcal{S} \subset \tau$, suppose all topologies include \mathcal{S} . Then the intersection of all of them is again a topology, denoted as $\tau(\mathcal{S}) = \cap \mathcal{T}$, then $\tau(\mathcal{S})$ is the smallest topology contains \mathcal{S} . We call it the topology **generated** by \mathcal{S} .

Theorem 2.2. $\tau(\mathcal{S})$ is unions of families of finite intersections together with Ω , formally:

$$\{\bigcup \left(\bigcap_1^N S_i \right)\} \cup \Omega$$

$\mathcal{S} \subset \tau$ is a **subbase** for τ if $\bigcup \mathcal{S} = \Omega$ then all finite intersections of \mathcal{S} is a base. Note that if $\Omega \in \mathcal{S}$, \mathcal{S} is the subbase of $\tau(\mathcal{S})$.

(Ω, τ) is **second countable** if τ has countable base. Clearly, a topology is second countable iff it has countable subbase.

For any subset X in (Ω, τ) , then

$$\tau_X = \{X \cap V : V \in \tau\}$$

form a topology in X and we call (X, τ_X) a **subspace** or **relative topology**. Sets in τ_X are **relative open**. **Relative closed** sets of the form

$$X - (X \cap V) = X - V = X \cap V^c$$

2.2 Neighborhood

A subset V is called a **neighborhood** of a if there exists a open set $U \subset V$ contains a . Then we called $V' = V - \{a\}$ **punctured(deleted)** neighborhood. A **neighborhood base** is a collection of neighborhood $BN(a)$ s.t. for any neighborhood V of a , there exist a $W \in BN(a)$ and $W \subset V$. Clearly, all the neighborhoods is a neighborhood base and denoted as $\mathcal{N}(x)$, which is called **neighborhood system**.

Lemma 2.1. *A subset U is open iff it's a neighborhood for each of its points.*

Proof. \Rightarrow is trivial. \Leftarrow follows from $\cup_x G_x = U$ and unions of open set is still open. ■

□

This suggest a equivalent definition of finer topology:

Lemma 2.2. $\tau' \subset \tau \iff \tau' \text{ neighborhood is a } \tau \text{ neighborhood.}$

Proof. \Rightarrow any open set G_x satisfy $x \in G_x \subset V$ in T' is still open in T , hence V is T neighborhood. \Leftarrow Consider any open set $G \in T'$, it's a T' neighborhood for each of its points implies it's a T neighborhood for each of its points and hence G is T open.

□

2.3 Closures

The **interior** of A is the union of all open sets which are included A , i.e., the largest open set included in A , we denote it A° . And the **closure** is the intersection of all closed sets which include A and thus the smallest closed set includes A , we denote it \overline{A} .

Lemma 2.3. *Following is some useful truth:*

1. $(A \cap B)^\circ = A^\circ \cap B^\circ$
2. $\overline{A \cup B} = \overline{A} \cup \overline{B}$

3. $A \subset \overline{B} \implies \overline{A} \subset \overline{B}$
4. $A^\circ \subset B \implies A^\circ \subset B^\circ$
5. $\overline{A^c} = (A^\circ)^c$
6. $(\overline{A})^c = (A^c)^\circ$

Proof. We only prove **5**, note $(A^\circ)^c$ is closed and

$$A^\circ \subset A \implies (A^c) \subset (A^\circ)^c$$

we have $\overline{A^c} \subset (A^\circ)^c$. On the other hand

$$\overline{A^c} \supset (A^\circ)^c \iff (\overline{A^c})^c \subset A^\circ \iff (\overline{A^c})^c \subset A \iff \overline{A^c} \supset A^c$$

□

The **frontier** of A is $\partial A = \overline{A} \cap \overline{A^c} = \overline{A} \cap (A^\circ)^c = \overline{A} - A^\circ$.

x is said to be an **interior point** of A if A is neighborhood of x .

x is said to be an **adherent point** if it's every neighborhood meets A , an ω **accumulation point** of A if every neighborhood of x contains **infinitely** many points of A and is a **condensation point** of A if every neighborhood of x contains **uncountable** many points of A .

x is a **cluster point** or **accumulation point** if every deleted neighborhood of x meets A and is **isolated point** if x is not cluster point. That is, $\{x\}$ is relative open in A . We denoted all the cluster points as A' and called **derived set**.

x is **frontier point** or **boundary point** if every neighborhood of x meets both A and A^c .

It's east to show that the points of A° are precisely all the interior points of A and \overline{A} are precisely all the adherent points. ∂A is precisely points of frontier. We claim that

$$\overline{A} = A^\circ \cup \partial A = A \cup A'$$

A subset A is called **perfect** if it's closed while point in A is cluster points in A , that is $A' = A = \overline{A}$.

2.4 Dense

A is said **dense** if $\overline{A} = \Omega$ and **nowhere dense** if $(\overline{A})^\circ = \emptyset$ (\mathbb{Q} is dense in \mathbb{R} while \mathbb{Z} is nowhere dense.) A is said to be **meagre** or **set of the first category** if it's countable union of nowhere dense. Sets which are not meagre is **set of the second** category set.

Space (Ω, τ) is **first countable** if every point of Ω has countable neighborhood base. The space is said **separable** if Ω has a countable dense subset.

Lemma 2.4. *Second countable space is separable*

Proof. Suppose $\mathcal{B} = (B_i)_{i \in I}$ is a countable base, by axiom of choice, we may take x_i in I , let $X = \{x_i\}_{i \in I} \subset \Omega$. Then we show that X is dense. For any $x \in \Omega$, it's neighborhood must contain some open G which is unions of \mathcal{B} and thus contains at least one element in X , that is, G meet X . Hence $\overline{X} = \Omega$. □

Lemma 2.5. *Second countable space is first countable*

Proof. Suppose $\mathcal{B} = (B_i)_{i \in I}$ is a countable base, for each point $x \in \Omega$, one may take all the sets in \mathcal{B} which contains x as a neighborhood base. To verify it's neighborhood base, if there is a neighborhood N of x , then there is a open G contains x . By the definition of base, G is the union of sets of \mathcal{B} and those sets must at least one contains x and these sets is subset to G . □

2.5 Mappings

Suppose (Ω, τ) and (Ω', τ') are two spaces and f is a mapping from Ω to Ω' in the following.

Lemma 2.6. *Following is some useful truth for mappings.*

1. $ff^{-1}(A) \subset A$
2. $f^{-1}f(A) \supset A$
3. $f^{-1}(U \cap N) = f^{-1}(U) \cap f^{-1}(N)$
4. $f^{-1}(U \cup N) = f^{-1}(U) \cup f^{-1}(N)$
5. $f^{-1}(A^c) = (f^{-1}(A))^c$
6. $f^{-1}f(A) = A$ always holds if f is injection while $ff^{-1}(A) = A$ always holds if g is surjection.
7. If f is bijection, $(f^{-1})^{-1}(A) = f(A)$ always hold.
8. $(f \circ g)^{-1}(A) = g^{-1}f^{-1}(A)$
9. $f^{-1}(A) \subset f^{-1}(B) \iff A \subset B$

$$10. f(A) \subset f(B) \iff A \subset B$$

Definition 2.4. f is **continuous** at x if for every neighborhood N' of $f(x)$, there is a neighborhood N of x s.t. $f(N) \subset N'$. It's continuous if it's continuous at every points $x \in \Omega$.

Theorem 2.3. f is continuous iff

1. $f^{-1}(G')$ is open for every open subset G' of Ω' .
2. $f^{-1}(F')$ is closed for every closed subset F' of Ω' .
3. If $A \subset \Omega'$, then $f^{-1}(A^\circ) \subset (f^{-1}(A))^\circ$
4. If $A \subset \Omega$, then $f(\overline{A}) \subset \overline{f(A)}$

Proof. We only prove 1 and 3.

1 \implies : For any $x \in f^{-1}(G')$, it's sufficient to show that $f^{-1}(G')$ is its neighborhood. By definition, there is a neighborhood N s.t. $f(N) \subset G'$, and

$$x \in N \subset f^{-1}f(N) \subset f^{-1}(G')$$

\Leftarrow : For every neighborhood N' , there is some open G' contain $f(x)$, and $f^{-1}(G')$ is neighborhood of x and $f f^{-1}(G') \subset G'$.

3 \implies : $f^{-1}(A^\circ)$ is open and th claim follows from $f^{-1}(A^\circ) \subset f^{-1}(A)$. \Leftarrow : Suppose A is open, then $A^\circ = A$ and hence $f^{-1}(A) \subset (f^{-1}(A))^\circ$. Which suggest $f^{-1}(A)$ is open.

□

Lemma 2.7 (Glueing Lemma). *Let $X = A \cup B$ and A and B are both closed or both open, then $f : X \rightarrow Y$ is continuous iff it's restriction on A and B are both continuous.*

Proof. \implies is trivial.

\Leftarrow Suppose they are both open and U be any open set in Y . Note $f_{|A}^{-1}(U)$ is open in A and thus open in X , thus

$$f^{-1}(U) = (f^{-1}(U) \cap B) \cup (f^{-1}(U) \cap A) = f_{|B}^{-1}(U) + f_{|A}^{-1}(U)$$

is open.

□

Lemma 2.8. *Suppose $f : \Omega_1 \rightarrow \Omega_2$ and $g : \Omega_2 \rightarrow \Omega_3$, $f \circ g$ is continuous if f and g are continuous.*

Proof. Suppose G_3 is open and the claims follows from $(f \circ g)^{-1}(G_3) = f^{-1}(g^{-1}(G_3))$.

□

Lemma 2.9. *Suppose $f : (\Omega, \tau), (\Omega', \tau(\mathcal{S}))$, f is continuous iff $f^{-1}(S) \in \tau$ for any $S \in \mathcal{S}$.*

(Ω, τ) and (Ω', τ') are said to be **homeomorphic** if there exist continuous bijection f , s.t. f^{-1} is continuous and such f is called **homeomorphism**. In particular, f is an **embedding** if $f : (\Omega, \tau) \rightarrow (f(\Omega), \tau|_{f(\Omega)})$ is a homeomorphism.

f is **open** if $f(G)$ is open for all open set $G \in \tau$ and is **closed** if $f(F)$ is closed for all closed set $F^c \in \tau$.

Lemma 2.10. *Suppose f is bijection, then it's homeomorphism iff it's continuous and either open or closed.*

Proof. By the continuity of f^{-1} , since $(f^{-1})^{-1}(G) = f(G)$ for all open set G .

$$f^{-1} \text{ is continuous} \iff f(G) \text{ is open} \iff f \text{ is open} .$$

□

Lemma 2.11. *Suppose f is bijection, it's a homeomorphism iff τ' is the finest topology where f continuous.*

Proof. Suppose f is homeomorphism, T_0 is another topology where f is continuous. For any $G \in \tau_0$, $f^{-1}(G) \in \tau$ by the continuity of f^{-1} ,

$$G = (f^{-1})^{-1}(f^{-1}(G)) \in \tau'$$

That is τ' is finer than any τ_0 .

□

Note that $\mathcal{P}(\Omega)$ let all f continuous and $\{\emptyset, \Omega\}$ let all $g : \Omega' \rightarrow \Omega$ continuous.

2.6 Semicontinuous

$f : \Omega \rightarrow \mathbb{R}^*$ is

- **lower semicontinuous** if for any $c \in \mathbb{R}$, the set $\{x \in \Omega : f(x) \leq c\}$ is closed.

- **upper semicontinuous** if for any $c \in \mathbb{R}$, the set $\{x \in \Omega : f(x) \geq c\}$ is closed.

Clearly f is lower semicontinuous iff $-f$ is upper and vice versa. Also, f is continuous iff it's both upper and lower semicontinuous.

Lemma 2.12. *Suppose $\{f_i\}_{i \in I}$ is family of lower(upper) semicontinuous function then $\sup f_i$ ($\inf f_i$) is lower(upper) semicontinuous.*

Proof. Note

$$\{x \in \Omega : \sup f_i(x) \leq c\} = \bigcap_{i \in I} \{x \in \Omega : f_i(x) \leq c\}$$

is closed. □

Lemma 2.13. $f : \Omega \rightarrow \mathbb{R}^*$ is

- **lower semicontinuous** iff for any net

$$x. \rightarrow x \implies \liminf f(x.) \geq f(x)$$

- **upper semicontinuous** iff for any net

$$x. \rightarrow x \implies \limsup f(x.) \leq f(x)$$

Proof. Suppose f is lower semicontinuous and $x. \rightarrow x$. For any $c < f(x)$, then $G = \{\omega \in \Omega : f(\omega) > c\}$ is open and thus $x.$ eventually in, that is $x.c$ eventually and thus $\liminf f(x.) \geq c$. This implies that $\liminf f(x.) \geq f(x)$.

Conversely, for any $c \in \mathbb{R}$, consider $F = \{\omega \in \Omega : f(\omega) \leq c\}$. Then we show that F is closed. Suppose $x.$ is nets in F and converges to some $x \in \Omega$. Then $c \geq \liminf f(x.) \geq f(x)$ thus x in F and thus F is closed. □

Then we can generalize Weierstrass' Theorem in corollary 2.5.

Theorem 2.4. $f : \Omega \rightarrow \mathbb{R}^*$ on a compact set attains a minimum(maximum) value and set of minima(maxima) is compact if it's lower(upper) semicontinuous.

Proof. Suppose X is compact and f is lower semicontinuous, then for every $c \in f(X)$, $F_c = \{x \in X : f(x) \leq c\}$ is closed and $\{F_c : c \in f(X)\}$ has FIP clearly. Note X is compact, $\ker\{F_c : c \in f(X)\}$ is nonempty by 2.28. That is just the set of minima and it's compact since it's closed. □

2.7 Comparing topologies

We list some useful properties when comparing topologies, some of them has been mentioned before and proof omitted.

Lemma 2.14. *Suppose τ' and τ are two topologies on Ω , then the following are equivalent.*

1. $\tau' \subset \tau$
2. Identity mapping $I : x \mapsto x$ from (Ω, τ) to (Ω, τ') is continuous.
3. τ' closed set is closed in τ .
4. $x. \xrightarrow{\tau} x \implies x. \xrightarrow{\tau'} x$
5. $Cl_{\tau}(A) \subset Cl_{\tau'}(A)$

Lemma 2.15. *Suppose $\tau' \subset \tau$, then*

1. Every τ compact set is τ' compact.
2. Every τ' continuous function is τ continuous.
3. Every τ dense set is τ' dense.

2.8 Filter

Definition 2.5. A **filter** is a non-empty collection \mathcal{F} of subset in Ω s.t.

1. $A \in \mathcal{F}, A \subset B \implies B \in \mathcal{F}$
2. Closed under finite intersection.
3. $\emptyset \notin \mathcal{F}$

Note the definition of \mathcal{F} is independent with topology τ . A **free filter** is filter with $\ker \mathcal{F} = \bigcap_{F \in \mathcal{F}} F = \emptyset$. Not free filters are called **fixed**.

Filter can be formed by taking upward closure of a filter base.

Definition 2.6. A collection \mathcal{B} of subset in Ω is a **filter base** or **prefilter** if

1. $\mathcal{B} \subset \mathcal{F}$
2. $\forall N \in \mathcal{F}, \exists W \in \mathcal{B} \ni W \subset N$

We say \mathcal{B} generates \mathcal{F} , where

$$\mathcal{F} = \mathcal{B}^{\uparrow} = \{X \in \mathcal{P}(\Omega) : \exists A \in \mathcal{B} \ni X \supset A\}$$

For example,

- Suppose $x \in \Omega$ then

$$\mathcal{N}(x) = \{\text{All neighbourhoods of } x\}$$

is a filter on Ω , that is, **neighbourhood filter**, while each neighborhood base is a base for this filter. Note

$$\tau(x) = \{X \in \tau : x \in X\}$$

is a base for $\mathcal{N}(x)$ and thus $\mathcal{N}(x) = \tau(x)^\uparrow$.

- Suppose Ω is infinite, the collection of all **cofinite** subsets(subset s with finite complement) is a filter on Ω , such filter is free and called **Frechet filter**.

To assert a collection is a base, we have

Theorem 2.5. *Let \mathcal{B} be a collection of nonempty subsets. Then \mathcal{B} is a filter base, that is, \mathcal{B} may generates a filter iff*

1. *The intersection of each finite family of sets in \mathcal{B} includes a set in \mathcal{B}*
2. *\mathcal{B} is non-empty and $\emptyset \notin \mathcal{B}$.*

Proof. We claim that

$$\mathcal{F} = \{X \in \mathcal{P}(\Omega) : \exists A \in \mathcal{B} \ni X \supset A\}$$

\mathcal{F} is the filter generated by \mathcal{B} . □

A family of subsets \mathcal{F} is said to have **finite intersection property** if intersection of every finite subfamily is nonempty.

Let \mathcal{A} be collection of subsets with finite intersection property, then collection of all finite intersection of \mathcal{A} is a base, we call the filter generated **filter generated by \mathcal{A}** . Formally

$$\mathcal{F} = \left\{ \bigcap_{A \in \mathcal{J}} A : \mathcal{J} \subset \mathcal{A} \text{ and } \mathcal{J} \text{ is finite} \right\}^\uparrow$$

A filter \mathcal{F} is **finer** than another \mathcal{G} if $\mathcal{F} \subset \mathcal{G}$. Clearly, the set of all filters on Ω is inductively ordered by inclusion. By Zorn's lemma, the set of all filters has maximal filters and we call such filters **ultrafilters**.

Lemma 2.16. *Every fixed ultrafilter of the form*

$$\mathcal{U}(x) = \{x\}^\uparrow$$

for any $x \in \Omega$. And every free ultrafilter contains no finite subsets.

To assert a filter is ultra, we have:

Theorem 2.6. *Let A be a collection of subsets and \mathcal{F} the filter generated by A . If*

$$\forall X \subset \Omega, \text{ either } X \in A \text{ or } X^c \in A$$

then A is an ultrafilter on Ω .

Proof. Suppose \mathcal{F}' is an ultrafilter include \mathcal{F} , we have $\mathcal{F}' \supset A$ clearly. Consider any $X \in \mathcal{F}'$, we claim that $X \in A$ since if $X^c \in A$ then $X^c \in \mathcal{F}'$ as $\mathcal{F}' \supset \mathcal{F} \supset A$ and $X \cap X^c = \emptyset \in \mathcal{F}'$ results in a contradiction. It follows that $A \supset \mathcal{F}'$ and thus $A = \mathcal{F}'$. \square

Theorem 2.7. *Every filter \mathcal{F} is the intersection of all the ultrafilter which include \mathcal{F} .*

Proof. We claim that

$$\mathcal{F} = \bigcap \{\text{ultrafilter generated by } \{x\} : x \in \bigcap \mathcal{F}\}$$

\square

Suppose mappings on a filter:

Theorem 2.8. *Let f be a mapping from Ω to Ω' and \mathcal{B} a base for a filter \mathcal{F} on Ω . Then $f(\mathcal{B}) = \{f(X)\}_{X \in \mathcal{B}}$ is also a base on Ω' . Moreover, if \mathcal{F} is ultra then $f(\mathcal{B})$ also generates an ultrafilter.*

Proof. First assertion is straightforward and the second follows from \mathcal{B} is collection of supset for some $\{x\}$, then $f(\mathcal{B})$ generates the filter that generates by $\{f(x)\}$. \square

Theorem 2.9. *In the same situation as previous theorem. If \mathcal{B}' is a base on Ω' , then $f^{-1}(\mathcal{B}')$ is a base on Ω iff every set in \mathcal{B}' meets $f(\Omega)$*

Proof. We have

$$\Omega \in f^{-1}(\mathcal{B}') \implies f(\Omega) \subset X'$$

for some $X' \in f^{-1}(\mathcal{B}')$, by definition, \implies is immediately.

For \Leftarrow , suppose any finite family $X_i \in \mathcal{B}'$, then

$$\bigcap_{i=1} f^{-1}(X_i) = f^{-1}\left(\bigcap_i X_i\right) \in f^{-1}(\mathcal{B}')$$

Then the claim follows from theorem 2.5. \square

A point $x \in \Omega$ is said to be a **limit** or a **limit point** of the filter \mathcal{F} and \mathcal{F} is said to **converge** to x , or $\mathcal{F} \rightarrow x$, if the neighborhood filter $\mathcal{N}(x) \subset \mathcal{F}$. For filter base \mathcal{B} , we define on the filter generated by \mathcal{B} , that is, if $\mathcal{N}(x) \subset \mathcal{B}^\uparrow$.

This implies a equivalent definition of finer topology:

$$\tau \supset \tau' \iff \mathcal{N}_\tau(x) \supset \mathcal{N}_{\tau'}(x) \iff \mathcal{F} \rightarrow a \implies \mathcal{F}' \rightarrow a$$

also, an equivalent definition of continuity as follows:

Theorem 2.10. $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$ is continous at x iff

$$\forall \mathcal{F} \rightarrow x, f(\mathcal{F}) \rightarrow f(x)$$

Proof. By definition, $f(\mathcal{F}) \rightarrow f(x)$ if

$$\mathcal{N}(f(x)) \subset f(\mathcal{F})^\uparrow$$

That is, for any neighbourhood $N' \in \mathcal{N}(f(x))$, there exist some $A \in \mathcal{F}$ s.t. $f(A) \subset N'$, as $\mathcal{N}(x) \subset \mathcal{F}$ and f is continous at x , such A is always exists. Conversely, take $\mathcal{F} = \mathcal{N}(x)$ then the claim is follows \square

A point $x \in \Omega$ is said to be an **adherent point** of \mathcal{F} if x is an adherent point of every set in \mathcal{F} . The **adherence** of \mathcal{F} , $\text{Adh}_\tau(\mathcal{F})$ or $\overline{\mathcal{F}}$ is the set of all adherent points, thus

$$\overline{\mathcal{F}} = \bigcap_{X \in \mathcal{F}} \overline{X}$$

Define similarly on filter base \mathcal{B} by the filter generated. By definition, we have

$$\overline{\mathcal{B}} = \bigcap_{X \in \mathcal{B}} \overline{X}$$

Lemma 2.17. Suppose A be a subset of Ω , then $x \in \overline{A}$ iff there is a filter \mathcal{F} s.t. $A \in \mathcal{F}$ and \mathcal{F} converges to x .

Theorem 2.11. Suppose $BN(x)$ a neighbourhood base of x , then

1. \mathcal{B} converges to x iff every set in $BN(x)$ includes a set in \mathcal{B} .
2. $x \in \overline{\mathcal{B}}$ iff every set in $BN(x)$ meets every set in \mathcal{B} .

As consequence, we have

Corollary 2.1. x is adherent to a filter \mathcal{F} iff there is $\mathcal{F}' \supset \mathcal{F}$ and converges to x

Proof. \implies follows from taking $\mathcal{F} = BN(x)$. Conversely, $\forall N \in BN(x)$, we have $X' \subset N$ for some $X' \in \mathcal{F}'$, thus for any $X \in \mathcal{F}$, $N \cap X \subset X' \cap X \neq \emptyset$ as $X', X \in \mathcal{F}'$. \square

Corollary 2.2. Every limit point of \mathcal{F} is adherent to \mathcal{F}

Proof. Clearly holds by applying theorem 2.11.1 and 2.11.2. \square

Corollary 2.3. Every adherent point of an ultra-filter is a limit point of it.

Proof. Clearly as kernel of ultrafilter is a one point set. \square

Suppose $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$, a point $x' \in \Omega'$ is called

1. a **limit point** of f relative to \mathcal{F} if $f(\mathcal{F}) \rightarrow x$.
2. an **adherent point** of f relative \mathcal{F} if it's adherent point of $f(\mathcal{F})$.

Theorem 2.12. Suppose $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$

1. x' is a limit point of f relative to \mathcal{F} iff for any τ' neighbourhood $N' \in \mathcal{N}(x')$, we have $f^{-1}(N') \in \mathcal{F}$.
2. x' is an adherent point of f relative to \mathcal{F} iff for any τ' neighbourhood $N' \in \mathcal{N}(x')$, it meets $f(X)$ for any $X \in \mathcal{F}$.

Proof. x' is limit is equivalent to

$$\mathcal{N}(x') \subset f(\mathcal{F})^\uparrow$$

That is, there exist some $A = f(X) \subset N'$ for any N' , followed by $X \subset f^{-1}f(X) \subset f^{-1}(N')$, then the claim follows from the definition of filter.

By theorem 2.11, x' is adherent to $f(\mathcal{F})$ iff

$$\forall N' \in BN(x'), \forall X \in \mathcal{F}, f(X) \cap N' \neq \emptyset$$

note for any $N' \in \mathcal{N}(x')$, there exist $N' \in BN(x') \ni N' \subset N'$, thus $f(X) \cap N' \neq \emptyset$ also holds. Conversely, making use of $BN(x') \subset \mathcal{N}(x')$. \square

For example, suppose $f : (\mathbb{N}, \tau) \rightarrow (\Omega', \tau')$ and \mathcal{F} the frechet filter on \mathbb{N} . Then x' is limit of f relative to \mathcal{F} iff for all $N' \in \mathcal{N}(x')$, $f^{-1}(N') \in \mathcal{F} \iff f^{-1}(N')^c \subset [0, k] \iff f^{-1}(N') \supset \{n \in \mathbb{N} : n \geq k\}$ for some k , that is, $f(n) \in N'$ for any $n \geq k$.

Theorem 2.13. *Suppose $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$ and let $\mathcal{F} = \mathcal{N}(x)$. By theorem 9, x' is limit of f relative to $\mathcal{N}(x)$ iff for all $N' \in \mathcal{N}(x')$, $f^{-1}(N') \in \mathcal{N}(x) \iff N \subset f^{-1}(N') \iff f(N) \subset N'$ for some $N \in \mathcal{N}(x)$. That is, iff $x' = f(x)$, f is continous at x . Such limit points also called limit points of f at x .*

2.9 Net

(D, \preceq) is called a **directed set** if every couple $\{x, y\}$ in which has an upper bound.

If $\{D_i\}_{i \in I}$ is family of directed set then $D = \prod_{i \in I} D_i$ is also directed under **product direction** defined by $(a_i)_{i \in I} \succeq (b_i)_{i \in I}$ for all $i \in I$.

Definition 2.7. Let (D, \preceq) be a directed set, $\nu : D \rightarrow \Omega$ is called a **net** in Ω with domain D . The directed set is called **index set** of the net and members of D are **indexes**. We often write ν as x . or $\{x_\alpha\}$.

Suppose A a subset of Ω , we say x . **eventually in** A if there exist some $k \in D$ s.t. $x_n \in A$ for all $n \succeq k$. And we say ν is **frequently** in A if for all $n \in D$, there exist an $n' \succeq n$ s.t. $x_{n'} \in A$.

Lemma 2.18. *If x . not frequently in A , then x . eventually in A^c . Thus, for any $X \in \Omega$, x . frequently in either X or X^c .*

Suppose $x \in \Omega$, then x . is said **converge** to x , or $x. \rightarrow x$ if x . eventually in N for all $N \in \mathcal{N}(x)$, i.e., $\mathcal{N}(x) \subset \mathcal{F}(x)$. The point x is **adherent** to x . if x . frequently in N for all $N \in \mathcal{N}(x)$.

Theorem 2.14. *Suppose $A \in (\Omega, \tau)$, then $x \in \overline{A}$ iff it's the limit of some net in the set.*

Proof. \Leftarrow is clear. \Rightarrow follows from we may find a associated net taking value in A (since each neighborhood meets A) and such net converges to x . \square

As with sequence, if x . is bounded, there is

$$\liminf x. = \sup \inf x. \preceq \limsup x. = \inf \sup x$$

Subnet generalizes subsequence.

Definition 2.8. Suppose D is directed, a subset B of D is called **cofinal** if for any $a \in D$, there exist $b \in B$ s.t. $a \preceq b$. A map $f : D \rightarrow A$ is **final** if $f(D)$ is cofinal of A .

Let $x.$ and $x.'$ are two nets in Ω with domains D and D' respectively. We say that $x.'$ is a **subnet** of $x.$ if there exists a final mapping $\varphi : D' \rightarrow D$ s.t. $x'_\alpha = x_{\varphi(\alpha)}$.

Theorem 2.15. Let \mathcal{A} be a collection of subsets that $x.$ is frequently in. If \mathcal{A} is closed under finite intersection, then there exists a subnet x' of $x.$ and x' eventually in every member of \mathcal{A} .

Lemma 2.19. Suppose $x.'$ is subnet of $x.$, we have

1. $x. \rightarrow x \implies x' \rightarrow x$
2. x adherent to $x' \implies x$ adherent to $x.$

Theorem 2.16. A point x is adherent to $x.$ iff there is a subnet converges to $x.$ While $x. \rightarrow x$ iff every subnet converges to $x.$

Proof. \implies is clear by lemma2.19. Conversely, suppose a is not adherent to $x.$, there exist a neighborhood N that $x.$ not frequently in, i.e., exist k s.t. $x_n \notin N$ for any $n \geq k$, thus there is no subnet eventually in N .

For the second part, \implies is also clear by lemma2.19 and \Leftarrow comes from taking subnet as itself. \square

A net $x.$ is called **ultranet** or **universal net** if for all $X \in \Omega$, we have either $x.$ eventually in X or $x.$ eventually in X^c . Clearly, subnet of ultranet is ultra and

Lemma 2.20. Every net has a ultra subnet.

Proof. Consider collection of \mathcal{Q} s.t. $x.$ is frequently in every member and closed under finite intersection. By Zorn's Lemma, there is a maximal \mathcal{Q}_0 . By theorem 11, $x.$ has a subnet x' which eventually in every member of \mathcal{Q}_0 . We claim that this subnet is ultra since, \mathcal{Q}_0 is maximal and thus either $X \in \mathcal{Q}_0$ or $X^c \in \mathcal{Q}_0$. \square

2.10 Nets and filters

Let

$$\mathcal{F}(x.) = \{X \in \mathcal{P}(\Omega) : x. \text{ is eventually in } X\}$$

Then $\mathcal{F}(x.)$ is a filter and we call it the **filter associated with the net $x.$**

Theorem 2.17. *Associated filter is the upward closure of the net's tail, that is*

$$\mathcal{F}(x.) = \{\{x_b : b \succeq a\} : a \in D\}$$

Motivated by the definition of filter that filter is closed under pairwise intersection, let $X \preceq Y \iff X \supset Y$, then any mapping $\nu : \mathcal{F} \rightarrow \Omega$ s.t. $\nu(X) \in X$ is a **net associated with the filter \mathcal{F}** .

By definition, we claim that \mathcal{F} is the associated filter of every associated net and $x.$ is an associated net of the associated filter.

Theorem 2.18. *Filter $\mathcal{F} \rightarrow x$ iff $x. \rightarrow x$ for any $x.$ associated with \mathcal{F} .*

Proof. Note

$$\forall N \in \mathcal{N}(x), x. \text{ eventually in } N \iff \mathcal{N}(x) \subset \mathcal{F}(x.)$$

Then is sufficient to show that $\mathcal{F}(x.) = \mathcal{F}$. It's follows from for any $X \in \mathcal{F}$, $x.$ eventually in X . \square

Theorem 2.19.

$$x. \rightarrow x \iff \mathcal{F}(x.) \rightarrow x$$

Proof. Both side is equivalent to $\mathcal{N}(x) \subset \mathcal{F}(x.)$ \square

Theorem 2.20. *Suppose $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$, then f is continous at x iff $\forall x. \rightarrow x, f(x.) \rightarrow f(x)$.*

Proof. By theorem 2.19, 2.18 and 2.13. \square

By above theorems, we have

$$\text{Adh}(\mathcal{F}(x.)) = \text{Adh}(x.), \text{Lim}(\mathcal{F}(x.)) = \text{Lim}(x.)$$

and similarly results holds for any filter and one of associated nets.

Lemma 2.21. *If $x.$ is ultra then the associated filter $\mathcal{F}(x.)$ is also ultra and if \mathcal{F} is ultra, every associated net is ultra.*

Proof. Directly from theorem 2.6. \square

2.11 Convergence

If \mathcal{F} is collection of functions on X , X can be seen as functions on \mathcal{F} by $e_x(f) = f(x)$ for each $x \in X$, such functions are called **evaluation functional**.

The product topology on \mathbb{R}^X is also called **topology of pointwise convergence** on X because a net $f. \rightarrow f$ iff $e_x(f.) \rightarrow e_x(f) \iff f.(x) \rightarrow f(x)$ for each $x \in X$.

There also exist induced topology $\sigma(\mathcal{F}, X)$ on \mathcal{F} , which is identical to the subspace $\mathbb{R}^X|_{\mathcal{F}}$ endowed the product topology. Formally

$$\sigma(\mathcal{F}, X) = \sigma(\mathbb{R}^X, X)|_{\mathcal{F}}$$

Lemma 2.22. *If \mathcal{F} is total, the function*

$$x \mapsto e_x : (X, \sigma(X, \mathcal{F})) \rightarrow (\mathbb{R}^{\mathcal{F}}, \sigma(\mathbb{R}^{\mathcal{F}}, \mathcal{F}))$$

is injective and thus an embedding.

Proof. It's remain to show the continuity.

$$\begin{aligned} x. \rightarrow x &\iff \forall f \in \mathcal{F}, f(x.) \rightarrow f(x) \\ &\iff \forall f \in \mathcal{F}, e_f(e_x.) \rightarrow e_f(e_x) \\ &\iff e_{x.} \rightarrow e_x \end{aligned}$$

□

By Tychonoff theorem 2.44, \mathcal{F} is compact iff $\forall x \in X$, $\{f(x)\}_{f \in \mathcal{F}}$ it's closed and pointwise bounded by borel theorem.

Definition 2.9. A net $f.$ converges uniformly to $f \in \mathbb{R}^X$ iff $|f.(x) - f(x)| < \epsilon$ eventually for each $x \in X$ after some f_α for any ϵ .

Theorem 2.21. *The uniform limit of a continuous net is continuous.*

Proof. Suppose $f. \rightarrow f$ uniformly, then for any $x \in X$, for any $\alpha > \alpha_0$

$$|f_\alpha(x) - f(x)| < \epsilon$$

as f_α is continuous, for any $x. \rightarrow x$, for any $\lambda > \lambda_0$

$$|f_\alpha(x_\lambda) - f_\alpha(x)| < \epsilon$$

also, there is

$$|f_\alpha(x_\lambda) - f(x_\lambda)| < \epsilon$$

Hence, we have

$$|f(x_\lambda) - f(x)| < 3\epsilon$$

Thus, $f(x_\cdot) \rightarrow f$ and continuity follows. □

Theorem 2.22 (Dini's Theorem). *If continuous real function net f_\cdot on a compact set converges monotonically to f pointwise, then the net converges to f uniformly.*

Proof. Let $g_\cdot = f_\cdot - f$, we have $g_\cdot \rightarrow 0$, $|g_\cdot|$ is decreasing as monotone. Then it's sufficient to show that $g_\cdot \rightarrow 0$ uniformly. Note $|g_\cdot(x)| < \epsilon$ eventually for any $x \in X$ after, say, α_x . By continuity and compactness:

$$X = \bigcup_{x \in X} |g_{\alpha_x}|^{-1}(B(0, \epsilon)) = \bigcup_{x \in J} |g_{\alpha_x}|^{-1}(B(0, \epsilon))$$

Then we may pick $\alpha_0 \geq \alpha_x$ for all $x \in J$, and for any $\alpha \geq \alpha_0$ and any $x \in X$, suppose $x \in |g_{\alpha_{x_j}}|^{-1}(B(0, \epsilon))$

$$\epsilon > |g_{\alpha_{x_j}}(x)| > |g_\alpha(x)|$$

by monotone and thus $g_\cdot \rightarrow 0$ uniformly. □

2.12 Separation

Definition 2.10. Space (Ω, τ) is said to be T_0 or **kolmogorov** if for every pair $(x, y) \in \Omega^2$, either there exist $N \in \mathcal{N}(x)$ s.t. $y \notin N$ or $N \in \mathcal{N}(y)$ s.t. $x \notin N$.

Lemma 2.23. τ isn't T_0 iff there exist pair (x, y) , s.t.:

1. $\mathcal{N}(x) = \mathcal{N}(y)$.
2. $\overline{\{x\}} = \overline{\{y\}}$.

Proof. 1 If every $N \in \mathcal{N}(x)$ contains y , then $N \in \mathcal{N}(y) \implies \mathcal{N}(x) \subset \mathcal{N}(y)$, thus $\mathcal{N}(x) = \mathcal{N}(y)$.

2 If some point $a \in \overline{\{x\}}$, then every $N \in \mathcal{N}(a)$ also is neighborhood of x and thus neighborhood of y , hence $a \in \overline{\{y\}}$. □

Definition 2.11. Space (Ω, τ) is said to be T_1 or **Frechet** if for every pair $(x, y) \in \Omega^2$, there exist $N \in \mathcal{N}(x)$ s.t. $y \notin N$ and $N \in \mathcal{N}(y)$ s.t. $x \notin N$.

Theorem 2.23. *Following statements are equivalent:*

1. τ is T_1 .
2. Singetons are closed.
3. $\ker \mathcal{N}(x) = \{x\}$ holds for any $x \in \Omega$.

Proof. 1 \implies 2 If there exist a singeton $\{x\}$ not closed, there is $y \in \overline{\{x\}}$, hence every neighborhood of y contains x , contradiction.

2 \implies 3 Suppose $\ker \mathcal{N}(x)$ contains y diifer x , that implies any neighborhood of x contains y and contradict 2.

3 \implies 1 is straightforward. \square

Lemma 2.24. *Suppose (Ω, τ) with a finite base is T_1 , then Ω is finite and τ is discrete.*

Definition 2.12. A topology (Ω, τ) is T_2 , or **Hausdorff** or **separated** if every pair $(x, y) \in \Omega^2$, there exist $U \in \mathcal{N}(x)$ and $V \in \mathcal{N}(y)$ s.t. $U \cap V = \emptyset$.

Theorem 2.24. *Following statements are equivalent:*

1. τ is T_2 .
2. Intersection of family of closed neighborhoods of x is x .
3. If a filter(net) converges to some point x , then $\text{Adh}(\mathcal{F}) = \{x\}$
4. Every net(filter) converges to at most one point.

Proof. 1 \implies 2 For any pair (x, y) , by definition, there is $y \notin \overline{U}$, hence intersection of family of closed neighborhoods of x can only contains x .

2 \implies 3 follows from a point adherent to a filter converges to x must be in every closed neighborhood of x .

3 \implies 4 is clearly.

4 \implies 1 If there is a net $x.$ converges to both x and y , then $\mathcal{N}(x) \subset \mathcal{F}(x.)$ and $\mathcal{N}(y) \subset \mathcal{F}(x.)$, that is, U and V meets for any $U \in \mathcal{N}(x)$ and $V \in \mathcal{N}(y)$. \square

Definition 2.13. Space (Ω, τ) is said to be $T_{2.5}$ or **Completely Hausdorff** if for every pair $(x, y) \in \Omega^2$, there exist $U \in \mathcal{N}(x)$ and $V \in \mathcal{N}(y)$ s.t. $\overline{U} \cap \overline{V} = \emptyset$.

Two nonempty sets are caled **separated by open sets** if they are included in disjoint open sets, and they are **separated by continous functions** if there is continos f taking values in $[0, 1]$ and assign 0 on one set and 1 on the other.

Space (Ω, τ) are said to be **regular** if every singeton and any closed A disjoint from it can be separated by open sets.

Definition 2.14. Space (Ω, τ) is said to be T_3 if it's T_1 and regular.

Space (Ω, τ) are said to be **Completely regular** if every singleton and any closed A disjoint from it can be separated by continuous function.

Definition 2.15. Space (Ω, τ) is said to be $T_{3.5}$ or **Tychonoff space** if it's T_1 and completely regular.

Theorem 2.25 (Tychonoff's Embedding Theorem). *Space (Ω, τ) is $T_{3.5}$ iff it's homeomorphic to a subspace of $([0, 1]^n, \tau_{d_1})$.*

Space (Ω, τ) is said to be **normal** if two disjoint closed subsets can be separated by open sets.

Definition 2.16. Space (Ω, τ) is said to be T_4 if it's normal and T_1 .

Theorem 2.26 (Urysohn's Lemma). *Following statements are equivalent:*

1. (Ω, τ) is normal.
2. For any $U \in \tau$ and any closed $A \subset U$, there is a $U' \in \tau$ s.t. $A \subset U'$ and $\overline{U'} \subset U$.
3. Every two disjoint closed subsets can be separated by continuous function.

Proof. 1 \implies 2 Apply normal property to A and U^c , there is a U' include A and V include U^c , as $U' \cap V = \emptyset \implies U' \subset V^c \implies \overline{U'} \subset V^c \subset U$.

2 \implies 3 Suppose A and B are two disjoint closed subset, apply 2 to A and $U_1 = B^c$ we have $A \subset U_0$ and $\overline{U_0} \subset U_1$. Apply again for $\overline{U_0}$ and U_1 to generates $U_0 \subset U_{\frac{1}{2}}$ and $\overline{U_{\frac{1}{2}}} \subset U_1$, repeat such process, that is, apply 2 to $\overline{U_{\frac{j}{2^k}}}$ and $U_{\frac{j+1}{2^k}}$ to generates $U_{\frac{2^{j+1}}{2^{k+1}}}$. Finally, we construct a open strictly increasing sequence U_r . where r is any dyadic rational in $[0, 1]$, i.e., $r \in DR \cap [0, 1]$.

Then define f as

$$f = \begin{cases} 1 & x \in B \\ \inf\{r : x \in U_r\} & x \in B^c \end{cases}$$

Then it's sufficient to show that f is continuous. Note subspace $[0, 1]$ of \mathbb{R} can be generated by collection of $[0, s)$ and $(t, 1]$ and

$$\begin{aligned} f^{-1}[0, s) &= \bigcup_{r \in DR \cap [0, s)} U_r \\ f^{-1}(t, 1] &= \bigcup_{r \in DR \cap (t, 1]} \overline{U_r}^c \end{aligned}$$

Then the claim follows from lemma 2.9.

3 \implies 1 By taking any disjoint open set A contains 0 and B contains 1 and looking $f^{-1}(A)$ and $f^{-1}(B)$. \square

Theorem 2.27 (Tietze's Extension Theorem). *Let (Ω, τ) be normal, F any closed subset and I any bounded closed interval of \mathbb{R} . Then any continuous $f : F \rightarrow I$ can be extended to $f' : \Omega \rightarrow I$ and remain continuous.*

Proof. Suppose $I = [-1, 1]$, then $A = f^{-1}[-1, -\frac{1}{3}]$ and $f^{-1}[\frac{1}{3}, 1]$ are disjoint and closed. By Urysohn's Lemma, there is $g : \Omega \rightarrow [-\frac{1}{3}, \frac{1}{3}]$ s.t. $g(A) = \{-\frac{1}{3}\}$ and $g(B) = \frac{1}{3}$. Set $f_0 = f, g_0 = g, f_1 = f - g|_F$. Then we can show that $|f_1|$ is bounded by $\frac{2}{3}$.

Repeat such process, we have series of

$$\begin{aligned} f_n : F &\rightarrow [-(\frac{2}{3})^n, (\frac{2}{3})^n] \\ g_n : E &\rightarrow [-\frac{1}{3}(\frac{2}{3})^n, \frac{1}{3}(\frac{2}{3})^n] \\ f_{n+1} &= (f_n - g_n)|_F \end{aligned}$$

Then we show that $g = \sum_{i=0}^{\infty} g_i$ is the extension of f . That is g is continuous and $f = g$ in F . Note for any x

$$|\sum_{i=m}^n g_i(x)| \leq \sum_{i=m}^n |g_i(x)| \leq \sum_{i=m}^n \frac{1}{3}(\frac{2}{3})^i \leq (\frac{2}{3})^m \rightarrow 0$$

Thus $\{\sum_{i=0}^n g_i\}_{n=0}^{\infty}$ converges uniformly by Cauchy's criterion, followed by g is continuous. And $f = g$ on F follows from

$$|f(x) - \sum_{i=0}^n g_i(x)| = |f_0(x) - \sum_{i=0}^n g_i(x)| = |f_1(x) - \sum_{i=1}^n g_i(x)| = |f_{n+1}(x)| \leq (\frac{2}{3})^{n+1} \rightarrow 0$$

□

2.13 Compactness

Definition 2.17. A **cover** of a set K is collection of sets whose union includes K . A **subcover** is subcollection of a cover and also covers K .

Definition 2.18. K is **compact** if every open cover has a finite subcover and called **relatively compact** if it's closure is compact. A topology (Ω, τ) is **compact** if Ω is compact.

Compactness is a "topological" property. That is, subset compactness in a subspace iff it's also compact in full space.

Theorem 2.28. *Let (Ω, τ) be a space, TFAE:*

1. (Ω, τ) is compact.
2. Every filter(net) has at least one adherent point.
3. Every ultrafilter(ultranet) converges.
4. $\ker \mathcal{F} \neq \emptyset$ For every collection \mathcal{F} of closed sets having FIP.

Proof. 4 \iff 1 Taking contrapositive:

$$\neg \ker \mathcal{F} \neq \emptyset \equiv \ker \mathcal{F} = \emptyset \equiv \bigcup_{F \in \mathcal{F}} F^c = \Omega$$

And

$$\neg \forall \bigcap_i^n F_i = \emptyset \equiv \exists \bigcup_i^n F_i^c = \Omega$$

note that's precisely the definition of compactness.

1 \implies 2 Suppose filter \mathcal{F} , then

$$\{\overline{F} : F \in \mathcal{F}\}$$

Enjoy finite intersection property by definition, then \overline{F} has at least one adherent point since $\ker\{\overline{F} : F \in \mathcal{F}\} = \overline{\mathcal{F}} \neq \emptyset$ by 4

2 \implies 3 Clearly by corollary 2.3.

3 \implies 1 Suppose \mathcal{A} a family of closed subsets with finite intersection property. Then the filter generated by \mathcal{A} has an ultrafilter with a limit point x . Note x is also adherent to \mathcal{U} and thus adherent to \mathcal{F} , followed by $x \in A$ for any $A \in \mathcal{A}$, hence $\ker \mathcal{A} \supset \{x\}$. Then the claim follows from 4.

□

Theorem 2.29. *Let (Ω, τ) be Hausdorff, then every compact subset and disjoint singleton can be separated by open sets. In particular, compact subset is closed.*

Proof. Suppose $F \subset \Omega$ is compact, for any $x \in \Omega$ not in F , by Hausdorff, there is $x \notin U_y$ and $y \notin V_y$. Then $\bigcup_{y \in F} U_y$ cover F , there is subcover $U = \bigcup_i^n U_{y_i}$ and $V = \bigcup_i^n V_{y_i}$ selected from the same family separated F and $\{x\}$.

□

Theorem 2.30. *Closed subset is compact in compact topological space.*

Proof. Note any open cover of F plus F^c become a open cover of Ω .

□

Theorem 2.31. *Every compact Hausdorff space is normal.*

Proof. Suppose A and B are closed and thus compact by theorem 2.30. For any point $x \in A$, there exist disjoint $V_x \supset B$ and $x \in U_x$ by theorem 2.29. Note $\bigcup_{x \in A} U_x$ cover A , there exist subcover $U = \bigcup_i^n U_{x_i} \supset A$ and $V = \bigcap_i^n V_{x_i} \supset B$ separated A and B .

□

Theorem 2.32. *Suppose $f : (\Omega, \tau) \rightarrow (\Omega', \tau')$ is continuous, then $f(A)$ is compact if A is compact.*

Proof. For any open cover of $f(A)$:

$$\bigcup G_i \supset f(A) \implies f^{-1}(\bigcup G_i) = \bigcup f^{-1}(G_i) \supset f^{-1}f(A) \supset A$$

Thus there exist subcover s.t.

$$\bigcup_1^n f^{-1}(G_i) = f^{-1}(\bigcup_1^n G_i) \supset A \implies \bigcup_1^n G_i \supset f f^{-1}(\bigcup_1^n G_i) \supset f(A)$$

Which shows that $f(A)$ is compact.

□

Corollary 2.4. *Let X be compact and Y be Hausdorff and $f : X \rightarrow Y$ is continuous bijection, then f is closed.*

Proof. Note F is closed and thus compact as theorem 2.30 then $f(F)$ is compact as theorem 2.32 and thus closed by theorem 2.29.

□

As consequence:

Corollary 2.5 (Extreme value theorem). *A continuous real valued function defined on a compact space achieves its maximum and minimum values.*

Theorem 2.33. *Let X be compact and Y be Hausdorff and $f : X \rightarrow Y$ is continuous bijection. Then f is homeomorphism.*

Proof. By lemma 2.10 and corollary 2.4.

□

2.13.1 Sequentially compact

A subset A of a topological space is **sequentially compact** if every sequence in A has a subsequence converging to an element of A . A topological space is sequentially compact if itself is a sequentially compact set.

Example 2.1. The open interval $(0, 1)$ is not sequentially compact because $\{\frac{1}{n}\}$ has no convergent subsequence.

2.14 Locally compact spaces

Definition 2.19. A topological space is **locally compact** if every point has a compact neighborhood.

Definition 2.20. Subset $A \subset X$ is said **precompact** if \overline{A} is compact.

Theorem 2.34 (Compact neighborhood base). *Let X be Hausdorff, TFAE*

1. X is locally compact.
2. Every $x \in X$ has a precompact neighborhood.
3. X has a basis of precompact open sets, i.e., there exist $x \in K^\circ \subset K \subset N$.

Proof. It's clear that $3 \Rightarrow 2 \Rightarrow 1$ even without Hausdorff, so we show that $1 \Rightarrow 3$.

Begin by open G and compact K neighborhood for x s.t. $A := K - G \neq \emptyset$. For any $y \in A$, there is $U_y \cap W_y = \emptyset$ by Hausdorff, where $y \in U_y$ and $x \in W_y \subset K$. Note A is also compact and then there exist:

$$U = \bigcup_{i=1}^k U_{y_i} \supset A$$

Respectively, consider $W = \bigcap_{i=1}^k W_{y_i}$, and we claim that \overline{W} is compact and included in G . Compactness is clear as $\overline{W} \subset K$. By theorem 2.29, $\overline{W} \cap U = \emptyset$. Consequently,

$$\overline{W} \cap G^c = \overline{W} \cap K \cap G^c = \overline{W} \cap A \subset \overline{W} \cap U = \emptyset$$

hence $\overline{W} \subset G$.

□

Consequently, that imply the existence of a compact neighborhood base.

Corollary 2.6. *Suppose G is open and F is closed in a locally compact Hausdorff space, then $G \cap F$ is locally compact. That implies every closed and open set is locally compact.*

Proof. Let $x \in G \cap F$, and $N \cap G \cap F$ be neighborhood of x in the subspace, by theorem 2.34, there exist K s.t.

$$x \in K^\circ \subset K \subset N \cap G$$

Then $F \cap K$ is compact as it's closed in compact Hausdorff subspace K .

□

Corollary 2.7. *If K is compact in a locally compact Hausdorff space and G is an open set including K , then there is an open V with compact closure s.t.*

$$K \subset V \subset \overline{V} \subset G$$

Proof. For any $x \in K$, by theorem 2.34, we have

$$x \in V_x \subset \overline{V_x} \subset G$$

then note

$$K \subset \bigcup_{i=1}^k V_{x_i} = V$$

we claim that V is desired. Since

$$\overline{V} = \overline{\bigcup_{i=1}^k V_{x_i}} = \bigcup_{i=1}^k \overline{V_{x_i}}$$

is compact and included in G .

□

2.14.1 Compactification

Locally compact Hausdorff space is very close to a compact Hausdorff space

Definition 2.21. A **Compactification** of a space X is an embedding $i : X \hookrightarrow Y$, where Y is compact and $i(X)$ is dense.

Definition 2.22. Let (X, τ) be a space and define $\hat{X} = X \cup \{\infty\}$, with topology $\hat{\tau}$ consisting of sets that:

1. $G \in \tau$.
2. $\infty \in G$ and $\hat{X} - G = X - G \subset X$ is compact.

Theorem 2.35. *If X is Hausdorff and noncompact, then \hat{X} is a compactification.*

Proof. Firstly we show that \hat{X} is a space. By definition, \emptyset and \hat{X} are open clearly. To show it's closed under countable intersection, it suffices to show that $U_1 \cap U_2$ is open when U_1 and U_2 are so. We classify cases by whether ∞ occurs.

1. If $\infty \notin U_1 \cup U_2$, $U_1 \cap U_2 \in \hat{\tau}$ as $U_1 \cap U_2 \in \tau$.
2. If $\infty \in U_1$ and $\infty \notin U_2$, then $X - U_1$ is compact, as X is Hausdorff, $X - U_1$ is closed in X and thus $X - (X - U_1) = U_1 - \{\infty\}$ is open in X , it follows that $U_1 \cap U_2 = (U_1 - \{\infty\}) \cap U_2$ and the same as 1.
3. If $\infty \in U_1 \cap U_2$, then

$$X - (U_1 \cap U_2) = (X - U_1) \cup (X - U_2)$$

is compact as it's union of compact sets and thus $U_1 \cap U_2$ is open.

Now we turn to show closed under union. Suppose $\bigcup_{i \in I} U_i$ is a collection of open sets. If none contain ∞ , $\bigcup_{i \in I} U_i$ is open clearly as it's open in X . If $\infty \in U_j, \forall j \in J$ for some $J \subset I$. Then

$$X - \bigcup_{i \in I} U_i = \bigcap_{i \in I} (X - U_i)$$

is closed subset of any compact Hausdorff space $X - U_j$ and thus compact. It follows that $\bigcap_{i \in I} U_i$ is open.

Next, we show that $\iota : X \rightarrow \hat{X}$ is an embedding. It's injective and open clearly and it suffices to show it continuity by lemma 2.10. For open sets G in \hat{X} :

$$\iota^{-1}(G) = \begin{cases} G & \infty \notin G \\ G - \{\infty\} & \infty \in G \end{cases}$$

is also open as $G - \{\infty\} = X - (X - G)$ is open have shown above.

To see $\iota(X)$ is dense, it suffices to see $\{\infty\}$ is not open and that follows from definition of \hat{X} .

Finally, we show that \hat{X} is compact. Let \mathcal{G} be open cover, then there is some $G \in \mathcal{G}$ contains ∞ . Note remaining of \mathcal{G} still cover $X - G$ and thus have a finite cover then claim follows easily,

□

Lemma 2.25. *If noncompact X is Hausdorff and locally compact, \hat{X} is also Hausdorff.*

Proof. Let x_1 and x_2 in \hat{X} . If neither is ∞ , we have desired disjoint neighborhood immediately. If $x_2 = \infty$, let $x_1 \in U \subset K$ then U and $V = \hat{X} - K$ are what we desired.

□

Lemma 2.26. \hat{X} is not Hausdorff if there is no subset G and K of X s.t. $G \subset K$.

Proof. Suppose \hat{X} is Hausdorff, then there is $\infty \in U$ s.t. $K = X - U$ is compact and disjoint to some V open in X , note

$$\begin{aligned} U \cap V = \emptyset &\Rightarrow (U - \{\infty\}) \cap V = \emptyset \\ &\Rightarrow (X - K) \cap V = \emptyset \\ &\Rightarrow V \subset K \end{aligned}$$

□

Example 2.2. $\hat{\mathbb{Q}}$ is non Hausdorff as any open sets G of the form $(a, b) \cap \mathbb{Q}$, if it's contained in a compact subset K , then \overline{G} would be compact, which contradict to $[a, b] \cap \mathbb{Q}$ is not compact.

Theorem 2.36. X is locally compact iff X is open of \hat{X} .

Proof. \Leftarrow comes from corollary 2.6.

\Rightarrow Suppose $(\hat{X}, \hat{\tau})$ is compactification of Hausdorff (X, τ) . For any $x \in X$, we may pick $x \in G \subset K$, where G is open and K is compact in τ . Consider $W \in \hat{\tau}$ where $W \cap X = G$, we have

$$W = W \cap \hat{X} = W \cap \overline{X} \subset \overline{W \cap X} = \overline{G} \subset K \subset X$$

that implies $x \in X^\circ \Rightarrow X^\circ = X$, i.e. X is open.

□

Lemma 2.27. Let X be a locally compact Hausdorff space and $f : X \rightarrow Y$ a compactification, then f is open.

Proof. As f is an embedding, we can pretend $X \subset Y$ and f is just inclusion. Then it suffices to show that X is open and that follows from theorem 2.36.

□

Theorem 2.37 (Universal property of compactification). Let X be a locally compact Hausdorff space and $f : X \hookrightarrow Y$ be a compactification. Then there is a unique quotient map $q : Y \rightarrow \hat{X}$ s.t. $q \circ f = \iota$.

$$\begin{array}{ccc}
 Y & \xleftarrow{\exists! q} & \hat{X} \\
 & \swarrow f \quad \searrow \iota & \\
 & X &
 \end{array}$$

Let X be locally compact and Hausdorff and let $f : X \hookrightarrow Y$ be a compactification. Then there is a unique quotient map $q : Y \rightarrow \hat{X}$ s.t. $q \circ f = \iota$.

2.15 Weak topology

Suppose $\{(Y_i, \tau_i)\}_{i \in I}$ a family of topological space and $f_i : X \rightarrow Y_{i \in I}$. Let \mathcal{F} be the set of all the topologies s.t. f_i is continuous for all i . We call $\cap \mathcal{F}$, i.e., the coarsest topology the **induced topology** or **weak topology** or **initial topology** on X by $\{f_i\}_{i \in I}$. The topology induced by $\{f_i\}_{i \in I}$ is generated by

$$\mathcal{S} = \{f_i^{-1}(G_i) : G_i \in \tau_i\}$$

or

$$\mathcal{S} = \{f_i^{-1}(G_i) : G_i \in \mathcal{S}_i\}$$

where \mathcal{S}_i is a subbase for τ_i .

Lemma 2.28. *A net $x. \rightarrow x$ in the weak topology iff $f_i(x.) \rightarrow f_i(x)$ for each i .*

Proof. \Rightarrow is immediately. Conversely, noting sets of the form $\bigcap_1^n f_i^{-1}(V_i)$ consist a neighborhood base.

□

Theorem 2.38. *g is (τ', τ) continuous iff $f_i \circ g$ continuous for each f_i . Where τ is $\tau(S)$ in above .theorem.*

Proof. \Rightarrow is immediately. \Leftarrow , suppose $G \in \tau$, by above .theorem, this implies

$$G = \cup_I \cap_F X = \cup_I \cap_F f_i^{-1}(G_i)$$

thus $g^{-1}(G)$ is open since $f \circ g^{-1}$ is continuous and thus $g^{-1}(G) = \cup_I \cap_F g^{-1}f^{-1}(G) = \cup_I \cap_F (f \circ g)^{-1}(G)$.

□

$$U(f, x, \epsilon) = f^{-1}(B(f(x), \epsilon)) = \{y \in X : |f(y) - f(x)| < \epsilon\}$$

Lemma 2.29. *Let A be a subset, then*

$$(A, \sigma(A, \mathcal{F}|_A)) = (A, \sigma(X, \mathcal{F})|_A)$$

Proof. Nets converges in $(A, \sigma(X, \mathcal{F})|_A)$ also converges in $(X, \sigma(X, \mathcal{F}))$, that is $\forall f, f_i(x) \rightarrow x$. and thus the same as nets converges in $\sigma(A, \mathcal{F}|_A)$. That implies identical mapping is a homeomorphism since $x \rightarrow x \iff I(x) \rightarrow I(x)$.

The weak topology generated by $C(X)$ is also generated by $C_b(X)$ by noting for any $f \in C(X)$,

$$g(y) = \min\{f(x) + \epsilon, \max\{f(x) - \epsilon, f(y)\}\}$$

is bounded by $B(f(x), \epsilon)$ and $U(g, x, \epsilon) = U(f, x, \epsilon)$.

Theorem 2.39. (X, τ) is completely regular iff $\tau = \sigma(X, C(X))$

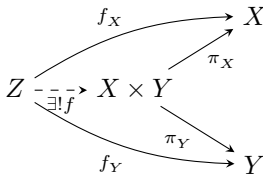
Suppose $\tau = \sigma(X, \mathcal{F})$ and is completely regular, then we claim that $\mathcal{F} = C(X)$.

2.16 Product topology

Theorem 2.40 (Universal property of the Cartesian product). *Let X, Y and Z be any space and given $f_X : Z \rightarrow X$ and $f_Y : Z \rightarrow Y$, there exist unique function $f : Z \rightarrow X \times Y$ s.t.*

$$f_X = \pi_X \circ f \text{ and } f_Y = \pi_Y \circ f$$

and f is just (f_X, f_Y) .



Lemma 2.30. *Suppose $\varphi : X \times Y \rightarrow Z$ is continuous, for each $x \in X$, define $\hat{\varphi} : Y \rightarrow Z$ by $\hat{\varphi}_x(y) = \varphi(x, y)$, then φ_x is continuous.*

Proof. Note $\hat{\varphi}_x$ is composition by $Y \xrightarrow{i_x} X \times Y \xrightarrow{\varphi} Z$, so it suffices to show that i_x is continuous. And that is just the product of constant map $Y \rightarrow X$ and identity map $Y \rightarrow Y$. Then the claim follows as both is continuous. \square

Also, φ is continuous if $\hat{\varphi}$ is continuous as φ is composition by

$$X \times Y \xrightarrow{\hat{\varphi} \times i} \mathcal{C}(Y, Z) \times Y \xrightarrow{eval} Z$$

Where we should use the truth that product of continuous function is continuous:

Theorem 2.41. *Let $f : X \rightarrow Y$ and $f' : X' \rightarrow Y'$ be continuous. Then the product $f \times f' : X \times X' \rightarrow Y \times Y'$ is also continuous.*

Proof. Clearly as the factor $X \times X' \rightarrow Y$ is the composition $X \times X' \xrightarrow{\pi_X} X \xrightarrow{f} Y$ \square

Let $((\Omega_i, \tau_i))_{i \in I}$ be family of topological spaces, let $\Omega = \prod_{i \in I} \Omega_i$ and π_i be projection mappings from Ω to Ω_i . The topology τ induced by $(\pi_i)_{i \in I}$ is called **product topology** on Ω and denoted by $\prod_{i \in I} \tau_i$. (Ω, τ) is called **topological product**.

A subbase of this topology is all the sets of the form $\pi_i^{-1}(U_i) = \prod_{i \in I} X_i$ where $X_j = \Omega_j$ for all $j \neq i$ and $X_i = U_i$.

Lemma 2.31. *Suppose $G \in \prod \tau_i$, then $\pi_i(G) = \Omega_i$ except a finite set in I .*

Proof. By definition,

$$G = \bigcup_I \bigcap_F \left(\prod_{i \in I} X_i \right)$$

where $X_i = \Omega_i$ for all i but one. Note there is a finitely intersection, that is

$$G = \bigcup_I \left(\prod_{i \in I} X_i \right)$$

where $X_i = \Omega_i$ for all i but finite exception. And the claim is easily follows. \square

The product topology satisfy similar universal property if I is finite, that is

Theorem 2.42. *Given any space Z and $\{f_i : Z \rightarrow \Omega_i\}_{i \in I}$, there exist unique continuous $f : Z \rightarrow \prod_{i \in I} \Omega_i$ s.t. $\forall i \in I, \pi_i \circ f = f_i$.*

Proof. Existence is clear as we may define f by $f(z)_i = f_i(z)$ and $\pi_i \circ f = f_i$ suggests the uniqueness. Then it suffices to show that continuity. Note the product topology has subbasis $\pi_i^{-1}(U_i)$ and

$$f^{-1}(\pi_i^{-1}(U_i)) = (\pi_i \circ f)^{-1}(U_i) = f_i^{-1}(U_i)$$

is open as f_i is continuous. □

We call the topology generated by $\{\prod_{i \in I} U_i\}$ **box topology** and it's finer than product topology unless I is finite and can't enjoy universal property. But they still share following property.

Lemma 2.32. *Let $A_i \subset \Omega_i$ for each $i \in I$, then*

$$\prod_{i \in I} \overline{A_i} = \overline{\prod_{i \in I} A_i}$$

in both product and box topology.

Proof. \subset : Let $(x_i)_{i \in I} \in \prod_{i \in I} \overline{A_i}$, and $U = \prod_{i \in I} U_i$ be a open neighborhood of which, then U_i is neighborhood of x_i and thus U_i meet A_i in, say, y_i , then we may find $(y_i) \in U \cap \prod_{i \in I} A_i$ and thus $(x_i) \in \overline{\prod_{i \in I} A_i}$.

\supset : Note product closed set is closed as

$$\left(\prod_{i \in I} F_i \right)^c = \bigcup_{i \in I} \prod_{i \neq i} F_i$$

Where $X_j = \Omega_j$ for $j \neq i$ and $X_i = F_i^c$, that is open clearly. And the claim follows as closure is minimum. □

Lemma 2.33. *Ω_i is Hausdorff for each i iff so is $\prod_{i \in I} \Omega_i$ in both product and box topology.*

Proof. \Rightarrow : Pick any different (x_i) and (x'_i) in $\prod_{i \in I} \Omega_i$ and suppose $x_\ell \neq x'_\ell$ for particular ℓ and they can be separated by U_ℓ and U'_ℓ . Then (x_i) and (x'_i) can be separated by $\pi_\ell^{-1}(U_\ell)$ and $\pi_\ell^{-1}(U'_\ell)$ and thus Hausdorff. For box topology, it's Hausdorff clearly as it's finer than product topology.

\Leftarrow : Note Hausdorff property is hereditary and we may treat factor Ω_ℓ as subspace by define embedding

$$f_\ell(x)_j : \Omega_\ell \rightarrow \prod_{i \in I} \Omega_i = \begin{cases} x & j = \ell \\ y_j & j \neq \ell \end{cases}$$

where y_j is any fixed point for each j . It's continuous and injective certainly, to see it's embedding, it suffices to show that it's open. Suppose any open $U_\ell \subset \Omega_\ell$, then

$$f_\ell(U_\ell) = \pi_\ell^{-1}(U_\ell) \cap f_\ell(\Omega_\ell)$$

is open in subspace $f_\ell(\Omega_\ell)$.

□

Thus, $\{(x_i^\alpha)\}_{\{i \in I\}}$ in X converges to some $(x_i)_{i \in I}$ iff its every components converges to the components respectably. A function is called **jointly continuous** if it's continuous w.r.t. the product topology.

Theorem 2.43 (Closed Graph Theorem). *Function $f : (X, \tau) \rightarrow (Y, \tau)$ where Y is compact Hausdorff is continuous iff its graph $\text{Gr } f$ is closed.*

Proof. \Rightarrow . For any net $(x., y.) \rightarrow (x, y)$, we show that $(x, y) \in \text{Gr } f$. Note $f(x.) = y. \rightarrow y$, also, $f(x.) \rightarrow f(x)$ by continuity. It follows by $f(x) = y$ since Hausdorff and we finished.

\Leftarrow . Since Y is compact and Hausdorff, $f(x.)$ converges to precisely one point and denoted as y . As $\text{Gr } f$ is closed, $y = f(x)$ and hence f is continuous.

□

Suppose A_i is subset of each i , then

$$\text{Cl}_\tau\left(\prod A_i\right) = \prod \left(\text{Cl}_{\tau_i}(A_i)\right)$$

Thus we have an alternative definition of semicontinuous:

$f : X \rightarrow \mathbb{R}^*$ is

- lower semicontinuous iff its epigraph $\{(x, c) : c \geq f(x)\}$ is closed.
- upper semicontinuous iff its hypograph $\{(x, c) : c \leq f(x)\}$ is closed.

Theorem 2.44 (Tychonoff Product Theorem). *The product topology of a family of topologies $\tau = \prod_{i \in I} \tau_i$ is compact iff τ_i is compact for every $i \in I$.*

Proof. \Rightarrow is clearly as projection is continuous.

\Leftarrow , suppose \mathcal{U} is ultrafilter in τ , then $\pi_i(\mathcal{U})$ is ultra base and thus converges to some point, say x_i , then we claim that $\mathcal{U} \rightarrow x = (x_i)_{i \in I}$. Suppose V any neighborhood of x , there is

$$a \in \bigcap_{i \in J} \pi_i^{-1}(X_i) \subset V$$

where X_i is neighborhood of x_i and thus belong to $\pi_i(\mathcal{U})^\uparrow$, that implies there is $U \in \mathcal{U}$ s.t. $\pi_i(U) \subset X_i$, note $U \subset \pi_i^{-1}\pi_i(U) \subset \pi_i^{-1}(X_i)$, then $\pi_i^{-1}(X_i) \in \mathcal{U}$ and thus $V \in \mathcal{U}$. It followed by x is adherent to \mathcal{U} and thus $\mathcal{U} \rightarrow x$ as \mathcal{U} is ultra. \square

As consequence, we have

Theorem 2.45. *In the same notations, let K_i be compact for each i , G is open in τ and including $\prod_{i \in I} K_i$, then there exist basic open set sandwich by them.*

2.17 coinduced topology

If we turn all of the arrows around in the diagram of product, that is,

Theorem 2.46. *Given space Z and f_X and f_Y , there is a unique map from $X \amalg Y$ to Z :*

$$\begin{array}{ccc} X & & \\ \downarrow \iota_X & \searrow f_X & \\ & X \amalg Y & \xrightarrow[\exists! f]{-} Z \\ \uparrow \iota_Y & \nearrow f_Y & \\ Y & & \end{array}$$

The coproduct of $\{X_i\}_{i \in I}$ is given by

$$\prod_{i \in I} X_i = \bigcup_{i \in I} (X_i \times \{i\})$$

Clearly, there are nature inclusions $\iota_{X_i} : X_i \hookrightarrow \prod_{i \in I} X_i = x_i \mapsto (x_i, i)$. We topologize the coproduct by giving it the finest topology s.t. all ι_{X_i} are continuous.

Proof. Suppose $V \subset Z$ is open, then is open in $\prod_{i \in I} X_i$ if each $\iota_i^{-1}f^{-1}(V)$ is open. Note

$$(f \circ \iota_i)^{-1}(V) = f_i^{-1}(V)$$

is open as each f_i is continuous.

□

Lemma 2.34. *Let X_i be a space for $i \in I$, then $\coprod_{i \in I} X_i$ is Hausdorff iff all X_i are Hausdorff.*

Proof. \Rightarrow is trivial as X_i embeds as a subset. For \Leftarrow , suppose $x \neq y$ in $\coprod_{i \in I} X_i$, if x and y come from different X_i , we simply select X_i and X_j they live, otherwise, X_i is Hausdorff and guarantee a disjoint neighborhood.

□

2.17.1 Quotient

Suppose $q : X \rightarrow Y$ is any surjective function, we define \sim by $x \sim y$ if $q(x) = q(y)$, then $X/\sim \rightarrow Y$ is bijection and we can treat q as function that $X/\sim \rightarrow Y$. And that gives the universal property of the quotient.

Definition 2.23. A surjection $q : X \rightarrow Y$ is a **quotient map** if $V \subset Y$ is open iff $q^{-1}(V)$ is open in X .

Theorem 2.47 (Universal property of quotient). *Let $q : X \rightarrow Y$ be a quotient map and $f : X \rightarrow Z$ is continuous and constant on the fiber of q , then there exist a unique continuous $g : Y \rightarrow Z$.*

$$\begin{array}{ccc} X & & \\ & \searrow f & \\ & Y & \dashrightarrow Z \\ & \nearrow q & \exists! g \end{array}$$

Proof. Clearly g must be defined by $g = f \circ q^{-1}$ and it remains to show that g is continuous. Let $G \subset Z$ is open then $g^{-1}(G) \subset Y$ is open iff $q^{-1}(g^{-1}(G)) = (g \circ q)^{-1}(G) = f^{-1}(G)$ is open, and that follows from f is continuous.

□

Lemma 2.35. *Let $q : X \rightarrow Y$ be a continuous open surjection, then it's quotient map. The same is true if q is closed instead of open.*

Proof. Open case follows easily. For the other, for $V \subset Y$ s.t. $q^{-1}(V) \subset X$ is open, then $q^{-1}(V^c)$ is closed and thus $q(q^{-1}(V^c)) = V^c$ is closed as surjection.

□

However, the converse is not true.

Definition 2.24. Let $q : X \rightarrow Y$ be a continuous surjection. We say $U \subset X$ is **saturated** w.r.t. q if $U = q^{-1}(V)$ for some $V \subset Y$, i.e., $q^{-1}(q(U)) = U$.

Lemma 2.36. Let $q : X \rightarrow Y$ be a continuous surjection, then it's a quotient map iff it takes saturated open sets to open sets.

Proof. Suppose $q^{-1}(V) \subset X$ is open, then it's a saturated open sets, thus $q(q^{-1}(V)) = V$ is open. And the other implication follows from definition of continuity and quotient map.

□

Suppose $\{(\Omega_i, \mathcal{T}_i)\}_{i \in I}$ a family of topological space and $\{f_i : (\Omega_i, \mathcal{T}_i) \rightarrow (\Omega, \tau)\}_{i \in I}$. Let A be the set of all the topologies s.t. f_i is continuous for all i . We call the finest of A **topology coinduced** on Ω by $\{(f_i)\}_{i \in I}$.

Let R an equivalence relation on Ω , $\eta : \Omega \rightarrow \Omega/R$ the canonical surjection. The coinduced topology on Ω/R by η is denoted by τ/R and $(\Omega/R, \tau/R)$ is the quotient space w.r.t. R .

2.18 Connection

Definition 2.25. Two subset A and B are said to be **separated** if

$$A \cap \overline{B} = B \cap \overline{A} = \emptyset$$

Clearly, if disjoint A and B are both open or closed, they are separated.

Definition 2.26. Two nonempty separated subset A and B are called a **separation** if $A \cup B = X$.

Lemma 2.37. Separation are both clopen.

Proof. Suppose A and B is a separation, then

$$\overline{A} = \overline{A} \cap X = \overline{A} \cap (A \cup B) = (\overline{A} \cap A) \cup (\overline{A} \cap B) = \overline{A} \cap A = A$$

thus A and B are closed, that implies A and B are open.

□

Definition 2.27. Space X is said to be **connected** if the only clopen set is X and \emptyset . Not connected space is said to be disconnection. Subset A is said to be *connected* or *disconnected* according to the connectedness of their subspace (A, τ_A)

Note separation are clopen, thus X is disconnected iff there exist a separation in X .

Theorem 2.48. *Suppose A is connected in X , then every set B s.t. $A \subset B \subset \overline{A}$ is connected.*

Proof. Suppose B is disconnected and separated by X and Y , then

$$A = (A \cap X) \cup (A \cap Y)$$

also construct a separation, as A is connected, we have, say $A \cap X = \emptyset$ and thus $A \subset Y$. It follows that

$$X \subset B \subset \overline{A} \subset \overline{Y}$$

whence contradict to $X \cap \overline{Y} = \emptyset$.

□

Theorem 2.49. *Suppose $\{A_i\}_{i \in I}$ is a family of connected subsets, then $A = \bigcup_{i \in I} A_i$ is connected if $\ker\{A_i\}_{i \in I} \neq \emptyset$.*

Proof. Suppose A is disconnected and separated by X and Y , then

$$A_i = A_i \cap A = (A_i \cap X) \cup (A_i \cap Y)$$

also construct a separation, as A_i is connected, we have $A_i \cap X = \emptyset$ or $A_i \cap Y = \emptyset$, suppose $I_X + I_Y = I$ and $A_i \cap X = \emptyset$ for $i \in I_X$ and $A_i \cap Y = \emptyset$ for $i \in I_Y$. Note $A_i \cap X = \emptyset \Rightarrow A_i \cap Y = A_i$ and thus

$$\begin{aligned} \emptyset &= X \cap Y \supset (X \cap \bigcap_{i \in I_Y} A_i) \cap (Y \cap \bigcap_{i \in I_X} A_i) \\ &= \left(\bigcap_{i \in I_Y} A_i \right) \cap \left(\bigcap_{i \in I_X} A_i \right) \\ &= \ker\{A_i\}_{i \in I} \end{aligned}$$

A contradiction.

□

Theorem 2.50. *Suppose $f : X \rightarrow Y$ is continuous, then f bring connected set subset $A \subset X$ to connected subset of Y .*

Proof. Suppose $f(A)$ is disconnected and separated by two open set, say, $f(A) \cap U$ and $f(A) \cap V$, where U, V are open in Y . That implies $f(A) \subset U \cup V$, note

$$A \subset f^{-1}f(A) \subset f^{-1}(U \cup V) = f^{-1}(U) \cup f^{-1}(V)$$

thus A is separated by $A \cap f^{-1}(U)$ and $A \cap f^{-1}(V)$, say, $A \cap f^{-1}(U) = \emptyset$, then

$$A \subset f^{-1}(V) \Rightarrow f(A) \subset V \Rightarrow f(A) \cap U = \emptyset$$

A contradiction. □

Theorem 2.51. *Suppose each of family $\{X_i\}_{i \in I}$ is nonempty, then their product topology $\prod_{i \in I} X_i$ is connected iff each X_i is closed.*

Proof. \Rightarrow follows from π_i is continuous and theorem 2.50 (uses each X_i is nonempty).

\Leftarrow Firstly, we should prove that in finite case, i.e., when I is finite. By induction, it suffices to show that $X_1 \times X_2$ is connected. Pick fixed $z \in X_2$ we have the embedding $f(x) : X_1 \rightarrow X_1 \times X_2 = (x, z)$ and thus $D = f(X_1)$ is connected as theorem 2.50. Then for each $x \in X$, define embedding $g_x(y) = (x, y)$, let $D_x = g_x(X_2) \cup C$, it's connected as theorem 2.49, then $X_1 \times X_2 = \bigcup_{x \in X_1} D_x$ is connected for the same reason.

Now we are ready for the general case. Pick some $(z_i)_{i \in I} \in \prod_{i \in I} X_i$, for each finite collection $S_j \subset I$, let

$$F_{S_j} = \bigcap_{i \notin S_j} \pi_i^{-1}(z_i) \subset \prod_{i \in I} X_i$$

Clearly $F_{S_j} \cong \prod_{i \in S_j} X_i$, so it follows that F_{S_j} is connected and $(z_i) \in F_{S_j}$ for each S_j , so it follows that

$$F = \bigcup_{j \in J} F_{S_j}$$

is connected. Then it remains to show that F is dense in $\prod_{i \in I} X_i$ as lemma ?? . Recall any nonempty basis element of the form $\bigcap_{i \in S_j} \pi_i^{-1}(U_i)$ for some S_j and thus meet $F_{S_j}(X \times \cdots \times X \times U \times \cdots \times U \times X \times \cdots \times X$ and $z \times \cdots \times z \times X \times \cdots \times X \times z \times \cdots \times z)$, that implies F must be dense. □

Definition 2.28. $A \subset X$ is said **path-connected** if every distinction singleton a and b has a **path** $f : [0, 1] \rightarrow A$ s.t. $f(a) = 0$ and $f(b) = 1$.

Lemma 2.38. *Path-connected implies connected.*

Proof. Pick any $a_0 \in A$, for each other $b \in A$, there exist a path f_b , then $f_b(I)$ is connected. Then

$$A = \bigcup_{b \in A} f_b(I)$$

is connected as theorem 2.49.

□

Path-connected is quite similar to connected.

Theorem 2.52. 1. *Image of path-connected spaces are path-connected.*
 2. *Overlapping unions of path-connected spaces are path-connected.*
 3. *Product is path-connected iff every factor is path-connected.*

Proof. We only prove part 3. \Rightarrow is trivial. To achieve \Leftarrow , for any pair (x_i) and (y_i) , there exist path f_i for each $i \in I$, and then we get a continuous path $f = (f_i)$ by the universal property.

□

The overlapping union property for (path-)connectedness allows us to make the following definition.

Definition 2.29. Let $x \in X$, **connected component** of x is defined as:

$$C_x = \bigcup \{C \mid C \text{ is connected and } x \in C\}$$

Similarly, the **path-component** is

$$PC_x = \bigcup \{C \mid C \text{ is path-connected and } x \in C\}$$

Example 2.3. Suppose \mathbb{Q} equipped with the subspace topology from \mathbb{R} . Then the only connected subsets are singletons, so $C_x = \{x\}$. Such a space is said **totally disconnected**

In the light of connected component is maximum, each component C_x is closed as $\overline{C_x}$ is connected.

Definition 2.30. Let X be a space, it's **locally connected** if any neighborhood U of any x contains a connected neighborhood. And we define **locally path connected** in a similar way.

Theorem 2.53. *Let X be a space. TFAE:*

1. X is locally connected.
2. X has a basis consisting of connected open sets.
3. For every open set $G \subset X$, any component $C \subset G$ is open in X .

Proof. $1 \Rightarrow 3$. For any open $G \subset X$ and any $C \subset G$, for any $x \in C$, there exist connected neighborhood $x \in U \subset G$, as C is component, we have $U \subset C$ and thus C is open.

$3 \Rightarrow 1$. Let G be a open neighborhood of x , then the component C_x is the desired neighborhood.

$3 \Leftrightarrow 2$. $3 \Rightarrow 2$ is clear, for the converse, note $2 \Rightarrow 1$ and thus implies 3.

□

The property of path-connected is even better.

Theorem 2.54. *Let X be a space, TFAE:*

1. X is locally path-connected.
2. X has a basis consisting of path-connected open sets.
3. For every open $G \subset X$, the path-component of G are open in X .
4. For every open set $G \subset X$, every component of G is path-connected and thus a path-component.

Proof. We only show that $1 \Leftrightarrow 4$. Suppose X is locally path-connected, and let $P \subset C \subset G \subset X$, where P, C, G are path-component, component and open set respectly. Then P is open.

□

Chapter 3

Metric space

Definition 3.1 (metric/distance). A metric on a set X is a function $d : X \times X \rightarrow \mathbb{R}$ satisfying: - $d(x, y) \geq 0$ and $d(x, x) = 0$ for all $x, y \in X$ - $d(x, y) = 0 \implies x = y$ - $d(x, y) = d(y, x)$ for all $x, y \in X$ - $d(x, y) \leq d(y, z) + d(x, z)$ for all $x, y, z \in X$

A semimetric on X is a function $d : X \times X \rightarrow \mathbb{R}$ which satisfies the condition 1,3,4.

If d is a metric on X , then (X, d) is called a metric space.

Give a metric space (X, d) , and $A \subset X$, we said the diameter of A is

$$\text{diam}A = \sup\{d(x, y) : x, y \in A\}$$

A set A is bounded if $\text{diam}A < \infty$ while A is unbounded if $\text{diam}A = \infty$.

Definition 3.2. Let (X, d) be a semimetric space. $A \subset X$ is d -open if for each $a \in A$ there exists some $r > 0$ s.t. $B_r(a) \subset A$.

Then consider about the family $\{A \subset X : A \text{ is } d\text{-open}\}$, it generates a topology on X , denoted as τ_d .

Lemma 3.1. Let (X, d) be a semimetric space. Then: 1. (X, τ_d) is Hausdorff space iff d is a metric 2. A sequence (x_n) in X satisfies $x_n \rightarrow x$ in (X, τ_d) iff $d(x_n, x) \rightarrow 0$ 3. Every d -open ball is an open set 4. The topology τ_d is first countable 5. A point $x \in \bar{A}$ of some $A \subset X$ iff there exists some sequence (x_n) in A with $(x_n) \rightarrow x$. 6. A closed ball is a closed set. 7. The closure of the open ball $B_r(x)$ is included in the closed ball $C_r(x)$. 8. If (X, d_1) and (Y, d_2) are semimetric spaces, the product topology on $X \times Y$ is generated by the semimetric

$$D((x, y), (u, v)) = d_1(x, u) + d_2(y, v)$$

9. For any four points u, v, x, y the semimetric obeys:

$$|d(x, y) - d(u, v)| \leq d(x, u) + d(y, v)$$

10. The real function $d : X \times X \rightarrow \mathbb{R}$ is jointly continuous.

Definition 3.3. • A subset A is called d -open if there is an open ball $B_r^d(x) \subset A$ for every $x \in A$.

- A topology τ_d is **generated by d** if $\tau_d = \{A \subset X : A \text{ is } d\text{-open}\}$
- Two metrics are called equivalent if the topology they generate are the same.

Lemma 3.2. *A metrizable space is separable iff it is second countable.*

Proof. Let (X, τ) is a second countable space. There exists a topology base $\mathcal{B} = \{B_i : i = 1, 2, \dots\}$, let $A = \{\underline{x_i} : i = 1, 2, \dots\}$ where $x_i \in B_i$ is arbitrary get. Then it is easy to show that $\bar{A} = X$ which means every give any point $x \in X$, $U \in \mathcal{N}_x$, U intersects A . Notice that for any open set U , there is some $B_i \in \{B_i\}$ s.t. $B_i \subset U$. Now give some $x \notin A$, let $U_x \in \mathcal{N}_x$, then $B_i \subset U_x$ for some i , and there is at least a point $x_i \in B_i$ s.t. $U_x \cap A \supset \{x_i\} \neq \emptyset$.

Let (X, d) is a metric space and (X, τ_d) is a topological space generated by d . Let $A = \{x_i : i = 1, 2, \dots\}$ be a countable dense subset in X . Then the collection $\{B_{\frac{1}{n}}(x) : x \in A, n \in \mathbb{N}\}$ of d -open balls is a countable base for the topology τ . □

Definition 3.4 (completeness). A **Cauchy Sequence** in a metric space (X, d) is a sequence (x_n) s.t. for each $\epsilon > 0$ there exists some n_0 satisfying $d(x_n, x_m) < \epsilon$ for all $n, m \geq n_0$, or equivalently if $\lim_{n, m \rightarrow \infty} d(x_m, x_n) = 0$ or also equivalently if $\lim_{n \rightarrow \infty} \text{diam}\{x_n, x_{n+1}, \dots\} = 0$.

A metric space (X, d) is **complete** if every Cauchy sequence in X converges in X , in which case we say that d is a **complete metric** on X .

A topological space X is **completely metrizable** if there exists a consistent metric d for which (X, d) is complete. A separable topological space that is completely metrizable is called **Polish space**.

Definition 3.5 (uniform metric). If X is a nonempty set, then the vector space $B(X)$ of all bounded real functions on X is a complete metric space under the **uniform metric** defined by

$$d(f, g) = \sup_{x \in X} |f(x) - g(x)|$$

It is clear that a sequence (f_n) in $B(X)$ is d -convergent to $f \in B(X)$ iff it converges uniformly to f .

Proposition 3.1. *Let (X, d) be an arbitrary metric space. Then the metric $\rho(x, y) = \frac{d(x, y)}{1 + d(x, y)}$ is a bounded equivalent metric taking values on $[0, 1)$. ρ and d has the same Cauchy sequences, and (X, d) is complete iff (X, ρ) is complete.*

Let us say that a sequence (A_n) of nonempty sets has vanishing diameter if

$$\lim_{n \rightarrow \infty} \text{diam} A_n = 0$$

Theorem 3.1 (Cantor's Intersection Theorem). *In a complete metric space, if a decreasing sequence of nonempty closed subsets has vanishing diameter, then the intersection of the sequence is a singleton.*

Proof. Let (F_n) be a decreasing sequence which means $F_{n+1} \subset F_n$ holds for every n of nonempty closed subsets of the complete metric space (X, d) , and let $\lim_{n \rightarrow \infty} \text{diam} F_n = 0$. Give $F = \bigcap_{n=1}^{\infty} F_n$, assume that there are more than one point in F , suppose $a, b \in F$, then $d(a, b) \leq \text{diam} F$, it implies that $d(a, b) = 0$. As d is a metric, $a = b$.

Now we just need to prove that F is a nonempty set. For each n pick $x_n \in F_n$, since $d(x_n, x_m) \leq \text{diam} F_n$ for $m \geq n$, the sequence (x_n) is Cauchy. As X is a complete metric space, there is some $x \in X$ s.t. $(x_n) \rightarrow x$. Since (F_n) is decreasing, $x_m \in F_n$ for every $m \geq n$, let $m \rightarrow \infty$, as F_n is closed, it contains all its accumulation point, so $\lim_{m \rightarrow \infty} x_m \in F_n$ for every n , so $\bigcap_{n=1}^{\infty} F_n$ is nonempty.

□

Continuous images may preserve the vanishing diameter property.

Proposition 3.2. *Let (A_n) be a sequence of subsets in a metric space (X, d) s.t. $\bigcap_{n=1}^{\infty} A_n$ is nonempty. If $f : (X, d) \rightarrow (Y, \rho)$ is a continuous function and (A_n) has vanishing d -diameter, then $(f(A_n))$ has vanishing ρ -diameter.*

Proof. Since (A_n) has vanishing diameter and $\bigcap_{n=1}^{\infty} A_n$ is nonempty, then $\bigcap_{n=1}^{\infty} A_n$ must be a singleton, namely $\{x\}$. As f is continuous, give $\epsilon > 0$, there exists $\delta > 0$ when $d(x, z) < \delta$ it implies that $\rho(f(x), f(z)) < \epsilon$.

Also there is some n_0 s.t. for $n \geq n_0$ if $z \in A_n$, $d(z, x) < \delta$, so $f(A_n) \subset B(2\epsilon)$. So the series $(f(A_n))$ has vanishing ρ diameter and $\bigcap_{n=1}^{\infty} f(A_n) = \{f(x)\}$.

□

Definition 3.6 (Uniformly Continuous). A function is called uniformly continuous if for each $\epsilon > 0$, there exists some $\delta > 0$ s.t. $d(x, y) < \delta \implies \rho(f(x), f(y)) < \epsilon$ for every $x, y \in X$.

Definition 3.7 (Lipschitz continuous). A function $f : (X, d) \rightarrow (Y, \rho)$ is called Lipschitz continuous if for every $x, y \in X$:

$$\rho(f(x), f(y)) \leq cd(x, y)$$

The number c is called **Lipschitz constant** for f . Every Lipschitz continuous function is uniformly continuous.

Definition 3.8 (isometry). An isometry between (X, d) and (Y, ρ) is a one-to-one function $\phi : X \rightarrow Y$ satisfying:

$$d(x, y) = \rho(\phi(x), \phi(y))$$

for all $x, y \in X$. If ϕ is one-to-one and onto, then (X, d) and (Y, ρ) is said to be isometric.

Notice that the isometry is uniform continuous, indeed, Lipschitz continuous.

Proposition 3.3. *Let $\phi : (X, d) \rightarrow Y$ to be one-to-one and onto, then ϕ is induces a metric on Y s.t. $\rho(u, v) = d(\phi^{-1}(u), \phi^{-1}(v))$. Furthermore, $\phi : (X, d) \rightarrow (Y, \rho)$ is a isometry*

Proposition 3.4. *If X is metrizable and ρ is a compatible metric on X , then the vector space $U_\rho(X)$ of all bounded ρ -uniformly continuous real functions on X is a closed subspace of $U_b(X)$. Thus $U_\rho(X)$ equipped with the uniform metric is a complete metric space in its own right.*

Proof. Notice that X is metrizable means X is first countable and in a first countable space, a point $x \in A$ which satisfies $x \in \bar{A}$ iff there is a sequence (x_n) in A s.t. $x_n \rightarrow x$. And a sequence of uniform continuous function will converge to a uniform continuous function. So $\overline{U_\rho(X)} = U_\rho(X)$ which means $U_\rho(X)$ is closed.

□

Lemma 3.3 (Uniformly continuous extensions). *Let A be a nonempty subset of (X, d) . Let $\phi : (A, d) \rightarrow (Y, \rho)$ be a uniformly continuous function. Assume that (Y, ρ) is complete. Then ϕ has a uniformly continuous extension ϕ' to the \bar{A} . Moreover, the extension $\phi' : \bar{A} \rightarrow Y$ is given by*

$$\phi'(x) = \lim_{n \rightarrow \infty} \phi(x_n)$$

for any $(x_n) \subset A$ satisfying $x_n \rightarrow x$.

In particular, if $Y = \mathbb{R}$, then $\|\phi\|_\infty = \|\phi'\|_\infty$.

Proof. Notice that a sequence $(x_n) \rightarrow x$ in (X, d) must be d -Cauchy, for as $(x_n) \rightarrow x$, give a $\epsilon > 0$, there exists n_0 when $n > n_0$, $d(x, x_n) < \epsilon$. Now suppose that $m \geq n$, then $d(x_m, x) < \epsilon$ and as the triangle inequality, $d(x_m, x_n) \leq d(x_m, x) + d(x, x_n) < 2\epsilon$, so $\lim_{m \rightarrow \infty, m \geq n} d(x_m, x_n) = 0$.

Then we need to show that a uniformly continuous function carries a d -Cauchy sequence to a ρ -Cauchy sequence. Let ϕ be a uniformly continuous function and $(x_n) \rightarrow x$ be a Cauchy sequence. Give $\epsilon > 0$, then there exists $\delta > 0$ when $d(x_n, x_m) < \delta$, $\rho(\phi(x_n), \phi(x_m)) < \epsilon$. Give $n_0(\delta)$, then for all $m, n \geq n_0$, $d(x_m, x_n) < \delta$, which means give $\epsilon > 0$, there exists $n_0(\delta)$ s.t. for any $m, n \geq n_0(\delta)$, $\rho(\phi(x_n), \phi(x_m)) < \epsilon$, which means $(\phi(x_n))$ is ρ -Cauchy.

Then we begin our proof. Let $x \in \bar{A}$ and pick a sequence $(x_n) \rightarrow x$ in A . Since (x_n) converges, (x_n) is d -Cauchy, and as ϕ is uniformly continuous, then $(\phi(x_n))$ is ρ -Cauchy. Since Y is complete, there are some $y \in Y$ s.t. $\phi(x_n) \rightarrow y$.

y is independent of particular (x_n) . To prove this, let (z_n) be another sequence converging to x . Then $\{x_1, z_1, x_2, z_2, \dots\}$ is a new sequence which is d -Cauchy and converges to x . Notice that $\{\phi(x_1), \phi(z_1), \phi(x_2), \phi(z_2), \dots\}$ is also ρ -Cauchy

and since $\phi(x_n)$ is a convergent subsequence and its limit is y , the sequence above is y again which implies that $(\phi(z_n)) \rightarrow y$ too.

It is easy to show that ϕ' is uniformly continuous on \overline{A} by particularly prove that ϕ' on $\text{boundary}(A)$ is continuous.

□

Lemma 3.4. *Let (X, d) be a metric space, let d_1 is a new metric on X . Then d is equivalent to d_1 iff a sequence $(x_n) \rightarrow x$ in d iff it converges to x in d_1 , namely $d(x_n, x) \rightarrow 0 \iff d_1(x_n, x) \rightarrow 0$*

Proof.

□

Lemma 3.5. *If $f : (X, d) \rightarrow (Y, \rho)$ is a continuous function between metric spaces, then there exists an equivalent metric d_1 on X s.t. $f : (X, d_1) \rightarrow (Y, \rho)$ is Lipschitz continuous.*

Proof. Define $d_1(x, y) = d(x, y) + \rho(f(x), f(y))$. Give a d -open subset $U \subset X$, it means every point $x \in X$, there exists $r > 0$ s.t. $B_r(x) \subset U$, we would show that

□

Chapter 4

Measure Theory

Let Ω be a space and \mathcal{A} a class, then function $\mu : \mathcal{A} \rightarrow R = [-\infty, \infty]$ is a **set function**.

It's

- 1. **finite** if $\forall A \in \mathcal{A}, |\mu(A)| < \infty$
2. **σ -finite** if $\exists A_n \subset \mathcal{A}, s.t. \cup_{i=1}^{\infty} A_i = \Omega \quad \forall n \quad |\mu(A_n)| < \infty$
- 1. **additive** $\iff \mu(\sum_{i=1}^n A_i) = \sum_{i=1}^n \mu(A_i)$
2. **σ -additive** $\iff \mu(\sum_{i=1}^{\infty} A_i) = \sum_{i=1}^{\infty} \mu(A_i)$

μ is a **measure** on \mathcal{A} if

1. $\forall A \in \mathcal{A} : \mu(A) \geq 0$
2. It's σ additive.

the triplet $(\Omega, \mathcal{A}, \mu)$ is a **measure space** when μ is a measure and (Ω, \mathcal{A}) is a measurable space. Whose sets are called **measurable sets** or **\mathcal{A} -measurable**. A measure space is a **probability space** if $P(\Omega) = 1$.

Assume that $A_{1:n} \in \mathcal{A}$ and $A \in \mathcal{A}$ and μ is a measure.

1. μ is continues from above, if $A_n \searrow A \implies \mu(A_n) \rightarrow \mu(A)$
2. μ is continues from below, if $A_n \nearrow A \implies \mu(A_n) \rightarrow \mu(A)$
3. μ is continues at A , if $A_n \rightarrow A \implies \mu(A_n) \rightarrow \mu(A)$

\forall Measure μ is continues from below and may not continues from above. It will be continues from above if $\exists m < \infty, \mu(A_m) < \infty$. So finite measure μ are always continues.

4.1 Properties of measure

4.1.1 Semialgebras

Let μ be a nonnegative additive set function on a semialgebra \mathcal{A} . $\forall A, B \in \mathcal{A}$ and $\{A_n, B_n, n \geq 1\} \in \mathcal{A}$

1. (**Monotonicity**): $A \subset B \implies \mu(A) \leq \mu(B)$
2. (**σ -subadditivity**):

1. $\sum_{n=1}^{\infty} A_n \subset A, \implies \sum_{n=1}^{\infty} \mu(A_n) \leq \mu(A)$
2. Moreover, if μ is a measure, then

$$B \subset \sum_{n=1}^{\infty} B_n \implies \mu(B) \leq \sum_{n=1}^{\infty} \mu(B_n)$$

We can assert a nonnegative set function μ is a measure by:

1. μ is additive
2. μ is σ subadditive on \mathcal{S}

4.1.2 Algebras

Let μ be a measure on an algebra \mathcal{A}

$$A \subset \cup_1^{\infty} A_n \implies \mu(A) \leq \sum_1^{\infty} \mu(A_n)$$

Proof Note $A = A \cap (\cup A_n) = \cup(A \cap A_n)$, hence we can write A as union in \mathcal{A} by take $B_n = A \cap A_n \in \mathcal{A}$.

$$A = \cup_1^{\infty} B_n$$

and then we can take $C_n = B_n - \cup_1^{n-1} B_i \in \mathcal{A}$ to write A as disjoint union:

$$A = \sum C_n$$

Then

$$\mu(\mathcal{A}) = \mu(\sum C_n) = \sum \mu(C_n) \leq \sum \mu(B_n) \leq \sum \mu(A_n)$$

as $C_n \subset B_n \subset A_n$. ■

4.1.3 σ algebras

Let μ be a measure on an σ algebra \mathcal{A}

1. Monotonicity
2. Boole's inequality (Countable Sub-Additivity)

$$\mu(\cup_{i=1}^{\infty} A_i) \leq \sum_{i=1}^{\infty} \mu(A_i)$$

3. Continuity from below
4. Continuity from above if μ is finite in A_i .

The sense of 4 follows from suppose $A_i \searrow A$, then $A_1 - A_i \nearrow A_1 - A$, then

$$\mu(A_1) - \mu(A) = \mu(A_1 - A) = \lim \mu(A_1 - A_i) = \mu(A_1) - \lim(\mu(A_i))$$

where $\mu(A_1)$ cannot be cancelled if $\mu(A_i) = \infty$.

Let $(\Omega, \mathcal{A}, \mu)$ be a measure space, and $N \subset \Omega$

1. N is a μ **null set** iff $\exists B \in \mathcal{A}$ s.t. $\mu(B) = 0$, $N \subset B$
2. This measure space is a **complete measure space** if $\forall \mu$ null space N , $N \in \mathcal{A}$

Given any measure space $(\Omega, \mathcal{A}, \mu)$, there exist a complete measure space $(\Omega, \bar{\mathcal{A}}, \bar{\mu})$, such that $\mathcal{A} \subset \bar{\mathcal{A}}$ and $\bar{\mu}$ is an extension of μ . This space is called completion of $(\Omega, \mathcal{A}, \mu)$.

Proof Take

$$\bar{\mathcal{A}} = \{A \cup N : A \in \mathcal{A}\}$$

$$\bar{\mathcal{B}} = \{A \Delta N : A \in \mathcal{A}\}$$

$\bar{\mathcal{A}} = \bar{\mathcal{B}}$ since $A \cup N = (A - B) \Delta (B \cap (A \cup N))$ and $A \Delta N = (A - B) \cup (B \cap (A \Delta N))$.

Then we can show that $\bar{\mathcal{A}}$ is a σ algebra. Let $E_i = A_i \cup N_i \in \bar{\mathcal{A}}$, then

$$\bigcup_1^{\infty} E_i = \bigcup_1^{\infty} A_i \cup \bigcup_1^{\infty} N_i$$

and note $\bigcup_1^{\infty} A_i \in \mathcal{A}$ and $\mu(\bigcup_1^{\infty} N_i) \leq \mu(\bigcup_1^{\infty} B_i) \leq \sum_1^{\infty} \mu(B_i) = 0$. Thus $\bar{\mathcal{A}}$ is closed by countable union. As for complements, note $E^c = A^c \cap N^c = (A^c \cap N^c \cap B^c) \cup (A^c \cap N^c \cap B) = (A^c \cap B^c) \cup (A^c \cap N^c \cap B) \in \bar{\mathcal{A}}$.

Finally we define a measure $\bar{\mu}$ on $\bar{\mathcal{A}}$ by

$$\bar{\mu}(A \cup N) = \mu(A)$$

We should prove it's well defined. Suppose $A_1 \cup N_1 = A_2 \cup N_2 \in \bar{\mathcal{A}}$, note $A \Delta B \Delta C = A \Delta (B \Delta C)$ and $A \Delta B = B \Delta A$.

$$\begin{aligned} (A_1 \Delta A_2) \Delta (N_1 \Delta N_2) &= (A_1 \Delta A_2 \Delta N_1) \Delta N_2 \\ &= (A_1 \Delta N_1) \Delta (A_2 \Delta N_2) \\ &= \emptyset \end{aligned}$$

Hence $A_1 \Delta A_2 = N_1 \Delta N_2$, note $N_1 \Delta N_2 \subset N_1 \cup N_2 \subset B_1 \cup B_2$, hence $\mu(A_1 \Delta A_2) = 0$ and thus $\mu(A_1 - A_2) = \mu(A_2 - A_1) = 0$. Therefore

$$\begin{aligned} \mu(A_1) &= \mu(A_1 - A_2) + \mu(A_1 \cap A_2) = \mu(A_1 \cap A_2) \\ \mu(A_2) &= \mu(A_2 - A_1) + \mu(A_1 \cap A_2) = \mu(A_1 \cap A_2) \end{aligned}$$

$\bar{\mu}$ is do well defined. μ^* is auto σ additive since so is μ and is easy to check that all μ^* null set is μ null set. ■

4.2 Extension of set functions from semialgebra to algebra.

For $\mathcal{A} \subset \mathcal{B} \subset \mathcal{P}(\Omega)$, and $\mu : \mathcal{A} \rightarrow \mathbb{R}, \nu : \mathcal{B} \rightarrow \mathbb{R}$, if

$$\mu(A) = \nu(A) \quad \forall A \in \mathcal{A}$$

ν is an **extension** of μ from \mathcal{A} to \mathcal{B} , and μ is an **restriction** from \mathcal{B} to \mathcal{A} .

We can extent a non-negative and additive set function μ from a semialgebra \mathcal{S} to $\bar{\mathcal{S}}$ as

$$\bar{\mu}(A) = \sum_1^m \mu(A_i)$$

where $A \in \bar{\mathcal{S}}$ and $A = \sum_1^m A_i$ with $A_i \in \mathcal{S}$. Note such extension is unique and such extension keep the σ or normal additivity property.

4.3 Outer measure

Let μ be a measure on a semialgebra \mathcal{S} , for any $A \subset \Omega$, now suppose the extension from \mathcal{S} to $\mathcal{P}(\Omega)$

$$\mu^*(A) := \inf \left\{ \sum_{n=1}^{\infty} \mu(A_n) ; A \subset \cup_{n=1}^{\infty} A_n, A_n \in \mathcal{S} \right\}$$

to be the **outer measure** of A , μ^* is called the outer measure.

Remarks:

1. μ^* is defined on $\mathcal{P}(\Omega)$
2. μ^* may not be a measure
3. $\cup_1^\infty A_n$ is a countable covering of A

There is some properties as follows:

1. $\forall A \in \mathcal{S} \quad \mu^*(A) = \mu(A)$
2. Monotonicity
3. σ subadditivity

$$\mu^*(\cup_1^\infty A_n) \leq \sum_1^\infty \mu^*(A_n)$$

Proof

1. By definition, $\mu^*(A) \leq \mu(A)$. Then we prove $\mu^*(A) \geq \mu(A)$. For any $\cup_1^\infty A_n \supset A$, $\mu(A) \leq \sum_1^\infty \mu(A_n)$, then taking inf both side.

A set $A \subset \Omega$ is said to be measurable w.r.t. an outer measure μ^* if for any $D \subset \Omega$:

$$\mu^*(D) = \mu^*(A \cap D) + \mu^*(A^c \cap D)$$

Note $\mu^*(D) = \mu^*((A \cap D) \cup (A^c \cap D)) \leq \mu^*(A \cap D) + \mu^*(A^c \cap D)$ hence we have

A set $A \in \mathcal{P}(\Omega)$ is said to be measurable w.r.t. an outer measure μ^* iff for any $D \subset \Omega$:

$$\mu^*(D) \geq \mu^*(A \cap D) + \mu^*(A^c \cap D)$$

To make μ^* be a measure, we should restrict $\mathcal{P}(\Omega)$ to some \mathcal{A}^* again. Let \mathcal{A}^* be the class of all μ^* measurable sets

- the class is a σ algebra

Proof \mathcal{A}^* is clearly closed under complement. Then it remains to show \mathcal{A}^* is closed under countable union.

Lemma 1 Let $A_{1:n} \in \mathcal{A}$ be disjoint, then $\mu^*(D) = \sum \mu^*(A_i \cap D) + \mu^*((\sum A_i)^c \cap D)$

Proof Note $\mu^*(D) = \mu^*(A_1 \cap D) + \mu^*(A_1^c \cap D)$ and $A_1 = A_2 \cap A_1 + A_2^c \cap A_1$, hence we have

$$\mu^*(D) = \mu^*(A_1 \cap D) + \mu^*(A_1^c \cap A_2 \cap D) + \mu^*(A_1^c \cap A_2^c \cap D)$$

repeat such progresses, then we finally have

$$\mu^*(D) = \sum_{k=1}^n \mu^*(A_k \cap \bigcap_{i=1}^{k-1} A_i^c \cap D) + \mu^*(\bigcap_{k=1}^n A_k^c \cap D)$$

since $A_{1:n}$ are disjoint, we have

$$\begin{aligned} A_k \cap \bigcap_{i=1}^{k-1} A_i^c &= A_k \\ \bigcap_{k=1}^n A_k^c &= (\sum A_k)^c \end{aligned}$$

Then we finished. ■

Lemma 2 Let \mathcal{F} be an algebra, then it's a σ algebra iff it's closed under countable disjoint union.

Proof Sufficiency is trivial. For the necessity, suppose $B_{1:n} \in \mathcal{F}$ and note

$$C_n = B_n - \cup_{i=1}^{n-1} B_i$$

lies in \mathcal{F} are disjoint since \mathcal{F} is an algebra and $\bigcup B_n = \bigcup C_n \in \mathcal{F}$.
■

We have

$$\begin{aligned} \mu^*(D) &= \sum \mu^*(A_i \cap D) + \mu^*((\sum A_i)^c \cap D) \\ &\geq \mu^*(D \cap \sum A_n) + \mu^*(D \cap (\sum A_n)^c) \\ &\geq \mu^*(D \cap \sum_1^\infty A_n) + \mu^*(D \cap (\sum A_n)^c) \end{aligned}$$

since lemma 1.

Then it remains to show that \mathcal{F} is an algebra since lemma 2. Note the proof of lemma 1, we already have: For $A_1, A_2 \in \mathcal{F}$ (may or may not disjoint):

$$\begin{aligned}
\mu^*(D) &= \mu^*(A_1 \cap D) + \mu^*(A_1^c \cap A_2 \cap D) + \mu^*(A_1^c \cap A_2^c \cap D) \\
&= \mu^*(A_1 \cap A_2 \cap D) + \mu^*(A_1 \cap A_2^c \cap D) + \mu^*(A_1^c \cap A_2 \cap D) + \mu^*(A_1^c \cap A_2^c \cap D) \\
&\geq \mu^*((A_1 \cap A_2 \cap D) \cup (A_1 \cap A_2^c \cap D) \cup (A_1^c \cap A_2 \cap D)) + \mu^*((A_1 \cup A_2)^c \cap D) \\
&= \mu^*((A_1 \cup A_2) \cap D) + \mu^*((A_1 \cup A_2)^c \cap D)
\end{aligned}$$

which suggests $A_1 \cup A_2 \in \mathcal{F}$ and thus \mathcal{F} is a algebra. ■

- If $A = \sum_1^\infty A_i$ with $A_i \in \mathcal{A}^*$, then for any $D \subset \Omega$

$$\mu^*(A \cap D) = \sum_1^\infty \mu^*(A_n \cap D)$$

Proof From the above proof, we have

$$\mu^*(D) = \sum \mu^*(A_i \cap D) + \mu^*((\sum A_i)^c \cap D)$$

holds for any $D \subset \Omega$, assign $D = A \cap D$, then

$$\mu^*(A \cap D) = \sum \mu^*(A_i \cap D) + \mu^*(\emptyset)$$

note $\mu^*(\emptyset) = 0$, we are done. ■

- $(\Omega, \mathcal{A}^*, \mu^*|_{\mathcal{A}^*})$ is a measure spcae. $\mu^*|_{\mathcal{A}^*}$ is an extension of μ .

μ^* is a measure since it's nonnegative and σ additive from above.

Where we didn't use any property of semialgebra hence above results is general for any class set which $\cup \mathcal{S} = \Omega$

4.4 Extension of measures from semialgebra to σ algebra

Theorem $\mathcal{S} \subset \mathcal{A}^*$ and hence $\sigma(\mathcal{S}) \subset \mathcal{A}^*$

$$\mathcal{S} \subset \overline{\mathcal{S}} \subset \sigma(\mathcal{S}) \subset \mathcal{A}^* \subset \mathcal{P}(\Omega)$$

(Caratheodory Extension Theorem) Let μ be a measure on a semialgebra \mathcal{S} , then

1. μ has an extension to $\sigma(\mathcal{S})$, denoted by $\mu|_{\sigma(\mathcal{S})}$, further more, acctually it can be taken by the restriction of μ^*

$$\mu|_{\sigma(\mathcal{S})} = \mu^*|_{\sigma(\mathcal{S})}$$

2. If μ is σ finite, the the extension is unique.

If P is a probability defined on a semialgebra \mathcal{S} on Ω , then there exist a unique probability space $(\Omega, \sigma(\mathcal{S}), P^*)$, s.t.

$$P^*(A) = P(A) \quad \forall A \in \mathcal{S}$$

4.5 Completion of a measure

Following lemma is useful.

Let μ be a measure on a semialgebra \mathcal{S} , and μ^* the outer measure induced by μ . If $A \subset \Omega$, and $\mu^*(A) < \infty$, then $\exists B \in \sigma(\mathcal{S})$, s.t:

1. $A \subset B$
2. $\mu^*(A) = \mu^*(B)$
3. $\forall C \subset B - A$ and $C \in \sigma(\mathcal{S})$, we have $\mu^*(C) = 0$

Such B is called as a **measurable cover** of A .

Then we are ready to show that \mathcal{A}^* is actually $\overline{\sigma(\mathcal{S})}$.

Let μ be a σ finite measure on a semialgebra \mathcal{S} , and μ^* the outer measure induced by μ , and \mathcal{A}^* the σ algebra consists of all the μ^* measurable sets. Then $(\Omega, \mathcal{A}^*, \mu^*|_{\mathcal{A}^*})$ is the completion of $(\Omega, \sigma(\mathcal{S}), \mu^*|_{\sigma(\mathcal{S})})$.

It's sufficient to show that $\overline{\sigma(\mathcal{S})} = \mathcal{A}^*$ since

$$\mu^*(A) \leq \mu^*(A \cup N) \leq \mu^*(A) + 0 \implies \mu^*(A \cup N) = \mu^*(A)$$

i.e. $\mu^* = \bar{\mu}$. We first show that $\overline{\sigma(\mathcal{S})} \subset \mathcal{A}^*$. Let $E = A \cup N \in \overline{\sigma(\mathcal{S})}$, it's sufficient to show that $N \in \mathcal{A}^*$ since $A \in \sigma(\mathcal{S}) \subset \mathcal{A}^*$.

$$\begin{aligned}
\mu^*(D \cap N^c) + \mu^*(D \cap N) &\leq \mu^*(D \cap N^c) + \mu^*(N) \\
&\leq \mu^*(D \cap N^c) + \mu^*(B) \\
&\leq \mu^*(D \cap N^c) \\
&\leq \mu^*(D).
\end{aligned}$$

Then we show that $\mathcal{A}^* \subset \overline{\sigma(\mathcal{S})}$. Suppose $A \in \mathcal{A} \ni \mu^*(A) < \infty$, consider its measurable cover B and the measurable cover of $B - A$, C . Note that

$$A = (B - C) + (A \cap C)$$

and $B - C \in \sigma(\mathcal{S})$ and $A \cap C$ is a μ^* null set since

$$\mu^*(A \cap C) \leq \mu^*(C) = \mu^*(B - A) = 0$$

, we have $A \in \overline{\sigma(\mathcal{S})}$. If $\mu^*(A) = \infty$, we can write it as countable union of finite A_i and back to the case before. ■

As a matter of fact, \mathcal{A}^* is $\overline{\sigma(\mathcal{S})}$, i.e.

$$\mathcal{A}^* = \sigma(\mathcal{S}) + \{\text{all } \mu|_{\sigma} \text{ null sets}\}$$

4.6 Construction of measures on a σ algebra \mathcal{S}

We can constructing measures on \mathcal{A} as follows:

1. Identify a semialgebra so that $\mathcal{A} = \sigma(\mathcal{S})$
2. Define a measure $\mu : \mathcal{S} \rightarrow \mathbb{R}$
3. Extend the measure to \mathcal{A} :

$$\begin{aligned}
\mathcal{S} &\Rightarrow \overline{\mathcal{S}} \Rightarrow \mathcal{A}^* \Rightarrow \sigma(\mathcal{S}) = \mathcal{A} \\
\mu &\Rightarrow \bar{\mu}_{\sigma} \Rightarrow \mu^*|_{\mathcal{A}^*} \Rightarrow \mu^*|_{\sigma(\mathcal{S})} = \mu|_{\sigma(\mathcal{S})}
\end{aligned}$$

4.6.1 Lebesgue and Lebesgue-Stieltjes measures

(L-S measure) Suppose that F is finite on \mathbb{R} and

1. F is nondecreasing
2. F is right continuous

Then there exist a unique measure μ on $(\mathbb{R}, \mathcal{B})$ with

$$\mu((a, b]) = F(b) - F(a)$$

Lebegue measure

$$\lambda((a, b]) = b - a$$

Remarks: 1. Such function F is called a **L-S measure function** 2. The completed measure μ is called the **L-S measure**. The (uncompleted) measure is called the **B(roel)-L-S measure** 3. If $F(x) = x$, then μ is called the **L measure**, if μ is uncompleted is called **B measure**. L measure is not finite but σ finite. 4. F uniquely determines μ , but not visa versa. 5. If restrict μ to $([0, 1], \mathcal{B} \cap [0, 1])$, then μ is a probability measure.

Proof Follow the general procedures, suppose $\mathcal{S} = \{(a, b]\} \cup \{\mathbb{R}, \{-\infty\}\}$, one can check such \mathcal{S} is a semi algebra and $\mathcal{B} = \sigma(\mathcal{S})$. Define

$$\begin{aligned}\mu((a, b]) &= F(b) - F(a) \\ \mu(\{-\infty\}) &= 0 \\ \mu(\mathbb{R}) &= F(\infty) - F(-\infty)\end{aligned}$$

Check it's well defined, σ finite, additive and σ subadditive and apply Caratheodory's extension theorem we can get the desired result.

4.7 Product measure

Suppose measure space (X, \mathcal{A}, μ) and (Y, \mathcal{B}, ν) . A measurable rectangle is of the form $A \times B$, where $A \in \mathcal{A}$ and $B \in \mathcal{B}$. Let \mathcal{S} be the sets of all measurable rectangles. Then we define the **product σ algebra**

$$\mathcal{A} \times \mathcal{B} = \sigma(\mathcal{S})$$

If $E \subset X \times Y$, we define the **x-section** of E by

$$S_x(E) = \{y \in Y : (x, y) \in E\}$$

similarly, **y-section** is

$$t_y(E) = \{x \in X : (x, y) \in E\}$$

If $E \in \mathcal{A} \times \mathcal{B}$, then $S_x E \in \mathcal{B}$ for all $x \in X$ and $t_y(E) \in \mathcal{A}$ for all $y \in Y$.

Proof

Suppose \mathcal{C} is the collection of sets in $\mathcal{A} \times \mathcal{B}$ satisfy such condition. Clearly $\mathcal{C} \subset \mathcal{A} \times \mathcal{B} = \sigma(\mathcal{S})$, it's sufficient to show that \mathcal{C} is an σ algebra and $\mathcal{S} \subset \mathcal{C}$.

$\mathcal{S} \subset \mathcal{C}$: every measurable rectangle is in \mathcal{C} since $S_x(E) = \begin{cases} B & x \in A \\ \emptyset & x \notin A \end{cases}$.

\mathcal{C} is an σ algebra: Suppose $E \in \mathcal{C}$. Then $S_x(E^c) = (S_x(E))^c \in \mathcal{B} \implies E^c \in \mathcal{C}$ and $S_x(\cup_1^\infty E_i) = \cup_1^\infty (S_x(E_i)) \in \mathcal{B} \implies \cup_1^\infty E_i \in \mathcal{C}$. ■