

Notes of Infinite dimensional analysis

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2021-01-14

Contents

1	Odds and ends	5
1.1	Space of sequences	5
1.2	Spaces of functions	5
1.3	Ordinals	6
2	Topology	9
2.1	Topological spaces	9
2.2	Neighborhood	11
2.3	Closures	11
2.4	Dense	13
2.5	Mappings	13
2.6	Filter	15
2.7	Net	20
2.8	Nets and filters	22
2.9	Convergence	23
2.10	Separation	24
2.11	Compactness	28
2.12	Locally compact spaces	30
2.13	Semicontinuous	32
2.14	Comparing topologies	33
2.15	Weak topology	33
2.16	Product topology	35
2.17	Coinduced topology	38
2.18	Connection	39

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 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 2.4. *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

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

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 2.12. *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 2.5. *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 2.6. *Every filter \mathcal{F} is the intersection of all the ultrafilter which include \mathcal{F} .*

Proof. We claim that

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

\square

Suppose mappings on a filter:

Theorem 2.7. *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 2.8. *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 $X' \in \mathcal{B}'$, 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 2.4. \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 2.9. *$f : (\Omega, \tau) \rightarrow (\Omega', \tau')$ 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 2.13. *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 2.10. *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 2.10.1 and 2.10.2. \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 2.11. *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 2.10, x' is adherent to $f(\mathcal{F})$ iff

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

note for any $N' \in \mathcal{N}(x')$, there exist $N' \in \mathcal{BN}(x') \ni N' \subset N'$, thus $f(X) \cap N' \neq \emptyset$ also holds. Conversely, making use of $\mathcal{BN}(x') \subset \mathcal{N}(x')$. \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 2.12. 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 .

2.7 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 2.14. 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 2.13. *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 2.14. *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 2.15. *Suppose $x'.$ is subnet of $x.$, we have*

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

Theorem 2.15. *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. \Rightarrow is clear by lemma2.15. 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, \Rightarrow is also clear by lemma2.15 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 2.16. *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

2.8 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 2.16. *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 2.17. *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 2.18.

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

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

Theorem 2.19. *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 2.18, 2.17 and 2.12. \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 2.17. *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 2.5. □

2.9 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 2.18. *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 2.42, \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 2.20. *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, $f(x.) \rightarrow f$ and continuity follows.

□

Theorem 2.21 (Dini's Theorem). *If continuous real function net $f.$ on a compact set converges monotonically to f pointwise, then the net converges to f uniformly.*

Proof. Let $g. = f. - f$, we have $g. \rightarrow 0$, $|g. |$ is decreasing as monotone. Then it's sufficient to show that $g. \rightarrow g$ uniformly. Note $|g.(x)| < \epsilon$ 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 $g. \rightarrow 0$ uniformly.

□

2.10 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 2.19. 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 $a \in \overline{\{y\}}$. \square

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 2.22. *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 2.20. *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 2.23. *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 called **separated by open sets** if they are included in disjoint open sets, and they are **separated by continuous functions** if there is continuous 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 singleton 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 **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 2.24 (Tychonoff's Embedding Theorem). *Space (Ω, τ) is $T_{3.5}$ iff it's homeomorphic to a subspace of $([0, 1]^n, \tau_{d_{t1}})$.*

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 2.25 (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 2.26 (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

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

\square

2.11 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 2.27. 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 2.28. *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 2.29. *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 2.30. *Every compact Hausdorff space is normal.*

Proof. Suppose A and B are closed and thus compact by theorem 2.29. For any point $x \in A$, there exist disjoint $V_x \supset B$ and $x \in U_x$ by theorem 2.28. 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 2.31. *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 2.29 then $f(F)$ is compact as theorem 2.31 and thus closed by theorem 2.28. □

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 2.32. *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. □

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.

2.12 Locally compact spaces

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

Theorem 2.33 (Compact neighborhood base). *Suppose (Ω, τ) is locally compact and Hausdorff, then every neighborhood of x includes a compact neighborhood. That is, there exist compact K for element x in open G s.t.:*

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

Proof. 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 2.28, $\overline{W} \cap U = \emptyset$. 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 2.33, 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 2.33, 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 .

□

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

Definition 2.20. A **Compactification** of a space X is an embedding $i : X \rightarrow Y$, where Y is compact and $i(X)$ is dense.

For short, we treat X as an actual dense subset of \hat{X} and τ a subspace of $\hat{\tau}$.

Theorem 2.34. *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.

□

2.13 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 2.21. *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 2.22. $f : \Omega \rightarrow \mathbb{R}^*$ 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 2.35. $f : \Omega \rightarrow \mathbb{R}^*$ 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 2.27. That is just the set of minima and it's compact since it's closed.

□

2.14 Comparing topologies

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

Lemma 2.23. *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 2.24. *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.

2.15 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 2.25. *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 2.36. 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 $g^{-1}(G) = \cup_I \cap_F g^{-1}f^{-1}(G) = \cup_I \cap_F (f \circ g)^{-1}(G)$.

□

If the family \mathcal{F} consists of real function on X , the weak topology is denoted $\sigma(X, \mathcal{F})$. A subbase for $\sigma(X, \mathcal{F})$ consist of

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

where $f \in \mathcal{F}, x \in X, \epsilon > 0$. \mathcal{F} is said **total** if $\forall f \in \mathcal{F}, f(x) = f(y) \Rightarrow x = y$. $\sigma(X, \mathcal{F})$ is Hausdorff iff \mathcal{F} is total.

Lemma 2.26. 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 $x. \rightarrow x \Leftrightarrow I(x.) \rightarrow I(x)$.

□

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 2.37. $(X,)$ is completely regular iff $\tau = \sigma(X, C(X))$

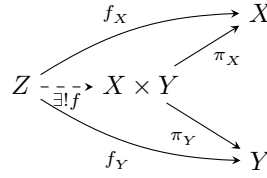
Suppose $\tau = \sigma(X, \mathcal{F})$ and is completely regular, then we claim that $\mathcal{F} = C(X)$.

2.16 Product topology

Theorem 2.38 (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 2.27. *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.

□

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 2.39. *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 $X \times X' \xrightarrow{\pi_X} X \xrightarrow{f} Y$

□

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 $i \neq j$ and $X_i = U_i$.

Lemma 2.28. 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 2.40. 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. \square

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 2.29. 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

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

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 2.30. 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

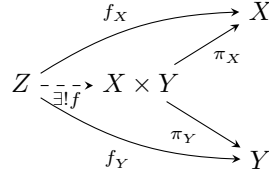
$$f_\ell(x)_j : \Omega_\ell \rightarrow \prod_{i \in I} \Omega_i = \begin{cases} x & j = \ell \\ y_j & j \neq \ell \end{cases}$$

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 2.41 (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

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

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 2.42 (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.

□

As consequence, we have

Theorem 2.43. *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

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.

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 2.21. 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 2.22. Two nonempty separated subset A and B are called a **separation** if $A \cup B = X$.

Lemma 2.31. *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 2.23. 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 2.44. *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 2.45. *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 2.46. *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 2.47. *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 2.46(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 2.46. 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 2.45, 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 2.24. $A \subset X$ 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 2.32. *Path-connected implies connected.*

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

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

is connected as theorem 2.45. □

Path-connected is quite similar to connected.

Theorem 2.48. 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 2.25. Let $x \in X$, **connected component** of x is defined as:

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

Similarly, the **path-component** is

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