Math 131B: Real Analysis

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2.0.1 Definitions

Limit Point: Suppose $(x_n) \subseteq (X, d)$ and let $L \in X$. L is a limit point of $(x_n)_{n=m}^{\infty} \Leftrightarrow \forall N \geq m$ and $\epsilon > 0, \exists n \geq N$ such that $d(x_n, L) \leq \epsilon$.

Adherent (Accumulation) Point: x_0 is an adherent point to $E \subset (X, d)$ if $\forall r > 0, B_r(x_0) \cap E \neq \emptyset$. The set of all adherent points is the **closure** of E, \overline{E} .

Closed: $E \subset (X, d)$ closed $\Leftrightarrow E$ contains all boundary points, $\partial E \subseteq E \Leftrightarrow E = \overline{E}$.

Open: $E \subset (X, d)$ open $\Leftrightarrow E$ contains none of its boundary points, $\partial E \cap E = \emptyset$.

Compact: $K \subset (X,d)$ compact if for every open cover of K, we can find a finite sub-cover: if $\{U_{\alpha}\}_{{\alpha}\in I}$ is a collection of open sets in X such that $K\subseteq \bigcup_{{\alpha}\in I}U_{\alpha}$, then we can find $\alpha_1,\alpha_2,\ldots,\alpha_n$, such that $K\subseteq U_{\alpha_1}\cup U_{\alpha_2}\cup\ldots\cup U_{\alpha_n}$.

Sequentially Compact: Every sequence in (X, d) has a convergent subsequence.

Bounded: $S \subseteq X$ bounded $\Leftrightarrow \forall x \in X, \exists R > 0$ such that $S \subseteq B_R(x) \Leftrightarrow \exists x \in X, R > 0$ such that $B_R(x) \supset S \Leftrightarrow \operatorname{diam}(S) = \sup\{d(x,y) : x,y \in S\} < \infty$.

Dense: $S \subseteq X$ dense $\Leftrightarrow \forall$ nonempty $U \subseteq X, S \cap U \neq \emptyset \Leftrightarrow \forall \epsilon > 0 \\ B_{\epsilon}(x) \cap S \neq \emptyset \\ \forall x \in X \Leftrightarrow X = \overline{S}.$

Totally Bounded: (X,d) totally bounded $\Leftrightarrow \forall \epsilon > 0, \exists x_1, x_2, \dots, x_n$, such that $X \subseteq \bigcup_{i=1}^n B_{\epsilon}(x_i)$.

Continuous: $f:(X,d_X) \to (X,d_Y)$ is continuous $\Leftrightarrow \forall \epsilon > 0, \forall x_0 \in X, \exists \delta > 0$ such that $d_X(x,x_0) < \delta \Longrightarrow d_Y(f(x),f(x_0)) < \epsilon \forall x \in X \Leftrightarrow \forall \text{ open } \subseteq Y, f^{-1}(V) = \{x \in X | f(x) \in V\} \text{ open in } X \Leftrightarrow \text{if } (x_n) \subset X \text{ converges to } x_0 \in X \text{ with respect to } d_X, \text{ the sequence } (f(x_n)) \text{ converges to } f(x_0) \in Y \text{ with respect to } d_Y.$

Uniformly Continuous: $f:(X,d_X)\to (Y,d_Y)$ is uniformly continuous \Leftrightarrow if for all $\epsilon>0, \exists \delta>0$ such that $d_X(x,y)<\delta \implies d_Y(f(x),f(y))<\epsilon, \forall x,y\in X.$

Connected X is disconnected $\Leftrightarrow \exists$ disjoint, nonempty open sets $V, W \subset X$ such that $V \cup W = X$. (X, d_X) connected $\Leftrightarrow X \neq \emptyset$ and not disconnected \Leftrightarrow every continuous two-valued function is constant.

Pointwise Convergence: (f_n) converges to f (both functions from $(X, d_X) \to (Y, d_Y)$) pointwise $\Leftrightarrow \forall x \in X$ and every $\epsilon > 0, \exists N > 0$ such that $\forall n > N, d_Y(f_n(x), f(x)) < \epsilon$.

Uniform Convergence: (f_n) converges uniformly to f (both functions from $(X, d_X) \to (Y, d_Y)$) uniformly $\Leftrightarrow \forall \epsilon > 0, \exists N > 0$ such that $\forall n > N, d_Y(f_n(x), f(x)) < \epsilon, \forall x \in X \Leftrightarrow \text{converges in the } d_{\infty} \text{ metric.}$

Convergence (functions): $\lim_{x\to x_0} f(x) = L \Leftrightarrow \forall \epsilon > 0 \exists \delta > 0$ such that $0 < d_X(x,x_0) < \delta \implies d_Y(f(x),L) < \epsilon \Leftrightarrow x \in B_\delta(x_0) \setminus \{x_0\} \implies f(x) \in B_\epsilon(L)$.

Strongly Equivalent: Two metrics d_1, d_2 on X are strongly equivalent if there are $c_1, c_2 > 0$ such that $d_1(x, y) \le c_2 d_2(x, y)$ and $d_2(x, y) \le c_1 d_1(x, y)$, for all $x, y \in X$.

2.0.2 Propositions/Lemmas/Theorems

Prop: Let $(x_n)_{n=m}^{\infty} \subseteq (X,d)$. TFAE: (1) L is limit point of $(x_n)_{n=m}^{\infty}$. (2) \exists a subsequence (x_{n_j}) of the original sequence which converges to L.

Lemma: Let $(x_n)_{n=m}^{\infty}$ be a Cauchy subsequence in (X,d). Suppose that there is some $(x_{n_j})_{j=1}^{\infty}$ of this subsequence which converges to some $x_0 \in X$. Then the original sequence converges to x_0 .

Theorem: (X, d) compact $\Leftrightarrow (X, d)$ sequentially compact $\Leftrightarrow (X, d)$ totally bounded and complete.

Theorem: X compact $\implies X$ closed, bounded.

Theorem: X compact, $K \subset X$, K closed, then K compact.

Theorem (Lebesgue): Suppose (X, d) is a compact metric space. Let $\{U_{\alpha}\}_{{\alpha} \in I}$ be an open cover of X. Then $\exists \delta > 0$ such that $\forall x \in X, \exists \alpha \in I$ such that $B_{\delta}(x) \subseteq U_{\alpha}$.

Theorem (Extreme Value): Let (X,d) be a compact metric space and let $f: X \to \mathbb{R}$ be continuous. Then f is bounded. Also, f attains its max at some point $x_0 \in X$ and its min at some point $x_1 \in X$.

Theorem (IVT): Let $f: X \to \text{be a continuous map from } (X, d_X)$ to the real line. Let $E \subset X$ be connected, $a, b \in E$. Let $y \in [f(a), f(b)]$. Then $\exists c \in E$ such that f(c) = y.

Theorem: Let (X, d_X) be a metric space, let (Y, d_Y) be complete. Then the space $(C(X, Y), d_{\infty}|_{C(X, \mathbb{R}) \times C(X, \mathbb{R})})$ is a complete subspace of $L^{\infty}(X, Y), d_{\infty}$. In other words, every Cauchy sequence of functions in C(X, Y) converges to a function in C(X, Y).

Theorem: f continuous at $x_0 \Leftrightarrow \lim_{x \to x_0} f(x) = f(x_0)$.

Theorem: If (f_n) sequence of continuous functions with $f_n \to f$ uniformly, then f is continuous. **Theorem**: If (f_n) sequence of bounded functions with $f_n \to f$ uniformly, then f is bounded.

2.0.3 More Definitions

Space of Bounded Functions: $L^{\infty}(X,Y) = \{f|f: X \to Y \text{ bounded}\}$ Space of Continuous Functions: $C(X,Y) = \{f|f: X \to Y \text{ continuous}\}$ Space of Continuous, Bounded Functions: $C_B(X,Y) = \{f|f: X \to Y \text{ continuous, bounded}\}$ Sup-Norm $(L^{\infty}(X,Y))$ Metric: $d_{\infty}(f,g): L^{\infty}(X,Y) \times L^{\infty}(X,Y) \to \mathbb{R}^+, d_{\infty}(f,g) = \sup_{x \in X} d_Y(f(x),g(x))$