MATH3051: Applied Real and Functional Analysis

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Contents

Chapter 1

Sets and Functions

Chapter 2

Metric Spaces

Our first object of study come from sets endowed with a notion of a *distance*. The ordinary distance function over the real numbers is the absolute difference; that is, over the real numbers, we can define the distance of x and y by the magnitude of its difference: $d(x, y) = |x - y|$. What we would like to do is to extract some of the useful properties from this distance function and generate a more general description of distance. What properties do we want in a distance function?

The first property that we would want is that the distance is non-negative; it doesn't *really* make sense to refer to negative distance. Therefore, one property that we would want is that, for any pair of points x, y in your set, $d(x, y) \geq 0$. What about the distance from x to itself? Define $d(x, x) = 0$ for each x.

The second property is that distances are symmetric; it takes the same distance if we started at x to y as it would if we started at y instead. Therefore, it would be nice if $d(x, y) = d(y, x)$. Finally, distances should satisfy the triangle inequality; that is, $d(x, y) \leq d(x, z) + d(z, y)$. In fact, this is enough to define a distance function, thereafter referred to as a *metric*.

Definition. Let X be a non-empty set. A *metric* on X is a function $d : X \times X \to \mathbb{R}$ satisfying the following properties for any $x, y, z \in X$.

[1] **Positive definiteness**: $d(x, y) \geq 0$ with $d(x, y) = 0$ if and only if $x = y$.

[2] **Symmetric**: $d(x, y) = d(y, x)$.

[3] **Triangle inequality**: $d(x, y) \leq d(x, z) + d(z, y)$.

The pair (X, d) is called a *metric space*. These properties are clear for the metric $d(x, y) = |x - y|$ over the set $X = \mathbb{R}$. It is more interesting to explore more exotic examples of metric spaces.

Consider the set $C([a, b])$ of continuous functions on the closed interval $[a, b]$, and let $d_1(f, g) = \max_{a \le t \le b} |f(t) - g(t)|$. It is not hard to see that $(C([a, b]), d_1)$ forms a metric space. The first two properties of the metric are obvious. It suffices to check the triangle inequality. We see that

$$\begin{aligned} d_1(f, g) &= \max_{a \le t \le b} |f(t) - g(t)| \\ &= \max_{a \le t \le b} |f(t) - h(t) + h(t) - g(t)| \\ &= \max_{a \le t \le b} (|f(t) - h(t)| + |h(t) - g(t)|) \\ &\le \max_{a \le t \le b} |f(t) - h(t)| + \max_{a \le t \le b} |h(t) - g(t)| \\ &= d_1(f, h) + d_1(h, g), \end{aligned}$$

as required. Therefore, $(C([a, b]), d_1)$ forms a metric space.

2.1 Convergence in Metric Spaces

2.2 Continuity in Metric Spaces

2.3 Completeness

In the previous sections, we talked about sequences of points converging in a metric space. In particular, every convergence sequence is *Cauchy*. However, not all Cauchy sequences converge. The completeness property of metric spaces rectifies this.

Definition (Completeness)**.** A metric space X is *complete* if every Cauchy sequence converges to some element in X.

For example, the metric space $(\mathbb{Q}, |\cdot|)$ is *not* complete. Consider any irrational number x and consider the sequence given by the truncations of x. The sequence is Cauchy but does not converge to any element in $\mathbb{Q}$ because the sequence converges to x which is clearly not in $\mathbb{Q}$.

Theorem. *A closed subspace of a complete metric space is complete.*

Proof. Let X be a complete metric space, and let Y be a closed subspace of X. We now show that Y is complete. To do this, consider any Cauchy sequence $\{x_n\}$ in Y. We need to show that such a sequence converges to a point in Y. Clearly, $\{x_n\}$ is Cauchy in X. Since X is complete, $\{x_n\}$ converges to a point x in X. But Y is closed in X; therefore, Y must contain all of its limit points which implies that $x \in Y$ since $\{x_n\} \subseteq Y$. Therefore, $\{x_n\}$ converges to a point in Y which finishes the proof. □

2.3.1 Baire's Theorem

One reason why completeness is such a fundamental result is due to *Baire's theorem*. Loosely speaking, Baire's theorem says that if we begin with a complete metric space, then the intersection of every countable collection of dense open sets of X is dense in X. We can also think about this in the context of closed sets too. Given a collection of

Chapter 3

Topological Spaces

In the previous chapter, we explored the concept of *metric spaces*. These were familiar objects to study but they aren't quite versatile. The metric object isn't quite general and so, some notions of convergence aren't well-defined on some set structures. When a set X does not have a metric equipped, we need to look for something stronger. It turns out that all we need is a notion of an *open set*.

In fact, metrics induce a very natural open set. Consider the metric defined by $d(x, y) = |x - y|$. One way to define an open set using d is to consider the collection of points y for which

Chapter 4

Measure Theory and Lebesgue Integrals

Chapter 5

Normed Vector Spaces

Chapter 6

Differential Calculus in Normed Spaces