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1 Vector spaces.

§1.1 Metric spaces.

$X, \rho: X \times X \rightarrow \mathbb{R}_+$

Definition. ρ — **metric**

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

Definition. (X, ρ) — **Metric space.**

Definition. $x = \lim x_n \iff \rho(x_n, x) \rightarrow 0$

$X, \tau = \{G \subset X\}$

1. $\emptyset, X \in \tau$
2. $G_\alpha \in \tau, \alpha \in \mathcal{A} \implies \bigcup_{\alpha} G_\alpha \in \tau$
3. $G_1, \dots, G_n \in \tau \implies \bigcap_{j=1}^n G_j \in \tau$

Definition. (X, τ) — **Topological space.**

$x = \lim x_n \quad \forall G \in \tau : x \in G \quad \exists N : \forall n > N \implies x_n \in G$

G — open in τ

$F = X \setminus G$ — closed

Definition. $B_r(a) = \{x : \rho(x, a) < r\}$ — **open ball**

$\tau = \bigcup B_r(a)$

Statement 1.1. $b \in B_{r_1}(a_1) \cap B_{r_2}(a_2) \implies \exists r_3 > 0 : B_{r_3}(a_3) \subset B_{r_1}(a_1) \cap B_{r_2}(a_2)$

In this sense metric space is just a special case of topological space.

Example 1. $\mathbb{R}, \rho(x, y) = |x - y|$, MS

Example 2. $\bar{x} = (x_1, \dots, x_n) \in \mathbb{R}^n, \rho(\bar{x}, \bar{y}) = \sqrt{\sum_{j=1}^n (x_j - y_j)^2}$, MS

Example 3. $\bar{x} = (x_1, \dots, x_n, \dots) \in \mathbb{R}^\infty$

$$\alpha \bar{x} = (\alpha x_1, \dots, \alpha x_n, \dots)$$

$$\bar{x} + \bar{y} = (x_1 + y_1, \dots, x_n + y_n, \dots)$$

$$\lim_{m \rightarrow \infty} \bar{x}_m?$$

$$\text{in } \mathbb{R}^n \quad \bar{x}_n \rightarrow \bar{x} \iff \forall j = 1 \dots n \quad x_j^{(m)} \xrightarrow{m \rightarrow \infty} x_j$$

$$\text{in } \mathbb{R}^\infty \quad \bar{x}_m \rightarrow \bar{x} \stackrel{def}{\iff} \forall j = 1, 2, 3, \dots \quad x_j^{(m)} \xrightarrow{m \rightarrow \infty} x_j$$

Definition. $\rho(\bar{x}, \bar{y}) \stackrel{def}{=} \sum_{n=1}^{\infty} \frac{1}{2^n} \underbrace{\frac{|x_n - y_n|}{1 + |x_n - y_n|}}_{\phi(|x_n - y_n|)}$ — **Urysohn metric.**

$$\phi(t) = \frac{t}{1+t}$$

$$\phi(t_1 + t_2) \leq \phi(t_1) + \phi(t_2)$$

$$\rho(\bar{x}_m, \bar{x}) \xrightarrow{m \rightarrow \infty} 0 \iff x_j^{(m)} \rightarrow x_j \quad \forall j$$

In this way \mathbb{R}^∞ is a metrizable space.

Example 4. $X, \rho(x, y) \stackrel{def}{=} \begin{cases} 0, & x = y \\ 1, & x \neq y \end{cases}$ — **Discrete metric.**

$$x_n \rightarrow x \iff \mathcal{E} = \frac{1}{2} \exists M : m > M \implies \rho(x_m, x) < \frac{1}{2} \implies$$

$$\rho(x_m, x) = 0 \implies x_m = x$$

Definition. $(X, \tau); \forall A \subset X;$

$$\text{Int}(A) \stackrel{def}{=} \bigcup_{G \subset A} G - \text{open};$$

$$\text{Cl}(A) \stackrel{def}{=} \bigcap_{A \subset G} G - \text{closed};$$

$$\text{Fr}(A) = \text{Cl}(A) \setminus \text{Int}(A)$$

$(X, \rho);$ Having a metric space one can describe closure of a set.

$$\rho(x, A) \stackrel{def}{=} \inf_{a \in A} \rho(x, a)$$

$$\rho(A, B) = \inf_{\substack{a \in A \\ b \in B}} \rho(a, b)$$

$$\rho(x, A) = f(x), x \in X$$

Statement 1.2. *Function $f(x)$ is continuous.*

Proof. $\forall x, y \in X$

$$f(x) = \rho(x, A) \leq_{\forall \alpha \in A} \rho(x, \alpha) \leq \rho(x, y) + \rho(y, \alpha)$$

$$\forall \mathcal{E} > 0 \exists \alpha_\epsilon \in A : \rho(y, \alpha_\epsilon) < \rho(y, A) + \mathcal{E} = f(y) + \mathcal{E}$$

$$f(x) \leq f(y) + \mathcal{E} + \rho(x, y), \mathcal{E} \rightarrow 0$$

$$\begin{cases} f(x) \leq f(y) + \rho(x, y) \\ f(y) \leq f(x) + \rho(x, y) \end{cases} \implies |f(x) - f(y)| \leq \rho(x, y) \quad \blacksquare$$

Statement 1.3. $x \in \text{Cl}(A) \iff \rho(x, A) = 0$

Let's look at the metric spaces in terms of separation of sets from each other by open sets.

x, y

$$r = \rho(x, y) > 0$$

$$B_{\frac{r}{3}}(x), B_{\frac{r}{3}}(y)$$

In any metric space separability axiom is true.

Theorem 1.1.

Any metric space is a normal space,

i.e. \forall closed disjoint $F_1, F_2 \in X, \exists$ open disjoint $G_1, G_2 : F_j \in G_j, j = 1, 2$

Proof. $g(x) = \frac{\rho(x, F_1)}{\rho(x, F_1) + \rho(x, F_2)}$ - continuous on X

$$x \in F_1, \text{Cl}(F_1) = F_1, \rho(x, F_1) = 0, g(x) = 0$$

$$x \in F_2, g(x) = 1$$

Let's look at $(-\infty; \frac{1}{3}), (\frac{2}{3}, \infty)$ — by continuity their inverse images under g are open.

$$G_1 = g^{-1}(-\infty; \frac{1}{3})$$

$$G_2 = g^{-1}(\frac{2}{3}; \infty) \quad \blacksquare$$

Definition. Metric space is **complete** if $\rho(x_n, x_m) \rightarrow 0 \implies \exists x = \lim x_n$

\mathbb{R}^∞ – complete (by completeness of the rational numbers).

In complete metric spaces the nested balls principle is true.

Theorem 1.2.

X – complete metric space, \overline{V}_{r_n} – system of closed balls.

1. $\overline{V}_{r_{n+1}} \subset \overline{V}_{r_n}$ – the system is nested.

2. $r_n \rightarrow 0$

Then: $\bigcap_n \overline{V}_{r_n} = \{a\}$

Proof. Let b_n be centers of \overline{V}_{r_n} ,

$m \geq n$, $b_m \in \overline{V}_{r_n}$, $\rho(b_m, b_n) \leq r_n \rightarrow 0 \forall m \geq n$

$\rho(b_m, b_n) \rightarrow 0 \xrightarrow{\text{comp.}} \exists a = \lim b_n$ Since the balls are closed $a \in$ every ball.

$r_n \rightarrow 0 \implies$ there is only one common point ■.

(X, τ) — topological space

$A \subset X$, $\tau_a = \{G \cap A, G \in \tau\}$

Definition. X — metric space, $A \subset X$, $\text{Cl}(A) = X$

Then: A — **dense** in X

If $\text{Int}(\text{Cl}(A)) = \emptyset$ A — **nowhere dense** in X .

It is easy to understand, that in metric spaces nowhere density means the following: \forall ball $V \exists V' \subset V$: V' contains no points from A .

X is called **first Baire category set**, if it can be written as at most countable union of x_n each nowhere dense in X .

Theorem 1.3 (Baire category theorem).

Complete metric space is second Baire category set in itself.

Proof. Let X be first Baire category set.

$X = \bigcup_n X_n \quad \forall \overline{V} \quad X_1$ is nowhere dense.

$\overline{V}_1 \subset \overline{V}$: $\overline{V}_1 \cap X_1 = \emptyset$

X_2 is nowhere dense $\overline{V}_2 \subset \overline{V}_1$: $\overline{V}_2 \cap X_2 = \emptyset$

$r_2 \leq \frac{r_1}{2}$

\vdots

$\{\overline{V}_n\}$, $r_n \rightarrow 0$, $\bigcap_n \overline{V}_n = \{a\}$, $X = \bigcup X_n$, $\exists n_0$: $a \in X_{n_0}$

$X_{n_0} \cap \overline{V}_{n_0} = \emptyset \rightarrow \leftarrow a \in \overline{V}_{n_0}$ ■

Corollary 1.3.1. *Complete metric space without isolated points is uncountable.*

Proof. No isolated points are present \implies every point in the set is nowhere dense in it. Let X be countable: $X = \bigcup_n \{X_n\}$, then it is first Baire category set. $\rightarrow\leftarrow$ ■

Definition. K — **compact** if

1. $K = \text{Cl}(K)$
2. $x_n \in K \exists n_1 < n_2 < \dots x_{n_j} - \text{converges in } K$.

If only 2 is present, the set is called **precompact**.

Theorem 1.4 (Hausdorff).

Let X — metric space, K — closed in X .

Then: K — compact $\iff K$ — totally bounded,

i.e. $\forall \mathcal{E} > 0 \exists a_1, \dots, a_p \in K: \forall b \in K \exists a_j: \rho(a_j, b) < \mathcal{E}$
 $(a_1, \dots, a_p - \text{finite } \mathcal{E} - \text{net})$

Proof.

\implies

K — totally bounded, $x_n \in K \ n_1 < n_2 < \dots < n_k < \dots$

x_n — converges in K

$\mathcal{E}_k \downarrow \rightarrow 0 \ \mathcal{E}_1 \quad K \subset \bigcup_{j=1}^p \overline{V}_j, \text{ rad} = \mathcal{E}_1 \ (\mathcal{E}_1 - \text{net})$

n is finite \implies one ball will contain infinitely many x_n elements.

Let's look at $\overline{V}_{j_0} \cap K$ — totally bounded $= K_1, \text{ diam}(K_1) \leq 2\mathcal{E}_1$

$\mathcal{E}_2 \quad K_1 \subset \bigcup_{j=1}^n \overline{V}'_j, \text{ rad} = \mathcal{E}_2$, then one of \overline{V}'

contains infinitely many elements of the sequence contained in K_1

$\overline{V}'_{j_0} \cap K_1 = K_2, \text{ diam}(K_2) \leq 2\mathcal{E}_2$ and so on.

$K_n \supset K_{n+1} \supset K_{n+2} \supset \dots, \text{ diam}(K_N) \leq 2\mathcal{E}_n \xrightarrow{\text{by space comp.}} \underbrace{\bigcap_{n=1}^{\infty} K_n}_{\text{diam}(K_n) \rightarrow 0, \{x\}} \neq \emptyset$

Take x_{n_1} from K_1, x_{n_2} from $K_2 \dots$

\Leftarrow

K — compact $\forall \mathcal{E} \exists$ finite \mathcal{E} net?

By contradiction: $\exists \mathcal{E}_0 > 0$: finite \mathcal{E}_0 -net is impossible to construct.

$\forall x_1 \in K \exists x_2 \in K: \rho(x_1, x_2) > \mathcal{E}_0$ (or else system of x_1 — finite \mathcal{E} -net)

$\{x_1, x_2\}$ - choose $x_3 \in K: \rho(x_3, x_i) > \mathcal{E}_0, i = 1, 2$ and so on.

$x_n \in K: n \neq m \rho(x_n, x_m) > \mathcal{E}_0$ — contains no converging subsequence

\implies set is not a compact. $\rightarrow\leftarrow$ ■

§1.2 Normed spaces

Definition. X — **linear set**, $x + y, \alpha \cdot x, \alpha \in \mathbb{R}$

The purpose of norm definition, is to construct a topology on X , so that 2 linear operations are continuous on it.

$$\phi : X \rightarrow \mathbb{R}:$$

1. $\phi(x) \geq 0, \phi(x) = 0 \iff x = 0$
2. $\phi(\alpha x) = |\alpha| \phi(x)$
3. $\phi(x + y) \leq \phi(x) + \phi(y)$

Definition. ϕ — **norm** on X , $\phi(x) = \|x\|$

$$\rho(x, y) \stackrel{def}{=} \|x - y\| \text{ — metric on } X.$$

Definition.

$(X, \|\cdot\|)$ — **normed space** — special case of metrical space.

$$x = \lim x_n \stackrel{def}{\implies} \rho(x_n, x) \rightarrow 0 \iff \|x_n - x\| \rightarrow 0$$

Statement 1.4. *In the topology of a normed space linear operations are continuous on X .*

$$\begin{aligned} \text{Proof.} \quad 1. \quad x_n \rightarrow x, y_n \rightarrow y; \quad & \| (x_n + y_n) - (x + y) \| = \| (x_n - x) + (y_n - y) \| \leq \\ & \underbrace{\|x_n - x\|}_{\downarrow 0} + \underbrace{\|y_n - y\|}_{\downarrow 0} \implies x_n + y_n \rightarrow x + y \end{aligned}$$

$$\begin{aligned} 2. \quad \alpha_n \rightarrow \alpha, x_n \rightarrow x; \quad & \| \alpha_n x_n - \alpha x \| = \| (\alpha_n - \alpha) x_n + \alpha (x_n - x) \| \leq \\ & \underbrace{|\alpha_n - \alpha|}_{\downarrow 0} \cdot \underbrace{\|x_n\|}_{\text{bounded}} + \underbrace{\alpha \|x_n - x\|}_{\downarrow 0} \end{aligned}$$

$$x_n \rightarrow x \implies \|x_n\| \text{ — bounded.}$$

$$\alpha x_n \rightarrow \alpha x \quad \blacksquare$$

Statement 1.5. *From the triangle inequality $||x| - |y|| \leq \|x - y\|$*

$$x_n \rightarrow x \implies \|x_n\| \rightarrow \|x\|$$

Norm is continuous.

Example 5. \mathbb{R}^n

1. $\|\bar{x}\| = \sqrt{\sum_{k=1}^n x_k^2}$
2. $\|\bar{x}\|_1 \stackrel{def}{=} \sum_{k=1}^n |x_k|$
3. $\|\bar{x}\|_2 \stackrel{def}{=} \max\{|x_1| \dots |x_n|\}$
4. $C[a, b]$ — functions continuous on $[a, b]$; $\|f\| = \max_{x \in [a, b]} |f(x)|$
5. $L_p(E) = \{f - \text{measurable}, \int_E |f|^p < +\infty\}$
 $p \geq 1, \|f\|_p = (\int_E |f|^p)^{\frac{1}{p}}$

Because the set of points is the same, arises the question about convergence comparison.

$$\|\cdot\|_1 \sim \|\cdot\|_2, x_n \xrightarrow{\|\cdot\|_1} x \iff x_n \xrightarrow{\|\cdot\|_2} x$$

Statement 1.6.

$$\|\cdot\|_1 \sim \|\cdot\|_2 \iff \exists a, b > 0: \forall x \in X \implies a\|x\|_1 \leq \|x\|_2 \leq b\|x\|_1$$

Theorem 1.5 (Riesz).

$X, \dim X < +\infty$ — linear set.

Then: Any pair of norms in X are equivalent.

Proof. l_1, \dots, l_n — linearly independent from X . $\forall x \in X = \sum_{k=1}^n \alpha_k l_k$

$$\bar{x} \leftrightarrow (l_1, \dots, l_n) = \bar{l} \in \mathbb{R}^n$$

Let $\|\cdot\|$ — some norm in X .

$$\|x\| \leq \sum_{k=1}^n \|l_k\| |\alpha_k| \stackrel{Cauchy}{\leq} \underbrace{\sqrt{\sum_1^n \|l_k\|^2}}_{const B} \underbrace{\sqrt{\sum_1^n |\alpha_k|^2}}_{\|\bar{\alpha}\| = \|x\|_1}$$

$$\|x\|_1 = \sqrt{\sum_1^n \|\alpha_k l_k\|^2}, x = \sum \alpha_k l_k$$

$$\|x\| \leq b \|x\|_1$$

$$? \exists a > 0: a \|x\|_1 \leq \|x\| \implies \|\cdot\| \sim \|\cdot\|_1$$

$$\text{Let } f(\alpha_1, \dots, \alpha_n) = \left\| \sum_{k=1}^n \alpha_k l_k \right\|$$

$$\begin{aligned} |f(\bar{\alpha} + \Delta \bar{\alpha}) - f(\bar{\alpha})| &= \left| \left\| \sum_1^k \alpha_k l_k + \sum_1^n \Delta \alpha_k l_k \right\| - \left\| \sum_1^n \alpha_k l_k \right\| \right| \leq \\ &= \left\| \sum_1^n \Delta \alpha_k l_k \right\| \leq \underbrace{\sum \|l_k\| |\Delta \alpha_k|}_{0, \Delta \alpha_k \rightarrow 0} \implies f \text{--- continuous on } \mathbb{R}^n \end{aligned}$$

$$S_1 = \left\{ \sum_1^n \alpha_k^2 = 1 \right\} \subset \mathbb{R}^m, f \text{--- continuous on } S_1, \bar{\alpha}^* \in S_1$$

$$\forall \alpha \in S_1 \implies f(\bar{\alpha}^*) \leq f(\bar{\alpha})$$

$$f(\bar{\alpha}^*) = 0$$

$$\left\| \sum_1^n \alpha_k^* l_k \right\| = 0$$

$$\sum_1^n \alpha_k^* l_k = 0, \bar{\alpha}^* \in S_1$$

$$l_1 \dots l_n \text{--- linearly independent} \rightarrow \leftarrow$$

$$\min_{S_1} f = m > 0$$

$$\begin{aligned} \|x\| &= \left\| \sum_1^n \alpha_k l_k \right\| = f(\bar{\alpha}) = \sqrt{\sum_1^n \alpha_k^2} \cdot \left\| \sum \underbrace{\frac{\alpha_k}{\sqrt{\sum_1^n \alpha_k^2}}}_{\beta_k} l_k \right\|, \bar{\beta} = (\beta_1 \dots \beta_n) \in S_1 \\ &\geq m \cdot \|x\|_1, a = m \quad \blacksquare \end{aligned}$$