Math 4301 Mathematical Analysis I Lecture 6

Topic: Topology of Real Numbers

- Topology of Real Numbers
- Recall, the properties of an absolute value:

$$|x| = \begin{cases} x & if \quad x \ge 0 \\ -x & if \quad x < 0 \end{cases}$$

- i) $\forall x, y \in \mathbb{R}, |y x| \ge 0$ and $\forall x, y \in \mathbb{R}, ((|y x| = 0) \iff (x = y))$
- ii) $\forall x, y \in \mathbb{R}, |y x| = |x y|$
- iii) $\forall x, y, z \in \mathbb{R}, |y x| \le |y z| + |z y|$
 - Define a function

$$\begin{array}{rcl} d & : & \mathbb{R} \times \mathbb{R} \to \mathbb{R}, \text{ by} \\ d\left(x,y\right) & = & |x-y|. \end{array}$$

- Since the absolute value satisfies i) iii), function d satisfies the following properties
- 1. $d(x,y) \ge 0$, for all $x,y \in \mathbb{R}$ and d(x,y) = 0 iff x = y
- 2. d(x,y) = d(y,x), for all $x, y \in \mathbb{R}$.
- 3. $d(x,y) \le d(x,z) + d(z,y)$, for all $x,y,z \in \mathbb{R}$
- Remark: A function

$$d: X \times X \to \mathbb{R}$$

that satisfies 1) - 3 is called a **distance or a metric** on X.

Definition Let $x_0 \in \mathbb{R}$ and $\epsilon > 0$.

An open disk centered at x_0 (or an ϵ -neighborhood of x_0) is the set

$$D(x_0, \epsilon) = \{x \in \mathbb{R} \mid d(x, x_0) < \epsilon\}$$

where $d(x, y) = |x - y|, x, y \in \mathbb{R}$.

The number $\epsilon > 0$ is referred to as the **radius** of $D(x_0, \epsilon)$.

- Observe that an ϵ -disk centered at x_0 is simply an open interval with endpoints $x_0 \epsilon$, $x_0 + \epsilon$.
- Indeed, we see that

$$D(x_0, \epsilon) = \{x \in \mathbb{R} \mid d(x, x_0) < \epsilon\}$$

$$= \{x \in \mathbb{R} \mid |x - x_0| < \epsilon\}$$

$$= \{x \in \mathbb{R} \mid -\epsilon < x - x_0 < \epsilon\}$$

$$= \{x \in \mathbb{R} \mid x_0 - \epsilon < x < x_0 + \epsilon\}$$

$$= (x_0 - \epsilon, x_0 + \epsilon)$$

an open interval with the endpoints $x_0 - \epsilon$ and $x_0 + \epsilon$, whose center is at x_0 .

- Note that endpoints $x_0 \epsilon$ and $x_0 + \epsilon$ are of the distance ϵ from the center x_0 of the interval.
- The notion of an ϵ -disk centered at x_0 is used in the definition of an open set in \mathbb{R} as follows. Definition Let $U \subseteq \mathbb{R}$.

We say that U is open in \mathbb{R} , if

$$\forall x_0 \in U, \ \exists \epsilon > 0 \ni D(x_0, \ \epsilon) \subseteq U.$$

Example Show that an open interval

$$(a, b) \subseteq \mathbb{R},$$

where a < b is open.

Solution: We need to show that

$$\forall x_0 \in (a, b), \exists \epsilon > 0 \ni D(x_0, \epsilon) \subseteq (a, b).$$

• Let $x_0 \in (a, b)$, and we need to find $\epsilon > 0$, such that

$$D(x_0, \epsilon) \subseteq (a, b)$$
.

• Since $x_0 \in (a, b)$,

$$a < x_0 < b$$
.

• Therefore, both numbers:

$$x_0 - a > 0$$
 and $b - x_0 > 0$.

• If we take

$$\epsilon = \min\left\{x_0 - a, \ b - x_0\right\},\,$$

we see that $\epsilon > 0$ (since $x_0 - a > 0$ and $b - x_0 > 0$, so the minimum of two positive numbers is also a positive number).

• Moreover,

$$(x_0 - \epsilon, x_0 + \epsilon) \subseteq (a, b)$$
.

Indeed, since for all $x \in (x_0 - \epsilon, x_0 + \epsilon)$,

$$x_0 - \epsilon < x < x_0 + \epsilon$$
.

• Since

$$x_0 - a \ge \min\{x_0 - a, b - x_0\},\$$

it follows that

$$a = x_0 - (x_0 - a)$$

 $\leq x_0 - \min\{x_0 - a, b - x_0\}$
 $= x_0 - \epsilon < x$

and $b - x_0 \ge \min\{x_0 - a, b - x_0\}$

$$x < x_0 + \epsilon = x_0 + \min \{x_0 - a, b - x_0\} \leq x_0 + b - x_0 = b$$

• It follows that, for all $x \in (x_0 - \epsilon, x_0 + \epsilon)$,

$$a < x < b$$
,

• Thus,

$$D(x_0, \epsilon) = (x_0 - \epsilon, x_0 + \epsilon) \subseteq (a, b).$$

- By the definition of an open set, an open interval (a, b) is open in \mathbb{R} . **Example** S = [1, 2) is not open.
- Take $x_0 = 1$ and let $\epsilon > 0$ be given.
- Consider

$$D(1, \epsilon) = (1 - \epsilon, 1 + \epsilon).$$

• Look at [1,2) and

$$(1 - \epsilon, 1 + \epsilon) = D(1, \epsilon)$$

• We see that $\left(1 - \frac{\epsilon}{2}\right) < 1$, so

$$\left(1-\frac{\epsilon}{2}\right) \notin S = [1,2)$$

however

$$1 - \epsilon < \left(1 - \frac{\epsilon}{2}\right) < 1 + \epsilon,$$

SO

$$\left(1 - \frac{\epsilon}{2}\right) \in D\left(1, \epsilon\right) = \left(1 - \epsilon, 1 + \epsilon\right).$$

• We showed that, for every $\epsilon > 0$,

$$D(1, \epsilon) \nsubseteq S$$
.

 \bullet Therefore, S is not open.

Proposition Let $x \in \mathbb{R}$ and $\epsilon > 0$.

The open disk $D(x, \epsilon) = (x - \epsilon, x + \epsilon)$ is open.

Proof. Let $\epsilon > 0$ be given, and consider $D(x, \epsilon) \subseteq \mathbb{R}$.

• We need to show that

$$\forall y \in D(x, \epsilon), \exists \eta > 0 \ni D(y, \eta) \subseteq D(x, \epsilon).$$

• Let $y \in D(x, \epsilon)$, thus, by the definition of $D(x, \epsilon)$,

$$|x-y| < \epsilon$$
,

hence

$$\eta = \epsilon - |x - y| > 0.$$

• We show that

$$D(y,\eta) \subseteq D(x,\epsilon)$$
.

• Let $z \in D(y, \eta)$, thus

$$|y-z|<\eta$$
.

• By the triangle inequality,

$$\begin{aligned} |x-z| &= & |(x-y)+(y-z)| \\ &\leq & |x-y|+|y-z| \\ &< & |x-y|+\eta \\ &= & |x-y|+\underbrace{\epsilon-|x-y|}_{\eta} \\ &= & \epsilon. \end{aligned}$$

- We showed that, for every $z \in \mathbb{R}$, if $z \in D(y, \eta)$, then $z \in D(x, \epsilon)$.
- Therefore,

$$D(y,\eta) \subseteq D(x,\epsilon)$$
,

and hence $D(x, \epsilon)$ is open.

This finishes our proof. ■

- Consider the following examples.
- A = (1,2) and $B = (\frac{3}{2},3)$, then

$$A \cup B = (1,3)$$

so we see that union of open sets is open.

- $\mathcal{A} = \{(x-1, x+1) : x \in \mathbb{R}\}$ uncountable family of open intervals.
- Is \(\bigcup \mathcal{A}\) an open set? it is open by the result below.
 Proposition Arbitrary union of open sets is open and finite intersection of open sets is open.

Proof. Let \mathcal{B} be a family of open sets and

• let

$$x\in\bigcup\mathcal{B}=\bigcup_{B\in\mathcal{B}}B.$$

- Therefore, there is $B \in \mathcal{B}$, such that $x \in B$.
- Since B is open, there is $\epsilon > 0$, such that

$$D(x,\epsilon) \subseteq B$$
.

• Since $B \subseteq \bigcup \mathcal{B} = \bigcup_{B \in \mathcal{B}} B$,

$$D(x,\epsilon) \subseteq \bigcup_{B \in \mathcal{B}} B.$$

• Therefore, $\bigcup_{B \in \mathcal{B}} B$ is open.

• Suppose that

$$\mathcal{B} = \{B_1, B_2, ..., B_n\}$$

is a finite family of open sets and let $x \in \bigcap_{B \in \mathcal{B}} B$.

- Therefore, $x \in B_i$, i = 1, 2, ..., n.
- Since each B_i is open, there is $\epsilon_i > 0$, such that $D(x, \epsilon_i) \subseteq B_i, i = 1, 2, ..., n$.
- Define

$$\epsilon = \min \{ \epsilon_i : i = 1, 2, ..., n \} > 0.$$

• Since

$$D(x, \epsilon) \subseteq D(x, \epsilon_i)$$

and

$$D(x, \epsilon_i) \subseteq B_i$$

for all i = 1, 2, ..., n.

- It follows that $D(x, \epsilon) \subseteq B_i$, for all i = 1, 2, ..., n.
- Consequently,

$$D(x,\epsilon) \subseteq \bigcap_{B \in \mathcal{B}} B.$$

Therefore, $\bigcap_{B\in\mathcal{B}}B$ is open.

This finishes our proof. ■

• Remark: It is worth to mention that if

$$\mathcal{B} = \{B_1, B_2, ...\}$$

is a infinite family of open sets,

then
$$\bigcap_{B \in \mathcal{B}} B$$
 might no be open.

• For example, let

$$\mathcal{B} = \{B_n : n \in \mathbb{N}\},\,$$

where $B_n = \left(-\frac{1}{n}, \frac{1}{n}\right)$.

• Then each

$$B_n = D\left(0, \frac{1}{n}\right)$$

is clearly open,

• but the intersection

$$\bigcap_{B \in \mathcal{B}} B = \bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n} \right) \\
= \{0\}$$

is not open since

$$(-\epsilon, \epsilon) = D(0, \epsilon) \nsubseteq \{0\},\$$

for any $\epsilon > 0$.

• This is because, for instance,

$$D(0, \epsilon) = (-\epsilon, \epsilon)$$

is infinite and $\{0\}$ is finite.

Exercise Show that any open subset of \mathbb{R} is a countable union of disjoint intervals.

Definition Let $A \subseteq \mathbb{R}$ and $x \in \mathbb{R}$.

We say that A is a neighborhood of x

if $x \in A$ and there is $\delta > 0$, such that

$$D(x,\delta) \subseteq A$$
.

Remark: We observe that a neighborhood A of $x \in A$ does not need to be open.

- For instance, if $x \in (a, b)$, then A = [a, b] is a neighborhood of x.
- Indeed,

$$x \in (a, b) \subset [a, b]$$
,

so $x \in [a, b]$.

• Let

$$\delta = \min\{|x - a|, |x - b|\} > 0.$$

• Then

$$D(x,\delta) \subseteq (a,b)$$

$$\subset A$$

$$= [a,b].$$

hence A is a neighborhood of x.

• Using the notion of a neighborhood, we can also define an open set as follows.

Definition $U \subseteq \mathbb{R}$ is open if

for every $x \in U$ there is a neighborhood A of x such that

$$A \subseteq U$$
.

- Using the notion of a neighborhood, we can define convergence of sequences.
 - **Proposition** Let $\{x_n\}$ be a sequence of real numbers.

Then

$$x_n \to x \text{ as } n \to \infty$$

iff for every neighborhood A of x there is $N \in \mathbb{N}$, such that

$$x_n \in A$$
,

for n > N.

• Recall, $x_n \to x$ as $n \to \infty$ if for every $\epsilon > 0$, there is $N \in \mathbb{N}$, such that, for every n > N,

$$|x_n - x| < \epsilon$$
,

i.e. $x_n \in D(x, \epsilon)$, for n > N.

Proof. Assume that $x_n \to x$ and $n \to \infty$ and

- let $A \subseteq \mathbb{R}$ be a neighborhood of x.
- There is $\delta > 0$, such that

$$D(x,\delta) \subseteq A$$
.

• Since

$$x_n \to x$$

there is $N \in \mathbb{N}$, such that, for n > N,

$$|x_n - x| < \delta.$$

• But $|x_n - x| < \delta$ iff

$$x - \delta < x_n < x + \delta.$$

• Therefore, $|x_n - x| < \delta$ iff

$$x_n \in D(x, \delta)$$
.

- It follows that, $x_n \in D(x, \delta)$, for all n > N.
- Since

$$D(x, \delta) \subseteq A$$
,

we see that, for all n > N, $x_n \in A$.

Conversely

- Let $\delta > 0$ be given.
- Since for any neighborhood A of x there is $N \in \mathbb{N}$, such that

$$x_n \in A$$
,

for all n > N.

• If we take

$$A = D(x, \delta)$$
,

then $x \in A$ and A is a neighborhood of x,

• Therefore, there is $N \in \mathbb{N}$, such that

$$x_n \in A$$
,

for all n > N.

• Since $x_n \in D(x, \delta), n > N$ iff

$$|x_n - x| < \delta,$$

for all n > N.

• This shows that $x_n \to x$ and $n \to \infty$.

This finishes our proof. \blacksquare

• Relatively open sets

Definition Let $A \subseteq \mathbb{R}$ and $B \subseteq A$.

We say that B is relatively open in A (or open in A) if there is an open subset $U \subseteq \mathbb{R}$, such that

$$B = A \cap U$$
.

Example: Let A = [1, 2] and

$$B = \left[1, \frac{3}{2}\right) \subset A = \left[1, 2\right].$$

• Then B is open in A, since

$$\underbrace{\begin{bmatrix} 1, \frac{3}{2} \end{bmatrix}}_{B} = B = A \cap \left(0, \frac{3}{2}\right)$$
$$= \underbrace{[1, 2]}_{A} \cap \underbrace{\left(0, \frac{3}{2}\right)}_{U}$$

and the set $U = (0, \frac{3}{2})$ is open.

 \bullet Therefore, B is open in A.

Remark: If U is open in \mathbb{R} , then $U \subseteq A$ is open in $A \subseteq \mathbb{R}$.

• The converse is not always true, i.e. if B is open in A then B might be no longer open in \mathbb{R} .

Definition Let $A \subseteq \mathbb{R}$ and $x \in A$.

A relative neighborhood in A of x is a set

$$V = A \cap U$$
,

where $U \subseteq \mathbb{R}$ is a neighborhood of x in \mathbb{R} .

Proposition A set $B \subseteq A$ is relatively open in A if and only if for every $x \in B$ there is a relative neighborhood V in A such that

$$V \subseteq B$$
.

Proof. Let $x \in B$, since B is open in A,

• there is an open set $U \subseteq \mathbb{R}$, such that

$$B = A \cap U$$
.

• Since $x \in B$,

$$x \in A \cap U$$
,

so $x \in U$.

• Since U is open in \mathbb{R} , there is a neighborhood G of x such that

$$G \subseteq U$$
.

• Therefore,

$$V=G\cap B\subseteq B$$

is a relative neighborhood of x.

Conversely

• Assume that: For each $x \in B$ there is

$$V_x = A \cap U_x$$

such that

$$V_x \subseteq B$$

and U_x is a neighborhood of x in \mathbb{R} .

• Since U_x is a neighborhood of x in \mathbb{R} , there is $\delta_x > 0$, such that

$$D(x, \delta_x) \subseteq U_x$$
.

- Let $G = \bigcup_{x \in B} D(x, \delta_x)$.
- Clearly G is open in \mathbb{R} as a union of open sets.
- It is sufficient to show that

$$B = G \cap A.$$

We show that

$$B\subseteq G\cap A$$

• Let $x \in B$.

Since $B \subseteq A$ and

$$x \in D(x, \delta_x)$$

then $x \in A$ and

$$x \in \bigcup_{x \in B} D(x, \delta_x) = G,$$

so

$$x \in G \cap A$$
,

hence $B \subseteq G \cap A$.

We show that

$$G\cap A\subseteq B$$

• Since $D(x, \delta_x) \subseteq U_x$,

$$D(x, \delta_x) \cap A \subseteq U_x \cap A$$
$$= V_x \subseteq B.$$

• Therefore,

$$D(x, \delta_x) \cap A \subseteq B$$
,

for every $x \in B$.

• Hence,

$$\bigcup_{x \in B} \left(D\left(x, \delta_x \right) \cap A \right) \subseteq B$$

and

$$G \cap A = \left(\bigcup_{x \in B} D(x, \delta_x)\right) \cap A$$
$$= \bigcup_{x \in B} (D(x, \delta_x) \cap A)$$
$$\subset B.$$

• It follows that

$$G\cap A\subseteq B.$$

• Therefore,

$$G \cap A = B$$

and G is open in \mathbb{R} .

 \bullet Consequently, B is open in A.

This finishes our proof. ■

• Closed sets

Definition $F \subseteq \mathbb{R}$ is *closed* if

$$F^c = \mathbb{R} \backslash F$$

is open in \mathbb{R} .

Example: Let

$$F = [0, 1] \subseteq \mathbb{R},$$

then $F^c = (-\infty, 0) \cup (1, \infty)$.

- Since both $(-\infty, 0)$ and $(1, \infty)$ are open, thus $(-\infty, 0) \cup (1, \infty)$ is open as a union of open sets.
- Therefore, F^c is open, so F is closed.

Example: A = [0, 1) is neither open nor closed.

- Indeed, as we showed before,
 A is not open.
- Since

$$A^c = (-\infty, 0) \cup [1, \infty)$$

is not open since for $1 \in A^c$,

$$D(1,\epsilon) \not\subseteq A^c, \ \epsilon > 0.$$

- Hence, A^c is not open.
- Therefore, A^c is not open.
- Hence A is not closed.

Example: $A = \left\{ \frac{1}{n} : n \in \mathbb{N} \right\} \subseteq \mathbb{R}$ is neither open nor closed.

• Indeed, if $D \subseteq \mathbb{R}$ is a neighborhood of $\frac{1}{n}$,

$$D\left(\frac{1}{n},\delta\right)\subseteq D$$

for some $\delta > 0$.

• Since $D\left(\frac{1}{n}, \delta\right)$ is not countable and A is countable,

$$D \not\subseteq A$$
.

• Furthermore, $0 \in A^c$ and if U is a neighborhood of 0, then there is $\delta > 0$, such that

$$D(0,\delta) \subseteq U$$
.

• Since $\delta > 0$, there is $n \in \mathbb{N}$, such that

$$0 < \frac{1}{n} < \delta$$

and since $\frac{1}{n} \in A$,

• then

$$D(0,\delta) \cap A \neq \emptyset$$
,

so

$$U \cap A \neq \emptyset$$
.

- Therefore, $U \not\subseteq A^c$.
- \bullet It follows that A is not closed.

Proposition A set $F \subseteq \mathbb{R}$ is closed if and only if the limit of every convergent sequence in F belongs to F.

Proof. Let $\{x_n\} \subseteq F$ be a sequence in F and

- assume that $x_n \to x$ as $n \to \infty$.
- Suppose that $x \notin F$, then

$$x \in F^c$$
.

• Since F^c is open, there is a neighborhood D of x, such that

$$D \subseteq F^c$$

• Since $x_n \to x$, there is $N \in \mathbb{N}$, such that, for all n > N,

$$x_n \in D$$
.

• Therefore, $x_n \notin F$, for all n > N, however $x_n \in F$, for all $n \in \mathbb{N}$, we arrive at **contradiction**.

Conversely

- Suppose that the limit of every convergent sequence in F belongs to F.
- Let $x \in F^c$.
- Suppose that F^c is not open, so for all $n \in \mathbb{N}$,

$$D\left(x,\frac{1}{n}\right) \nsubseteq F^c.$$

• Then, for all $n \in \mathbb{N}$,

$$D\left(x,\frac{1}{n}\right)\cap F\neq\emptyset.$$

• For each n, let

$$x_n \in D\left(x, \frac{1}{n}\right) \cap F.$$

• Consider the sequence

$$\{x_n\}\subseteq F$$
.

• If $\epsilon > 0$ is given, then there is $N \in \mathbb{N}$ such that

$$0 < \frac{1}{N} < \epsilon.$$

• If n > N, then

$$\frac{1}{n} < \frac{1}{N}$$

and thus

$$D\left(x,\frac{1}{n}\right)\subset D\left(x,\frac{1}{N}\right).$$

• Since $x_n \in D\left(x, \frac{1}{n}\right)$, hence for n > N,

$$x_n \in D\left(x, \frac{1}{N}\right)$$
.

• Therefore,

$$|x_n - x| < \frac{1}{N} < \epsilon,$$

for all n > N.

• It follows that $x_n \to x$ so $x \in F$.

A contradiction since we assumed that limits of all convergent sequences in F are in F.

• Therefore, there is $n \in \mathbb{N}$, such that

$$D\left(x,\frac{1}{n}\right) \subseteq F^c.$$

• Since $x \in F^c$, it follows that F^c is **open**, so F is **closed**.

This finishes our proof. ■

• **Proposition** An arbitrary intersection of closed sets is closed, and a finite union of closed sets is closed.

Proof. If \mathcal{C} is a family of closed sets, then

$$\mathbb{R} \setminus \bigcap_{C \in \mathcal{C}} C = \bigcup_{C \in \mathcal{C}} (\mathbb{R} \setminus C).$$

- Since $C \in \mathcal{C}$,
- $\mathbb{R}\backslash C$ is open and, as we showed it before,

$$\bigcup_{C\in\mathcal{C}}\mathbb{R}\backslash C$$

is open, so

$$\mathbb{R}\backslash \bigcap_{C\in\mathcal{C}} C$$

is open.

- Therefore, $\bigcap_{C \in \mathcal{C}} C$ is closed.
- Now, if

$$C = \{C_j : 1 \le j \le n\},\,$$

then

$$\mathbb{R} \setminus \bigcup_{C \in \mathcal{C}} C = \bigcap_{C \in \mathcal{C}} (\mathbb{R} \setminus C)$$
$$= \bigcap_{j=1}^{n} \mathbb{R} \setminus C_{j}.$$

• Since $C \in \mathcal{C}$, $\mathbb{R} \setminus C$ is open and, as we have showed this before,

$$\bigcap_{j=1}^{n} \mathbb{R} \backslash C_j$$

is open.

- Therefore, $\mathbb{R} \setminus \bigcup_{C \in \mathcal{C}} C$ is open.
- Hence $\bigcup_{C \in \mathcal{C}} C$ is closed.

This finishes our proof. \blacksquare

- Remark: If $\mathcal C$ is infinite then $\bigcup_{C\in\mathcal C} C$ may not be closed.
- Indeed, let

$$\mathcal{C} = \left\{ \left[-1 + \frac{1}{n}, 1 - \frac{1}{n} \right] : n \in \mathbb{N} \right\}.$$

- We see that if $C \in \mathcal{C}$ then C is closed,
- however

$$\bigcup_{C\in\mathcal{C}}C=(-1,1)$$

is not closed.

Closure of $A \subseteq \mathbb{R}$

- Using the properties of closed sets,
- we can define closure of $A \subseteq \mathbb{R}$ as follows.
- Let

$$C(A) = \{C \mid A \subseteq C \text{ and } C \text{ is closed}\}\$$

and then the *closure* of A in X is defined as follows:

$$\overline{A} = \bigcap_{C \in \mathcal{C}(A)} C.$$

- ullet From the definition of \overline{A} it follows immediately that
- **1.** \overline{A} is closed in X and $A \subseteq \overline{A}$.
- **2.** If C is closed and $A \subseteq C$,

then $\overline{A} \subseteq C$ (therefore, \overline{A} is the smallest closed subset of \mathbb{R} that contains A).

3. If C is closed,

then $\overline{C} = C$, in particular,

$$\overline{\overline{A}} = \overline{A}.$$

• Example Let

$$A = (a, b) \subset \mathbb{R}.$$

Find \overline{A} using the definition of the closure.

- Notice that A is not closed.
- Moreover, since

$$\mathbb{R}\backslash A = A^c$$

$$= (-\infty, a] \cup [b, \infty)$$

and $D(a, \epsilon) \cap A \neq \emptyset$, for all $\epsilon > 0$.

- It follows that A is not open.
- Since in analogous way we can show that [a,b), (a,b] are not closed, the minimal closed subset of $\mathbb R$ that contains A is [a,b].
- Therefore, we see that

$$\overline{A} = [a, b]$$
.