Metric Spaces Exam Notes

Made by Leon:) Note: Any reference numbers are to the lecture notes

1 Introduction to Metric Spaces

Definition 1: Definition of a Metric

Let X be a non-empty set. A function $d: X \times X \to \mathbb{R}$ is called a **metric** iff for all $x, y, z \in X$,

- $d(x,y) \ge 0$ and $d(x,y) = 0 \iff x = y$
- d(x,y) = d(y,x)
- d(x, y) < d(x, z) + d(z, y) (Triangle Inequality)

A non-empty set X equipped with a metric d is a **metric space**

Definition A: Real Vector Spaces

A real vector space V is a set with two operations $(X, +, \cdot)$, where:

- \bullet + is addition, and \cdot is scalar multiplication
- (X, +) is an abelian group i.e. for all (vectors) $x, y, z \in X$:
 - Closure: $x + y \in X$
 - Commutativity: x + y = y + x
 - Associativity: x + (y + z) = (x + y) + z
 - **Identity**: $\exists 0 \in X \text{ s.t. for all } x \in X \text{ we have } 0 + x = x + 0 = x$
 - Inverse: $\forall x \in X$ we have -x s.t. x + (-x) = (-x) + x = 0
- Vector space axioms: for all $x, y, z \in X$ and $\mu, \lambda \in \mathbb{R}$ we have:
 - Closure-ish thing: $\lambda x \in X$
 - Distributivity 1: $\lambda(x+y) = \lambda x + \lambda y$
 - Distributivity 2: $(\lambda + \mu)x = \lambda y + \mu x$
 - Associativity: $\lambda(\mu x) = (\lambda \mu)x$
 - Identity: 1x = x

Definition B: Normed and Inner Product Spaces

— Def 5 (Normed Vector Spaces)

A **normed vector space** is a real vector space X equipped with a **norm**, i.e. a function that assigns to every vector $x \in X$ a real number ||x|| so that, for all vectors x and y in X and all real scalars a:

- $||x|| \ge 0$ and $||x|| = 0 \iff x = 0$
- ||ax|| = |a|||x||
- $||x + y|| \le ||x|| + ||y||$

Remark: If $(X, \|\cdot\|)$ is a normed vector space then

$$d(x, y) = ||x - y||$$

defines a metric in X

Def 6 (Inner Product Spaces)

Let X be a real vector space. An **inner product** on X is a function that assigns to every pair $(x,y)\in X\times X$ a real number denoted by $\langle x,y\rangle$ and has the following properties:

- $\langle x, x \rangle > 0$ and $\langle x, x \rangle = 0 \iff x = 0$
- $\langle x, y \rangle = \langle y, x \rangle$
- $ax + by, z = a\langle x, z \rangle + b\langle y, z \rangle$

A real inner product space is a real vector space equipped with an inner product. If $\langle \cdot, \cdot \rangle$ is an inner product on X, then

- $||x|| = \sqrt{\langle x, x \rangle}$ defines a norm in X
- d(x,y) = ||x-y|| defines a metric in X

Definition C: n-dimensional Euclidean space

Let
$$X = \mathbb{R}^n = \{(x_1, x_2, \dots, x_n) : x_1, x_2, \dots, x_n \in \mathbb{R}\}$$

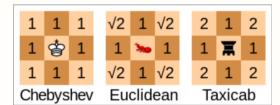
For $x = (x_1, x_2, \dots, x_n), y = (y_1, y_2, \dots, y_n)$ in \mathbb{R}^n , define $\langle x, y \rangle = x_1 y_1 + x_2 y_2 + \dots + x_n y_n$ (inner product)

Example D: Examples of Metric Spaces

Unless stated otherwise let $X = \mathbb{R}^n$. The case $X = \mathbb{R}^2$ is listed in red

 $||x||_2 = \langle x, x \rangle^{1/2} = \sqrt{x_1^2 + x_2^2 + \dots + c_n^2}$ (norm)

Name	Norm and Metric			
Standard	$X = \mathbb{R}$ and $ x = \text{Absolute Value}$			
Standard	d(x,y) = x - y			
Taxicab	$ x _1 = x_1 + x_2 + \cdots + x_n $			
Taxicab	$d_1(x,y) = x_1 - y_1 + x_2 - y_2 + \dots + x_n - y_n $			
Euclidean	$ x _2 = \sqrt{ x_1 ^2 + x_2 ^2 + \cdots + x_n ^2}$			
	$d_2(x,y) = \sqrt{(x_1 - y_1)^2 + (x_2 - y_2)^2 + \dots + (x_n - y_n)^2}$			
$p ext{-metric}$	$ x _p = \left(\sum_{k=1}^n x_k ^p\right)^{1/p}$			
	$d_p(x, y) = \left(\sum_{k=1}^n x_k - y_k ^p\right)^{1/p}$			
Chebyshev	$ x _{\infty} = \max\{ x_1 , x_2 , \dots, x_n \}$			
Chebyshev	$d(x,y) = \max\{ x_1 - y_1 , x_2 - y_2 , \dots, x_n - y_n \}$			
Discrete	$d(x,y) = \begin{cases} 0 & x = y \\ 1 & x \neq y \end{cases}$			
Post Office	$d(x,y) = \begin{cases} x _2 + y _2 & x = y\\ 1 & x \neq y \end{cases}$			



— The complex plane

Let $X=\mathbb{C},\,d:\mathbb{C}\times\mathbb{C}\to\mathbb{R}$

$$d(z,w) = |z - w|$$

If z = a + ib, w = c + id, $a, b, c, d \in \mathbb{R}$, then

$$z - w = (a - c) + i(b - d)$$

therefore,

$$d(z, w) = \sqrt{(a-c)^2 + (b-d)^2}$$

Example E: Sequence Spaces

— The space ℓ^1 ——

 ℓ^1 is the set of real sequences $(x_n)_{n\in\mathbb{N}}$ where $\sum_{n=1}^{\infty}|x_n|$ converges. For $x=(x_1,\ldots,x_n,\ldots)\in\ell^1,\,y=(y_1,\ldots,y_n,\ldots)\in\ell^1$ we define

- Norm: $||x||_1 = \sum_{n=1}^{\infty} |x_n|$
- Metric: $d_1(x,y) = ||x-y||_1 = \sum_{n=1}^{\infty} |x_n y_n|$

————— The space ℓ^2 —

 ℓ^2 is the set of real seqs $(x_n)_{n\in N}$ where $\sum_{n=1}^{\infty}|x_n|^2$ converges For $x=(x_1,\ldots,x_n,\ldots)\in\ell^2,\,y=(y_1,\ldots,y_n,\ldots)\in\ell^2$ we define

- Inner product: $\langle x,y\rangle = \sum_{n=1}^{\infty} x_n y_n$
- Norm: $||x||_2 = \left(\sum_{n=1}^{\infty} |x_n|^2\right)^{1/2}$
- Metric: $d_2(x,y) = ||x-y||_2 = \left(\sum_{n=1}^{\infty} |x_n y_n|^2\right)^{1/2}$

Thm: ℓ^2 is a real vector space

— The space ℓ^{∞} –

 ℓ^∞ is the set of all bounded sequences of real numbers For $x=(x_1,\ldots,x_n,\ldots),\ y=(y_1,\ldots,y_n,\ldots)\in\ell^\infty$

- Norm: $||x||_{\infty} = \sup\{|x_1|, \ldots, |x_n|, \ldots\}$
- Metric: $||x y||_{\infty} = \sup\{|x_1 y_1|, \dots, |x_n y_n|, \dots\}$

The space C([a,b])

X = C([a,b]) is the set of all continuous functions $f:[a,b] \to \mathbb{R}$

- Norm: $||f||_{\infty} = \max\{|f(x)| : a < x < b\}$
- Metric: $d_{\infty}(f, g) = ||f g|| = \max\{|f(x) g(x)| : a \le x \le b\}$

---- The L^1 metric ---

X is the set of all continuous functions $f:[a,b]\to\mathbb{R}$

- Norm: $||f||_1 = \int_0^b |f(x)| dx$
- Metric: $d_2(f,g) = ||f g||_1 = \int_0^b |f(x) g(x)| dx$

——— The L^2 metric ———

X is the set of all continuous functions $f:[a,b]\to\mathbb{R}$

- Inner Product: $\langle f, g \rangle = \int_{-b}^{b} f(x)g(x)dx$
- Norm: $||f||_2 = \langle f, f \rangle^{1/2} = \left(\int_a^b |f(x)|^2 dx \right)^{1/2}$
- Metric: $d_1(f,g) = \left(\int_a^b |f(x) g(x)|^2 dx \right)^{1/2}$

Definition F: Metric Subspaces

Ex 7: Let (X, d) be a metric space and Y a non-empty subset of X. Define

- $d_Y: Y \times Y \to \mathbb{R}$
- $d_y(y, y') = d(y, y')$

Then d_Y is a metric on Y. d_Y is called the **induced** or **inherited** metric, and (Y, d_Y) is said to be a metric subspace of the metric space (X, d)

Theorem G: a lack of equality or fair treatment in t...

——— Good old fashioned Triangle Inequality —

If it ain't broke...

$$|x+y| \le |x| + |y| \quad |x-y| \ge \Big||x| - |y|\Big| \quad |x-y| \le |x-z| + |z-y|$$

——— Cauchy-Schwarz Inequality ————

For all x and y of an inner product space:

$$|\langle x, y \rangle| \le ||x|| ||y||$$

— Minkowski's Inequality ——

Let $p \geq 1$, and real numbers $x_i, y_i, (i = 1, ..., n)$. Then

$$||x + y||_p \le ||x||_p + ||y||_p$$

$$\left(\sum_{i=1}^{n} |x_i + y_i|^p\right)^{\frac{1}{p}} \le \left(\sum_{i=1}^{n} |x_i|^p\right)^{\frac{1}{p}} + \left(\sum_{i=1}^{n} |y_i|^p\right)^{\frac{1}{p}}$$

Ex 56 (Young's Inequality)

Let $1 \le p, q \le \infty$ s.t. $\frac{1}{p} + \frac{1}{q} = 1$, and $a, b \le 0$. Then

$$ab \le \frac{a^p}{p} + \frac{b^q}{q}$$

— Thm 169 (Hölder Inequality) –

Let $1 \leq p, q \leq \infty$ s.t. $\frac{1}{p} + \frac{1}{q} = 1$ and $x, y \in \mathbb{R}^n$. Then

$$\sum_{i=1}^{n} |x_i y_i| \le ||x||_p ||y||_q$$

Definition 166: Equivalent Norms

Two norms on the same real vector space are said to be equivalent iff their corresponding metrics are equivalent

Thm 167: If $\|\cdot\|_1$ and $\|\cdot\|_2$ are norms on the same real vector space X and there exist positive constants C and C' s.t., for all $x \in X$,

$$D||x||_1 \le ||x||_2 \le C' ||x||_1$$

then they are equivalent

Equivalence Theorems of p-metrics —

171: Any of the following norms are equivalent:

$$||x||_p = (|x_1|^p + \dots + |x_n|^p)^{1/p}, x \in \mathbb{R}^n, 1 \le p < \infty$$

 $||x||_{\infty} = \max\{|x_1|, \dots, |x_n|\}, x \in \mathbb{R}^n$

172: Let $1 \le p \le q < \infty$. For all $x \in \mathbb{R}^n$:

$$||x||_q \le ||x||_p$$

As a consequence,

$$||x||_{\infty} < ||x||_{a} < ||x||_{n} < ||x||_{1}$$

173: All norms in \mathbb{R}^n are equivalent

Definition 8: Open Ball

Let (X, d) be a metric space, c be a point in X, and r > 0. The **open ball** with center c and radius r is defined by

$$B(c,r) = \{ x \in X : d(c,x) < r \}$$

2 Convergence

Definition 15: Convergent Sequence

Let (X,d) be a metric space, $(x_n)_{n=1}^{\infty}$ be a sequence in X, and $x \in X$. We say that $(x_n)_{n=1}^{\infty}$ converges to x iff for every $\epsilon > 0$, there exists an index N s.t. for all $n \geq N$ we have $d(x_n,x) < \epsilon$. Observe that:

- $d(x_n, x) < \epsilon$ is equivalent to $x_n \in B(x, \epsilon)$.
- $x_n \to x$ in (X, d) iff $d(x_n, x) \to 0$ on the real line

Theorem 16: Uniqueness of metric limit

- Let (X, d) be a metric space, and $x, x' \in X$, $x \neq x'$. Then there exists a positive radius r s.t. $B(x, r) \cap B(x', r) = \emptyset$
- · A sequence in a metric space can have at most one limit

Definition 19: Bounded Sequence

A sequence in a metric space is said to be **bounded** iff there exists an open ball that contains all of its terms

Note: this is the same definition as "sequence is bounded if there is upper and lower bound", as open ball implies the same thing

Thm 20: Every convergent sequence is bounded

Definition 21: Cauchy Sequence

A sequence $(x_n)_{n=1}^{\infty}$ in a metric space (X,d) is said to be a **Cauchy sequence** iff for every positive ϵ , there exists an index N, s.t. for all indices n, m with n, m > N,

$$d(x_n, x_m) < \epsilon$$

Thm 22: If a sequence in a metric space converges, then it is a Cauchy sequence. Note: the converse is not true

Definition 24: Complete Metric Spaces

A metric space is said to be ${f complete}$ if and only if every Cauchy Sequence is convergent

Example 25: Examples of Complete Metric Spaces

- \mathbb{R} with the standard metric is complete
- $\mathbb Q$ with the standard metric is not complete
- (0,1) with the standard metric is not complete
- [0, 1] with the standard metric is complete
- \mathbb{R}^n , ℓ^p , C([a,b]) is complete (proof later)

Definition 26: Open Sets and Closed Sets

Let (X, d) be a metric space.

- A subset G of X is said to be **open** iff for every point x in G there exists a positive radius r such that $B(x,r) \subseteq G$.
- A subset F of X is said to be **closed** iff F^c is open

Definition 31: Discrete Spaces and Clopens

A metric space is called **discrete** iff all its subsets are open (equiv. all subsets are closed)

Example: $[0,1] \cap (2,3)$

Def 33: A set that is both open and closed is called clopen

Theorem 34: Properties of open and closed sets

Let (X, d) be a metric space

- 1. The union of any family of open sets is an open set
- 2. The intersection of **finitely many** open sets is an open set
- 3. The intersection of any family of closed sets is an closed set
- 4. The union of **finitely many** closed sets is an closed set

Remark 35: Infinite open sets

The intersection of infinitely many open sets isn't always an open set e.g., let $G_n=(-\frac{1}{n},\frac{1}{n}),\,n=1,2,\ldots$ on $\mathbb R$ with the standard metric. Each G_n is open but

$$\bigcap_{n=1}^{\infty} G_n = \{0\}$$

Theorem 18: Relatively open sets

Let (X,d) be a metric space and A a nonempty subset of X equipped with the induced metric d_A . Let $G \subseteq A$. Then G is open in (A,d_A) iff there exists a subset O of X, open in (X,d), s.t. $G = A \cap O$ The open sets of (A,d_A) are referred to as **relatively open**

Theorem 36

Let (X, d) be a metric space, $(x_n)_{n=1}^{\infty}$ be a sequence in X and x be a point in X.

 $x_n \to x$ iff every open set that contains x contains eventually all terms of the sequence

Definition H: Neighbourhoods of points

An **open neighbourhood** of a point x is any open set that has x. $x_n \to x$ iff every open neighbourhood of x contains eventually all terms of the sequence.

A **neighbourhood** of a point x is a set that contains an open neighbourhood of x.

 $x_n \to x$ iff every neighbourhood of x contains eventually all terms of the sequence.

Remark 38: Infinite closed sets

The union of infinitely many closed sets is not always a closed set. For example, let $F_n = [\frac{1}{n}, 1], n = 1, 2, \ldots$, on the real line with the standard metric. Each F_n is closed but

$$\bigcup_{1}^{\infty} F_n = (0, 1]$$

is not closed.

Theorem 41

A subset F of a metric space is closed iff the limit of every convergent sequence of elements of F belongs to F

- In any metric space (X, d), singletons $F = \{x\}$ are closed.
- In any metric space, any finite set is closed because

$$\{x_1, \ldots, x_n\} = \{x_1\} \cup \cdots \cup \{x_n\}$$

Definition 43: Closure

Let (X, d) be a metric space and $A \subseteq X$. The **closure** of A, deented by \overline{A} , is the smallest closed subset of X that contains A

There exists at least one closed subset of X that contains A, namely X itself. The smallest closed subset of X that contains A is



Theorem 44: Properties of Closure

Let (X, d) be a metric space and $A, B \subseteq X$.

- 1. $\overline{\emptyset} = \emptyset$ and $\overline{X} = X$
- $4. \ \overline{\overline{A}} = \overline{A}$
- 2. $A \subseteq \overline{A}$ and \overline{A} is closed
- 5. If $A \subseteq B$, then $\overline{A} \subseteq \overline{B}$
- 3. A is closed iff $A = \overline{A}$
- 6. $\overline{A \cup B} = \overline{A} \cup \overline{B}$

Definition 49: Dense Subset of a Metric Space

Let (X,d) be a metric space. A subset $D\subseteq X$ is **dense** iff $\overline{D}=X$

Random Fact: In \mathbb{R}^n with the Euclidean metric d_2 , \mathbb{Q}^n is dense.

Theorem 50: Adherent Points

Let (X, d) be a metric space, $A \subseteq X, x \in X$. The following are equiv.

- 1. $x \in \overline{A}$
- 2. For every positive $r, B(x,r) \cap A \neq \emptyset$
- 3. There exists a sequence $(a_n)_{n\in\mathbb{N}}$ with $a_n\in A$ for all n, such that $a_n\to x$

A point x with any of these properties is called an **adherent point** of A. So, \overline{A} is the set of all adherent points of A.

Definition 52: Limit points of sets

Let (X,d) be a metric space, $A\subseteq X$ and $x\in X$. We say that x is a **limit point** or an **accumulation point** of A iff every open ball centered at x contains an element of A distinct from x, i.e.

$$\forall r > 0 \quad (B(x,r) \setminus \{x\}) \cap A \neq \emptyset$$

The set of all limit points of A is called the **derived set** of A and is denoted by A' or \tilde{A} .

Thm 78: Let (X, d_X) and (Y, d_Y) be metric spaces, x_0 be a limit point of $X, y_0 \in Y$ and $f: X \to Y$ be a function.

We say that $\lim_{x\to x_0} f(x) = y_0$ iff for all $\epsilon > 0$, there exists $\delta > 0$ such that for all $x \in B_X(x_0, \delta) \setminus \{x_0\}$ we have

$$f(x) \in B_Y(y_0, \epsilon)$$

Definition 54: Continuity at a point

Let (X, d_X) , (Y, d_Y) be metric spaces and $f: X \to Y$ be a function. We say that f is **continuous at a point** x_0 in X iff...

• for every $\epsilon>0$, there exists a $\delta>0$, such that, for all $x\in X$ with $d_X(x,x_0)<\delta$ we have

$$d_Y(f(x), f(x_0)) < \epsilon$$

• for every $\epsilon > 0$, there exists a $\delta > 0$, such that, for all $x \in B_X(x_0, \delta)$ we have

$$f(x) \in B_Y(f(x_0), \epsilon)$$

• Thm 57: for every open nbhd G of $f(x_0)$, there exists an open nbhd O of x_0 such that, for all $x \in O$, we have $f(x) \in G$

Def 55 (Continuity of a Function) -

Let $(X, d_X), (Y, d_Y)$ be metric spaces. A function $f: X \to Y$ is said to be **continuous** iff it is continuous at every point in X

Theorem 58: Continuity and Convergence

Let (X, d_X) , (Y, d_Y) be metric spaces, x_0 be a point in X, and $f: X \to Y$ be a function. The following are equivalent:

- 1. f is continuous at x_0
- 2. For every sequence $(x_n)_{n=1}^{\infty}$ in X, if $x_n \xrightarrow[n \to +\infty]{}$ in (X, d_X) ,

then $f(x_n) \xrightarrow[n \to +\infty]{} f(x_0)$ in (Y, d_Y)

Theorem 59: Continuity and Open Sets

Let (X, d_X) , (Y, d_Y) be metric spaces. A function $f: X \to Y$ is continuous iff the inverse image $f^{-1}(G)$ of any open subset G of Y is an open subset of X

Definition 60: Topological Space

A **topological space** is a set X together with a family \mathcal{T} of subsets of X that has the following properties:

- $\emptyset, X \in \mathcal{T}$
- Any union of elements of $\mathcal T$ is an element of $\mathcal T$
- Any finite intersection of elements of $\mathcal T$ is an element of $\mathcal T$

 ${\mathcal T}$ is called a **topology** and the elements of ${\mathcal T}$ are called **open sets**

Definition 61: Continuity of Topological Spaces

- Let (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) be two topological spaces. A function $f: X \to Y$ is said to be **continuous** iff for every G in \mathcal{T}_Y the pre-image $f^{-1}(G)$ is an element of \mathcal{T}_X .
- f is said to be a **homeomorphism** iff it is a continuous bijection and its inverse is continuous.
- If such a homeomorphism exists then (X, \mathcal{T}_X) and (Y, \mathcal{T}_Y) are said to be **homeomorphic**

Theorem 66: $d: X \times X \to \mathbb{R}$ is continuous

Let (X,d) be a metric space. $f: X \times X \to \mathbb{R}$ is continuous, where

- \mathbb{R} is equipped with the standard metric.
- $X \times X$ is equipped with the product metric

Definition 67: Bounded Linear Operators

A linear operator $T: X \to Y$ is said to be **bounded** iff there exists a positive constant C such that, for all $x \in X$,

$$||T(x)||_Y \le C||x||_X$$

Thm 68: Let $T: X \to Y$ be a linear operator. The following are equivalent:

- 1. T is continuous
- 2. T is continu. at 0 3. T is bounded

Definition 70: Lipschitz Functions

Let (X, d_X) , (Y, d_Y) be metric spaces. A function $f: X \to Y$ is said to be a **Lipschitz** function iff there exists a constant L such that for all $x, x' \in X$,

$$d_Y(f(x), f(x')) \leq Ld_X(x, x')$$

If L < 1, f is said to be a **contraction**

If $f:\mathbb{R}\to\mathbb{R}$ is a Lipschitz function and x is any point in \mathbb{R} , then for any $x\in\mathbb{R}$ we have

$$|f(x) - f(x')| \le L|x - x'|$$

For x > x' this can be expanded to

$$f(x') - L(x - x') \le f(x) \le f(x') + L(x - x')$$

— Lipschitz Theorem Bank —

- 71: Every Lipschitz function is continuous
- 175: Let (X,d_X) and (Y,d_Y) be two metric spaces, and $f:X\to Y$ be a Lipschitz function. Then there exists a smallest Lipschitz constant of f
- 176: Let I be a non-degenerate open interval on the real line and let $f:I\to\mathbb{R}$ be a differentiable function. Then f is Lipschitz iff f' is bounded. When that is the case,

$$|f|_{\text{Lip}} = \sup\{|f'(x)| : x \in I\}$$

Definition 72: Fixed Points

A fixed point of a function $f: S \to S$ where S is a non-empty set, is any element x of S such that f(x) = x

Solving equations can sometimes be reduced to finding fixed points

Theorem 75: Banach's Fixed Point Theorem

Let (X,d) be a complete metric space and let $f:X\to X$ be a contraction. Then f has a unique fixed point

Definition 76: Equivalent Metrics

Two metrics on the same non-empty set X are said to be **equivalent** iff they have the same open sets

Thm 77: Let d_1 and d_2 be metrics on the same non-empty set X. If there exist positive constants C and C' such that for all x, y in X,

$$Cd_1(x,y) \le d_2(x,y) \le C'd_1(x,y)$$

then d_1 and d_2 are equivalent

3 Completeness

Theorem I: Completeness of the Classical Spaces

Some examples of complete metric spaces:

79 : (\mathbb{R}^n, d_2)	80 : ℓ ²	81 : ℓ ^p	82 : $C([a,b])$	83 : ℓ [∞]

Exercise 31 -

- Let (X,d_X) and (Y,d_Y) be two metric spaces and assume that (Y,d_Y) is complete.
- Let C(X,Y) be the set of all continuous and bounded functions from X to Y. For $f,g\in C(X,Y)$ define

$$D(f,g) = \sup\{d_Y(f(x),g(x)) : x \in X\}$$

• Then D is a metric and the metric space (C(X,Y),D) is complete

Definition 83: The product space X^n

Let (X,d) be a metric space and $n \in \mathbb{N}$. Define $D: X^n \to \mathbb{R}$ by

$$D(x_1, x_2) = d(x_{11}, x_{21}) + d(x_{12}, x_{22}) + \dots + d(x_{1n}, x_{2n})$$

— Lemma Bank —

Ex.33: D is a metric and a sequence converges in (X^n, D) iff it converges componentwise

Ex.34: If (X, d) is complete then (X^n, D) is complete

Definition 84: The product space $X^{\mathbb{N}}$

Let B^A , where A, B are sets, be the set of all functions from A to B

Def 85: Let (X,d) be a metric space. Define a metric $D:X^{\mathbb{N}}\times X^{\mathbb{N}}\to\mathbb{R}$ by

$$D(x_1, x_2) = \sum_{n=1}^{\infty} \frac{1}{2^n} \frac{d(x_{1n}, x_{2n})}{1 + d(x_{1n}, x_{2n})}$$

- $x_1 = (x_{11}, \ldots, x_{1n}, \ldots), x_2 = (x_{21}, \ldots, x_{2n}, \ldots)$
- $(X^{\mathbb{N}}, D)$ is called a **product space**

Theorem J: Product space Convergence & Completeness

Thm 86 (Convergence) -

Let (X, d) be a metric space, let $(x_k)_{k=1}^{\infty}$ be a sequence in $X^{\mathbb{N}}$ and let $x \in X^{\mathbb{N}}$. Write $x_k = (x_{k1}, \ldots, x_{kn}, \ldots)$ and $x = (l_1, \ldots, l_n, \ldots)$.

Then,
$$x_k \xrightarrow[k \to +\infty]{(X^{\mathbb{N}}, D)} x$$
 if and only if, for all $n, x_{kn} \xrightarrow[k \to +\infty]{(X^{\mathbb{N}}l_n)}$

Thm 87 (Completeness) -

Let (X,d) be a complete metric space. Then the product space $(X^{\mathbb{N}},D)$ is complete.

Theorem K: Completeness of $\mathbb R$

- Thm (Least Upper Bound Principle): Every non-empty bounded above subset of $\mathbb R$ has a least upper bound
- Thm 88 (Monotone Convergence): Every bounded monotone sequence of real numbers has a limit
- Thm/Ex. 36 (ϵ -convergence): Let A be a non-empty bounded subset of $\mathbb R$ and let ϵ be positive. If the distance between any two elements of A is $< \epsilon$, then

$$\sup(A) - \inf(A) \le \epsilon$$

• Thm 89: Every Cauchy sequence of real numbers is convergent

Definition L: Limit Superior and Inferior

Let $(x_n)_{n=1}^{\infty}$ be a Cauchy sequence in \mathbb{R} . Then $(x_n)_{n=1}^{\infty}$ is bounded. Define:

$$I_n = \inf\{x_n, x_{n+1}, \dots\}$$
 $S_n = \sup\{x_n, x_{n+1}, \dots\}$

Thm: $(S_n)_{n=1}^{\infty}$ and $(I_n)_{n=1}^{\infty}$ are monotone and bounded

$$I_1 \le I_n \le S_n \le S_1, \quad n = 1, 2, \dots$$

Therefore $I_n \to I$ and $S_n \to S$ for some reals I and S. Since $S_n - I_n \to 0$ we have S = I. We also have $x_n \to S = I$

————— Def 90: Limsup and Liminf ——

• The limit of the sequence $(I_n)_{n=1}^{\infty}$ is called the **limit inferior** of $(x_n)_{n=1}^{\infty}$ and is denoted by $\lim\inf x_n$

$$\lim\inf x_n = \lim_{n \to +\infty} I_n = \lim_{n \to +\infty} \inf\{x_n, x_{n+1}, \dots\}$$

• The limit of the sequence $(S_n)_{n=1}^{\infty}$ is called the **limit superior** of $(x_n)_{n=1}^{\infty}$ and is denoted by $\limsup x_n$

$$\lim \sup x_n = \lim_{n \to +\infty} S_n = \lim_{n \to +\infty} \sup \{x_n, x_{n+1}, \dots\}$$

- $\liminf x_n$ is the smallest subsequential limit of $(x_n)_{n=1}^{\infty}$
- $\limsup x_n$ is the largest subsequential limit of $(x_n)_{n=1}^{\infty}$
- $(x_n)_{n=1}^{\infty}$ converges iff $\lim \inf x_n = \lim \sup x_n$

4 Compactness

Definition 96: Open Covers and Subcovers

An **open cover** of a set S in a metric space is a family $(G_i)_{i \in I}$ of open sets such that $S \subset \bigcup_{i \in I} G_i$. A **subcover** of an open cover

 $(G_i)_{i\in I}$ is a sub-family $(G_i)_{i\in I'}$ where $I'\subset I$, such that $S\subseteq\bigcup_{i\in I'}G_i$

Definition M: Compacting Compactness

— Def 91 (Compactness) —

Let $X = \mathbb{R}$ and d be the standard metric. A subset K of \mathbb{R} is said to be **compact** iff every sequence of elements of K has a subsequence that converges to an element of K

— Def 102 (Sequential Compactness) —

- 1. K is **sequentially compact** iff every sequence in K has a subsequence that converges to an element of K
 - For the case K = X it's just the definition (1) defined above
- 2. K is **compact** iff every open cover of K has a finite subcover

- Def 111 (Uniform Continuity) -

3. Let $(X, d_X), (Y, d_Y)$ be metric spaces. A function $f: X \to Y$ is said to be **uniformly continuous** iff for every $\epsilon > 0$ there exists a $\delta > 0$ such that, for all x, x' in X with $d_X(x, x') < \delta$ we have

$$d_Y(f(x), f(x')) < \epsilon$$

— Def 117 (Totally bounded Spaces) —

- 117: A metric space (X, d) is said to be **totally bounded** iff for every positive δ , X can be covered by a finite number of open balls of radius δ .
- 118: If (X, d) is totally bounded then it is bounded, but the converse is not necessarily true

Example N: Examples of compactness

Compact sets

- [a, b] is compact
- Ø is compact
- $\mathbb{R} \cup \{-\infty, +\infty\}$ is compact!

| Not Compact sets

- (0,1) is not compact
- \mathbb{R} is not compact

Theorem 116: Lebesgue's Lemma

Let (X,d) be a sequentially compact metric space and $X=\bigcup_{i\in I}G_i$ be an open cover of X. There exists a $\delta>0$ such that for any two points $x,y\in X$ with $d(x,y)<\delta$ there exists an i such that $x,y\in G_i$. Any such δ is called a **Lebesgue number** of the open cover

Ex.44: Let (X, d) be a sequentially compact m.s. and $X = \bigcup_{i \in I} G_i$ be an open cover of X. Then there exists a $\delta > 0$ s.t. any nonempty subset of X of diameter $< \delta$ can be covered by a single G_i

Theorem O: big theorem bank of obvious shit

- Regular Compactness

- For a set K in $\mathbb R$ with the standard metric:
 - **93**: K is compact \iff K is closed and bounded
- 100: K is compact \iff every open cover of K has a finite cover
- For a set K in \mathbb{R}^n with the Euclidean metric:
- **Ex.38**: K is compact $\iff K$ is closed and bounded
- For a set K in $\mathbb R$
- **101**: Every open cover of K has a finite subcover $\implies K$ is closed and bounded $\implies K$ is compact
- **99**: Every open cover of the interval [a,b], where $a,b\in\mathbb{R},\ a\leq b$ has a finite subcover

Continuous Functions

- Let $K \subseteq \mathbb{R}$ be compact, and $f: K \to \mathbb{R}$ continuous:
 - **94**: *f* is bounded
 - **95**: *f* has a maximum and minimum (EVT)
- Let (X,d) be a metric space, K be a sequentially compact subset of X and $f:K\to\mathbb{R}$ be a continous function:
- 110: f has a maximum and a minimum. In particular, f is bounded. (EVT ..again)

— Sequential compactness stuff —

Let (X, d) be a metric space, and $K \subseteq X$:

- Let $K \neq \emptyset$, and let d_K be the induced metric on K.
- **Ex.39**: K (seq.) compact \iff the M.S. (K, d_K) is (seq.) compact
- 105: K sequentially compact \implies K is closed and bounded
- **107**: (X, d) and K are both sequentially compact $\iff K$ is closed
- 108: (X, d) is sequentially compact $\implies (X, d)$ is complete
- 115: K is compact $\iff K$ is sequentially compact
- **x42**: (X, d) is compact $\implies (X, d)$ is sequentially compact
- **x43**: (X,d) is compact, and let A be an infinite subset of $X \implies A$ has at least one limit point

— Thm 114 (Uniform Continuity) —

Let (X,d_X) be a sequentially compact metric space, (Y,d_Y) be a metric space and $f:X\to Y$ be a continuous function. Then f is uniformly continuous

- Totally Compact Spaces

Let (X, d) be a metric space:

- **120**: (X, d) is sequentially compact $\implies (X, d)$ is totally bounded
- **122**: (X, d) is compact \iff (X, d) complete and totally bounded
- 121: Every sequentially compact metric space is compact.

Definition 123: Countable and Uncountable Sets

A set S is said to be:

- Infinitely countable iff there is a bijection $f: \mathbb{N} \to S$
- . Countable if it is finite or infinitely countable
- Uncountable iff it isn't countable

— Example 124

- $\{1,2,3\}$ and \mathbb{R} are countable sets
- \mathbb{Q} is infinitely countable
- \mathbb{R} is uncountable

Theorem or rather Ex 45: Dense Subset equivalence

Let (X, d) be a metric space, $D \subseteq X$. The following are equivalent:

- 1. D is dense
- 2. For every $x \in X$ and $\epsilon > 0$ there exists $y \in D$ s.t. $d(x,y) < \epsilon$
- 3. For every $x \in X$ there is a sequence $(y_n)_{n=1}^\infty$ of elements of D s.t. $y_n \to x$
- 4. For every element $x \in X$ and every open nbhd G of $x, G \cap D \neq \emptyset$
- 5. D intersects every non-empty open set

Definition 125: Separable spaces

A metric space is **separable** iff it has a countable dense subset

___ Examples _

- $\mathbb R$ with the standard metric is a separable metric because $\mathbb Q$ is dense and countable
- \mathbb{R}^n with the Euclidean metric is a separable metric space because \mathbb{Q}^n is dense and countable
- $\mathbb C$ with its standard metric is a separable metric space because $\{z\in\mathbb C:\mathrm{Re}(z),\mathrm{Im}(z)\in\mathbb Q\}$
- ℓ^2 is separable, and ℓ^p is separable for 1

Theorem P: Polynomials

— Thm 130 (Weierstrass Approximation Theorem) ——

Let $f:[a,b]\to\mathbb{R}$ be a continuous function and $\epsilon>0$. There exists a polynomial p with real coefficients s.t. for all $x\in[a,b]$

$$|f(x) - p(x)| < \epsilon$$

— Thm 131 (literally same thing but with $\mathbb Q$) ——

Let $f:[a,b]\to\mathbb{R}$ be a continuous function and $\epsilon>0$. There exists a polynomial p with rational coefficients s.t. for all $x\in[a,b]$

$$|f(x) - p(x)| < \epsilon$$

— More Theorems —

- \bullet Ex 47: The set of all polynomials (of one variable and any degree) with rational coefficients is countable
- Thm 132: C([a,b]) is separable

Theorem 133: Separability of subspaces

Let (X, d) be a separable metric space, $A \subseteq X$, $A \neq \emptyset$, and d_A be the induced metric on A. Then the metric space (A, d_A) is separable

Thm 135: Every compact metric space is separable (compact \implies separable)

Theorem 136: Open Ball countability

Let (X,d) be a separable metric space and let D be a countable dense subset of X. Let

$$\mathcal{B} = \{ B(c, r) : c \in D, r \in \mathbb{Q}^+ \}$$

be the set of all open balls with centers in D and rational radii. Then $\mathcal B$ is countable and every open set in X can be written as a union of elements of $\mathcal B$

Definition Q: Open Bases and Second Countability

Def 137 (Open Bases) -

Let (X, \mathcal{T}) be a topological space. An **open base** (or **base**) for the topology \mathcal{T} , is a family \mathcal{B} of open sets such that every open set in \mathcal{T} can be written as a union of elements of \mathcal{B}

Def 139 (Second Countability)

A topological space (X, \mathcal{T}) satisfies the **second Axiom of Countability**, or is **second countable** iff it has a countable open base

— Other theorems

- Thm 140: In a separable metric space, every family of pairwise disjoint non-empty open sets is countable
- Thm 141: On the real line with the standard metric, every open set can be written as a countable union of disjoint open intervals

Theorem 142: Continuous Extensions

Let $(X, d_X), (Y, d_Y)$ be metric spaces, D be a dense subset of X, $f, g: X \to Y$ continuous functions s.t. f(x) = g(x) for all $x \in D$. Then f = g

Thm 143: Let $(X, d_X), (Y, d_Y)$ be metric spaces, $D \subseteq X$ be dense, $f: D \to Y$ be uniformly continuous, and assume that (Y, d_Y) is complete. Then f has a unique continuous extension $F: X \to Y$

Theorem R: Properties of Complete Metric Spaces

- 144: Let (X,d) be a metric space, F be a nonempty subset of X and d_F be the induced metric on F. If the metric space (F,d_F) is complete then F is a closed subset of X
- 145: Let (X,d) be a complete metric space, F be a nonempty subset of X, and d_F be the induced metric on F. If F is a closed subset of X, then the metric space (F,d_F) is complete
- 146: Let (X,d) be a complete metric space, $A\subseteq X,\,A\neq\emptyset.$ Then
 - 1. The metric space $(\overline{A}, d_{\overline{A}})$ is complete
 - 2. If $A \subseteq B \subseteq X$ and (B, d_B) is complete, then $\overline{A} \subseteq B$

Definition 147: Isometries

Let (X,d_X) and (Y,d_Y) be metric spaces. A function $f:X\to Y$ is called a **isometry** iff for all $x_1,x_2\in X$,

$$d_Y(f(x_1), f(x_2)) = d_X(x_1, x_2)$$

The metric spaces (X, d_X) and (Y, d_Y) are said to be **isometric** iff there exists an isometry f from X onto Y

Isometry Theorems

- Thm 148: Let (X, d_X) and (Y, d_Y) be metric spaces and $f: X \to Y$ be an isometry. Then f is an injection. If, moreover, f is a surjection (hence f bij.) then $f^{-1}: Y \to X$ is also an isometry
- Fun Fact: if two metric spaces are isometric and one of them is complete/compact/connected/... then so is the other

Theorem 150: Isometry completion

Let (X,d) be a bounded metric space and let $C(X,\mathbb{R})$ be the set of all bounded continuous functions $f:X\to\mathbb{R}$ equipped with the metric

$$d_{\infty}(f_1, f_2) = \sup\{|f_1(t) - f_2(t)| : t \in X\}$$

For each $x \in X$, define $F_X : X \to \mathbb{R}$ be $F_X(x') = d(x, x')$. Then

- 1. $F_X \in C(X, \mathbb{R})$
- 2. The map $X \to C(X, \mathbb{R}), x \mapsto F_X$ is an isometry
- 3. $X^* = \{F_X : x \in X\}$, equipped with the induced metric, is a subspae of $C(X\mathbb{R})$ isometric to X
- 4. The closure $\overline{X^*}$ of X^* in $C(X,\mathbb{R}),$ equipped with the induced metric, is a complete metric space
- 5. X^* is dense in $\overline{X^*}$

Definition 152: Completion of a Metric Space

Let (X,d) be a metric space. A **completion** of (X,d_X) is any metric space (Y,d_Y) with the following properties

- 1. (Y, d_Y) is complete
- 2. (Y, d_Y) has a subspace X^* isometric to (X, d_X)
- 3. X^* is dense in Y

It can be shown that any two completions of X are isometric to each other, i.e. a completion is unique up to isometries

Definition S: Construction of Completion via Cauchy

Let (X,d) be a metric space and let $\mathcal C$ be the set of all Cauchy sequences of elements of X

We define an equivalence relation \sim in $\mathcal C$ as follows: Let $x=(x_n)_{n\in\mathbb N}, \ y=(y_n)_{n\in\mathbb N}\in\mathcal C$. We say that $x\sim y$ iff $d(x_n,y_n)\to 0$ Distinct equivalence classes are disjoint and partition $\mathcal C$

The set of all equivalence classes is called the ${\bf quotient\ space},$ denoted ${\cal C}/\sim$

Define a metric D on \mathcal{C}/\sim as follows:

Let $\alpha, \beta \in \mathcal{C}/\sim$. Then

$$\alpha = [(x_1, ..., x_n, ...)]$$
 and $\beta = [(y_1, ..., y_n, ...)]$

for some $(x_1, \ldots, x_n, \ldots), (y_1, \ldots, y_n, \ldots) \in \mathcal{C}$. Define

$$D(\alpha, \beta) = \lim_{n \to +\infty} d(x_n, y_n)$$

 $(\mathcal{C}/\sim, D)$ is complete. Additionally, the following is an isometry:

$$X \to \mathcal{C}/\sim \qquad x \mapsto ([x, x, \dots, x, \dots])$$

Let X^* be its range. The metric space (X^*,D_{X^*}) is isometric to $(X,d),(\overline{X^*},D_{\overline{X^*}})$ is a complete metric space, and X^* is dense in $\overline{X^*}$

Definition 153: Connected and Disconnected Spaces

A metric space (X, d) is said to be **disconnected** iff there exists non-empty disjoint open sets G_1 and G_2 such that

$$X = G_1 \cup G_2$$

Otherwise the metric space is called connected

A non-empty subset A of a metric space (X,d) is said to be **disconnected** iff the metric space (A,d_A) , where d_A is the induced metric, is disconnected

Theorem T: Connected Theorems

A subset O of A is open in (A, d_A) iff $O = A \cup G$ for some G that is open in X. Therefore, A is disconnected iff there exist open subsets G_1, G_2 of X s.t.

- $A = (A \cap G_1) \cup (A \cap G_2)$, which is equivalent to $A \subseteq G_1 \cup G_2$
- $A \cap G_1 \neq \emptyset$, $A \cap G_2 \neq \emptyset$
- $(A \cap G_1) \cap (A \cap G_2) = \emptyset$, which is equivalent to $A \cap G_1 \cap G_2 = \emptyset$

- Connected Theorems

- Thm 154: $\mathbb R$ with the standard metric is connected
- Ex.53: On the real line with the standard metric, all intervals are connected sets
- Thm 155: A non-empty subset of the real line is connected iff it is an interval
- Thm 157: A metric space (X,d) is connected iff the only subsets of X with empty boundary are \emptyset and X
- Thm 158: Let (X,d_X) be a connected metric space, (Y,d_Y) be a metric space and $f:X\to Y$ be a continuous surjection. Then (Y,d_Y) is connected as well
- Thm 160: A metric space (X,d) is connected iff the only clopen subsets are \emptyset, X

Theorem 159: Intermediate Value Theorem

Let (X,d) be a connected metric space and $f:X\to\mathbb{R}$ be a continuous function. If $x_1,x_2\in X$ with $f(x_1\neq f(x_2))$ and y is a real number between $f(x_1)$ and $f(x_2)$, then there exists an $x\in X$ such that f(x)=y

Definition U: Connected Components

Let (X,d) be a metric space. We define an equivalence relation \sim in X as follows: $x\sim x'$ iff there exists a connected subset C of X that contains both x and x'

Ex.55: If $(C_i)_{i \in I}$ is a family of connected subsets of X with nonempty intersection, then $\bigcup_{i \in I} C_i$ is connected

Theorem 161: Big equivalence classes

The equivalence class of any point in X is the largest connected subset of X that contains that point (what point?)

Definition 162: Path Connected Metric Spaces

Let (X, d) be a metric space and $x_0, x_1 \in X$.

- A path in X from x_0 to x_1 is a continuous function $\gamma:[0,1]\to X$ s.t. $\gamma(0)=x_0,\,\gamma(1)=x_1$
- (X,d) is **path-connected** iff for any two points x_0,x_1 in X there is a path in X from x_0 to x_1
- A non-empty subset A of X is **path-connected** iff the metric space (A, d_A) , where d_A is the induced metric, is path connected

- Thm 163 (Path Connected Theorem) -

- · Every path-connected metric space is connected
- Not every connected metric space is necessarily path-connected

5 Applications

Theorem 5.0.1: Picard's Theorem

Let $f: \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ be a continuous and bounded function, and t_0, x_0 be real numbers. Assume that there exists a positive constant L s.t. for all real t, x_1, x_2 we have:

$$|f(t,x_1) - f(t,x_2)| \le L|x_1 - x_2|$$

Then, there exists a positive δ and a unique differentiable function $x:[t_0-\delta,t_0+\delta]\to\mathbb{R}$ s.t. for all $t\in[t_0-\delta,t_0+\delta]$,

$$x'(t) = f(t, x(t))$$
 and $x(t_0) = x_0$