

Course Outline:  
*Based on Lectures from Winter, 2024 by Prof. Dmitry Jakobson.*

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# 1 Introduction

## 1.1 Metric Spaces

### ↪ Definition 1.1: Metric Space

A set  $X$  is a *metric space* with distance  $d$  if

1. (symmetric)  $d(x, y) = d(y, x) \geq 0$
2.  $d(x, y) = 0 \iff x = y$
3. (triangle inequality)  $d(x, y) + d(y, z) \geq d(x, z)$

**Remark 1.1.** If 1., 3. are satisfied but not 2.,  $d$  can be called a “pseudo-distance”.

### ↪ Definition 1.2: Open Metric Space

Let  $(X, d)$  be a metric space. A subset  $A \subseteq X$  is open  $\iff \forall x \in A, \exists r = r(x) > 0$  s.t.  $B(x, r(x)) \subseteq A$ .

### ↪ Definition 1.3: Normed Space

Let  $X$  be a vector space over  $\mathbb{R}$ . The norm on  $X$ , denoted  $\|x\| \in \mathbb{R}$ , is a function that satisfies

1.  $\|x\| \geq 0$
2.  $\|x\| = 0 \iff x = 0$
3.  $\|c \cdot x\| = |c| \cdot \|x\|$
4.  $\|x + y\| \leq \|x\| + \|y\|$

If  $X$  is a normed vector space over  $\mathbb{R}$ , we can define a distance  $d$  on  $X$  by  $d(x, y) = \|x - y\|$ .

### ↪ Proposition 1.1

If  $X$  is a normed vector space over  $\mathbb{R}$ , a distance  $d$  on  $X$  by  $d(x, y) = \|x - y\|$  makes  $(X, d)$  a metric space.

Proof. 1.  $d(x, y) = \|x - y\| \geq 0$

$$2. d(x, y) = 0 \iff \|x - y\| = 0 \iff x - y = 0 \iff x = y$$

$$3. d(x, y) + d(y, z) = \|x - y\| + \|y - z\| \geq \|(x - y) + (y - z)\| = \|x - z\| := d(x, z)$$



⊗ **Example 1.1:  $L^p$  distance in  $\mathbb{R}^n$**

Let  $\bar{x} \in \mathbb{R}^n$ ,  $x = (x_1, x_2, \dots, x_n)$ . The  $L^p$  norm is defined

$$\|x\|_p := (|x_1|^p + |x_2|^p + \dots + |x_n|^p)^{\frac{1}{p}}.$$

In the case  $p = 2, n = 2$ , we simply have the standard Euclidean distance over  $\mathbb{R}^2$ .

Unit Balls: consider when  $\|x\|_p \leq 1$ , over  $\mathbb{R}^2$ .

- $p = 1 : |x_1| + |x_2| \leq 1$ ; this forms a “diamond ball” in the plane.
- $p = 2 : \sqrt{|x_1|^2 + |x_2|^2} \leq 1$ ; this forms a circle of radius 1. Clearly, this surrounds a larger area than in  $p = 2$ .

A natural question that follows is what happens as  $p \rightarrow \infty$ ? Assuming  $|x_1| \geq |x_2|$ :

$$\begin{aligned} \|x\|_p &= (|x_1|^p + |x_2|^p)^{\frac{1}{p}} \\ &= \left[ |x_1|^p \left( 1 + \left| \frac{x_2}{x_1} \right|^p \right) \right]^{\frac{1}{p}} \\ &= |x_1| \left( 1 + \left| \frac{x_2}{x_1} \right|^p \right)^{\frac{1}{p}} \end{aligned}$$

If  $|x_1| > |x_2|$ , this goes to  $|x_1|$ . If they are instead equal, then  $\|x\|_p = |x_1| \cdot 2^{\frac{1}{p}} \rightarrow |x_1| \cdot 1$  as well. Hence,  $\lim_{p \rightarrow \infty} \|x\|_p = \max\{|x_1|, |x_2|\}$ . Thus, the unit ball will approach  $\max\{|x_1|, |x_2|\} \leq 1$ , that is, the unit square.

↪ **Proposition 1.2**

Let  $x \in \mathbb{R}^n$ . Then,  $\|x\|_p \rightarrow \max\{|x_1|, \dots, |x_n|\}$  as  $p \rightarrow \infty$ .

**Remark 1.2.** This is an extension of the previous example to arbitrary real space; the proof follows nearly identically.

↪ **Definition 1.4: Convex Set**

Let  $X$  be a normed space, and take  $x, y \in X$ . The line segment from  $x$  to  $y$  is the set

$$\{t \cdot x + (1 - t) \cdot y : 0 \leq t \leq 1\}.$$

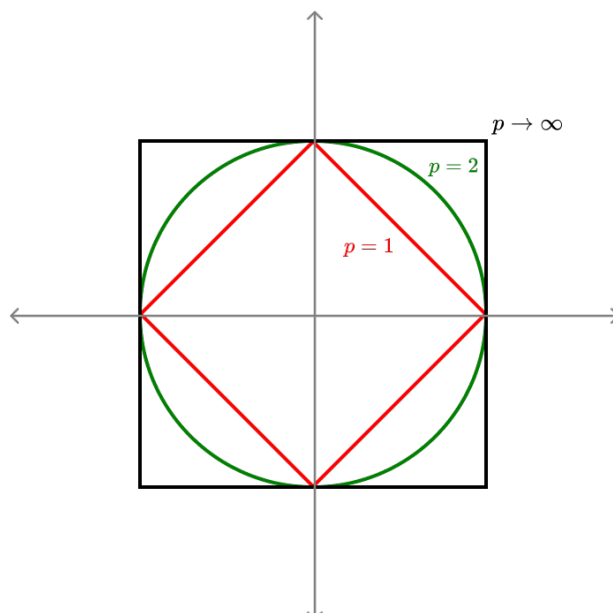


Figure 1: Regions of  $\mathbb{R}^2$  where  $\|x\|_p \leq 1$  for various values of  $p$ .

Let  $A \subseteq X$ .  $A$  is *convex*  $\iff \forall x, y \in A$ , we have that

$$(t \cdot x + (1 - t) \cdot y) \in A \forall 0 \leq t \leq 1.$$

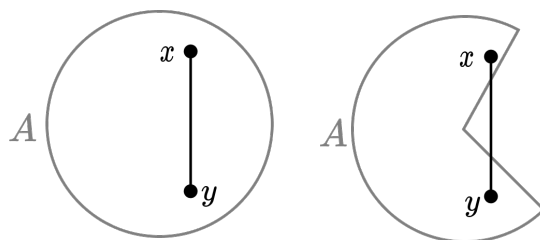


Figure 2: Convex (left) versus not convex (right) sets.

**Remark 1.3.** Think of this as saying “a set is convex iff every point on a line segment connected any two points is in the set”.

→ **Definition 1.5:**  $\ell_p$

The space  $\ell_p$  of sequences is defined as

$$\{x = (x_1, x_2, \dots, x_n, \dots) : \sum_{n=1}^{\infty} |x_n|^p < +\infty\} \quad *.$$

Then,  $*$  defines the  $\ell^p$  norm on the space of sequences; that is,  $\|x\|_p := (\sum_{n=1}^{\infty} |x_n|^p)^{\frac{1}{p}}$ .

⊗ **Example 1.2:**  $\ell_p, x_n = \frac{1}{n}$

. Let  $x_n = \frac{1}{n}$ . For which  $p$  is  $x \in \ell_p$ ? We have, raising the norm to the power of  $p$  for

case:

$$\begin{aligned} \|x\|_p^p &= |x_1|^p + |x_2|^p + \cdots + |x_n|^p + \cdots \\ &= 1^p + \left(\frac{1}{2}\right)^p + \cdots < \infty \iff p > 1. \end{aligned}$$

In the case that  $p = 1$ , this becomes a harmonic sum, which diverges.

⊗ **Example 1.3:  $L^p$  space of functions**

Let  $f(x)$  be a continuous function. We define the norm of  $f$  over an interval  $[a, b]$

$$\|f\|_p = \left[ \int_a^b |f(x)|^p dx \right]^{\frac{1}{p}}.$$

**Remark 1.4.** Triangle inequality for  $\|x\|_p$  or  $\|f\|_p$  is called *Minkowski inequality*;  $\|x\|_p + \|y\|_p \geq \|x + y\|_p$ . This will be discussed further.

⊗ **Example 1.4: Distances between sets in  $\mathbb{R}^2$**

Let  $A, B$  be bounded, closed, “nice” sets in  $\mathbb{R}^2$ . We define

$$d(A, B) := \text{Area}(A \triangle B),$$

where

$$A \triangle B : (A \setminus B) \cup (B \setminus A) = (A \cup B) \setminus (A \cap B).$$

It can be shown that this is a “valid” distance.

**Remark 1.5.**  $\triangle$  denotes the “symmetric difference” of two sets.

⊗ **Example 1.5:  $p$ -adic distance**

Let  $p$  be a prime number. Let  $x = \frac{a}{b} \in \mathbb{Q}$ , and write  $x = p^k \cdot \left(\frac{c}{d}\right)$ , where  $c, d$  are not divisible by  $p$ . Then, the  $p$ -adic norm is defined  $\|x\|_p := p^{-k}$ . It can be shown that this is a norm.

Suppose  $p = 2$ ,  $x = 28 = 4 \cdot 7 = 2^2 \cdot 7$ . Then,  $\|28\|_2 = 2^{-2} = \frac{1}{4}$ ; similarly,  $\|1024\|_2 = \|2^{10}\|_2 = 2^{-10}$ .

More generally, we have that  $\|2^k\|_2 = 2^{-k}$ ; conversely,  $\|2^{-k}\| = 2^k$ . That is, the closer to 0, the larger the distance, and vice versa, contrary to our notion of Euclidean distance.

↪ **Proposition 1.3**

$\|x\|_p$  as defined above is a well-defined norm over  $\mathbb{Q}$ .

Proof. ■

## 2 Point-Set Topology

### 2.1 Definitions

↪ **Definition 2.1: Topological space**

A set  $X$  is a topological space if we have a collection of subsets  $\tau$  of  $X$  called *open sets* s.t.

1.  $\emptyset \in \tau, X \in \tau$
2. Consider  $\{A_\alpha\}_{\alpha \in I}$  where  $A_\alpha$  an open set for any  $\alpha$ ; then,  $\bigcup_{\alpha \in I} A_\alpha \in \tau$ , that is, it is also an open set.
3. If  $J$  is a finite set, and  $A_\beta$  open for all  $\beta \in J$ , then  $\bigcap_{\beta \in J} A_\beta \in \tau$  is also open.

In other words, 2.: arbitrary unions of open sets are open, and 3.: finite intersections of open sets are open.

↪ **Definition 2.2: Closed sets**

Closed sets are complements of open sets; hence, axioms for closed sets follow appropriately;

- 1.\*  $X, \emptyset$  closed;
- 2.\*  $B_\alpha$  closed  $\forall \alpha \in I \implies \bigcap_{\alpha \in I} B_\alpha$  closed.
- 3.\*  $B_\beta$  closed  $\forall \beta \in J, J$  finite, then  $\bigcup_{\beta \in J} B_\beta$  also closed.

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↪ **Definition 2.3: Equivalence of Metrics**

Suppose we have a metric space  $X$  with two distances  $d_1, d_2$ ; will these necessarily admit the same topology?

A sufficient condition is that, if  $\forall x \neq y \in X, \exists 1 < C < +\infty$  s.t.

$$\frac{1}{C} < \frac{d_1(x, y)}{d_2(x, y)} < C.$$

That is, the distances are equivalent, up to multiplication by a constant.

Indeed, this condition gives that  $d_2 < C d_1$  and  $d_2 > \frac{d_1}{C}$ ; this gives

$$B_{d_1}(x, \frac{r}{C}) \subseteq B_{d_2}(x, r) \subseteq B_{d_1}(x, C \cdot r).$$

Hence,  $d_1, d_2$  define the same open/closed sets on  $X$  thus admitting the same topologies.

We write  $d_1 \asymp d_2$ .

**Remark 2.1.** If  $d_1 \asymp d_2$  and  $d_2 \asymp d_3$ , then also  $d_1 \asymp d_3$ . Moreover, clearly,  $d_1 \asymp d_1$  and  $d_1 \asymp d_2 \implies d_2 \asymp d_1$ , hence this is a well-defined equivalence relation.

Hence, it's enough to show that  $\forall 1 < p < +\infty$ , we have  $\|x\|_p \asymp \|x\|_\infty$  to show that any  $\|x\|_q$  norm are equivalent for all  $q$  on  $\mathbb{R}^n$ .

#### ↪ **Definition 2.4: Interior, Boundary of a Topological Set**

Let  $X$  be a topological space,  $A \subseteq X$  and let  $x \in X$ . We have the following possibilities

1.  $\exists U$ -open :  $x \in U \subseteq A$ . In this case, we say  $x$  is the *interior* of  $A$ , denoted

$$x \in \text{Int}(A).$$

2.  $\exists V$ -open :  $x \in V \subseteq X \setminus A = A^C$ . In this case, we write

$$x \in \text{Int}(X^C).$$

3.  $\forall U$ -open :  $x \in U, U \cap A \neq \emptyset$  AND  $U \cap A^C \neq \emptyset$ . In this case, we say  $x$  is in the *boundary* of  $A$ , and denote

$$x \in \partial A.$$

#### ↪ **Definition 2.5: Closure**

$x \in \text{Int}(A)$  or  $x \in \partial A$  (that is,  $x \in \text{Int}(A) \cup \partial A$ )  $\iff$  every open set  $U$  that contains  $x$  intersects  $A$ .<sup>1</sup> Such points are called *limit points* of  $A$ . The set of all limit points of  $A$  is called the *closure* of  $A$ , denoted  $\overline{A}$ .

<sup>1</sup>“Requires” proof.

**Remark 2.2.** We have that

$$\text{Int}(A) \subseteq A \subseteq \overline{A} = \text{Int}(A) \cup \partial A.$$

↪ **Proposition 2.1: Properties of  $\text{Int}(A)$**

$\text{Int}(A)$  is *open*, and it is the largest open set contained in  $A$ . It is the union of all  $U$ -open s.t.  $U \subseteq A$ . Moreover, we have that

$$\text{Int}(\text{Int}(A)) = \text{Int}(A).$$

↪ **Proposition 2.2: Properties of  $\overline{A}$**

$\overline{A}$  is *closed*;  $\overline{A}$  is the smallest closed set that contains  $A$ , that is,  $\overline{A} = \bigcap B$  where  $B$  closed and  $A \subseteq B$ . We have too that

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

↪ **Proposition 2.3**

1.  $A$  is open  $\iff A = \text{Int}(A)$
2.  $A$  is closed  $\iff A = \overline{A}$

## 2.2 Basis

↪ **Definition 2.6: Basis for a Topology**

Let  $\tau$  be a topology on  $X$ . Let  $\mathcal{B} \subseteq \tau$  be a collection of open sets in  $X$  such that every open set is a union of open sets in  $\mathcal{B}$ .

⊗ **Example 2.1: Example Basis**

$X = \mathbb{R}$ , and  $\mathcal{B} = \{\text{all open intervals } (a, b) : -\infty < a < b < +\infty\}$ .

↪ **Proposition 2.4**

Let  $\mathcal{B}$  be a collection of open sets in  $X$ . Then,  $\mathcal{B}$  is a basis  $\iff$

1.  $\forall x \in X, \exists U\text{-open} \in \mathcal{B} \text{ s.t. } x \in U$ .
2. If  $U_1 \in \mathcal{B}$  and  $U_2 \in \mathcal{B}$ , and  $x \in U_1 \cap U_2$ , then  $\exists U_3 \in \mathcal{B} \text{ s.t. } x \in U_3 \subseteq U_1 \cap U_2$ .

⊗ **Example 2.2**

Consider  $X = \mathbb{R}$ . Requirement 1. follows from taking  $U = (x - \varepsilon, x + \varepsilon)$  for any  $\varepsilon > 0$ . For 2., suppose  $x \in (a, b) \cap (c, d) =: U_1 \cap U_2$ . Let  $U_3 = (\max\{a, c\}, \min\{b, d\})$ ; then, we have that  $U_3 \subseteq U_1 \cap U_2$ , while clearly  $x \in U_3$ .



### → **Proposition 2.5**

In a metric space, a basis for a topology is a collection of open balls,

$$\{B(x, r) : x \in X, r > 0\} = \{\{y \in X : d(x, y) < r\} : x \in X, r > 0\}.$$

*Proof.* We prove via proposition 2.4. Property 1. holds clearly;  $x \in B(x, \varepsilon)$ -open  $\subseteq \mathcal{B}$ .

For property 2., let  $x \in B(y_1, r_1) \cap B(y_2, r_2)$ , that is,  $d(x, y_1) < r_1$  and  $d(x, y_2) < r_2$ . Let

$$\delta := \min\{r_1 - d(x, y_1), r_2 - d(x, y_2)\}.$$

We claim that  $B(x, \delta) \subseteq U_1 \cap U_2$ .

Let  $z \in B(x, \delta)$ . Then,

$$d(z, y_1) \stackrel{\triangle}{\leq} d(z, x) + d(x, y_1) < \delta + d(x, y_1) \leq r_1 - d(x, y_1) + d(x, y_1) = r_1,$$

hence, as  $d(z, y_1) < r_1 \implies z \in B(y_1, r_1) = U_1$ . Replacing each occurrence of  $y_1, r_1$  with  $y_2, r_2$  respectively gives identically that  $z \in B(y_2, r_2) = U_2$ . Hence, we have that  $B(x, \delta) \subseteq U_1 \cap U_2$  and 2. holds. ■

## 2.3 Subspaces

### → **Definition 2.7**

Let  $X$  be a topological space and let  $Y \subseteq X$ . We define the subspace topology on  $Y$ :

1. Open sets in  $Y = \{Y \cap \text{open sets in } X\}$

### → **Proposition 2.6: Consequences of Subspace Topologies**

Suppose  $\mathcal{B}$  is a basis for a topology in  $X$ . Then,  $\{U \cap Y : U \in \mathcal{B}\}$  forms a basis for the subspace  $Y \subseteq X$ .

Suppose  $X$  a metric space. Then,  $Y$  is also a metric space, with the same distance.

### → **Proposition 2.7**

Let  $Y \subseteq X$ - a metric space. Then, the metric space topology for  $(Y, d)$  is the same as the subspace topology.

Proof. (Sketch) A basis for the open sets in  $X$  can be written  $\bigcup_{\alpha \in I} B(x_\alpha, r_\alpha)$ ; hence

$$Y \cap \left( \bigcup_{\alpha \in I} B(x_\alpha, r_\alpha) \right) = \bigcup_{\alpha \in I} (Y \cap B(x_\alpha, r_\alpha))$$

is an open set topology for  $Y$ . ■

### ↪ **Lemma 2.1**

Let  $A \subseteq X$ -open,  $B \subseteq A$ ;  $B$ -open in subspace topology for  $A \iff B$ -open in  $X$ .

### ↪ **Lemma 2.2**

Let  $Y \subseteq X$ ,  $A \subseteq Y$ . Then,  $\overline{A}$  in  $Y = Y \cap \overline{A}$  in  $X$ . We can denote this

$$\overline{A}_Y = \overline{A}_X \cap Y.$$

## 2.4 Continuous Functions

### ↪ **Definition 2.8: Continuous Function**

Let  $X, Y$  be topological spaces. Let  $f : X \rightarrow Y$ .  $f$  is *continuous*  $\iff \forall$  open  $V \in Y$ ,  $f^{-1}(V)$ -open in  $X$ .

### ↪ **Proposition 2.8**

This definition is consistent with the normal  $\varepsilon$ - $\delta$  definition on the real line.

Proof. Let  $f : \mathbb{R} \rightarrow \mathbb{R}$ , continuous; that is,  $\forall \varepsilon > 0, \forall x \in \mathbb{R} \exists \delta > 0$  s.t.  $|x_1 - x| < \delta$ , then  $|f(x_1) - f(x)| < \varepsilon$ .

Let  $V \subseteq \mathbb{R}$  open. Let  $y \in V$ . Then,  $\exists \varepsilon : (y - \varepsilon, y + \varepsilon) \subseteq V$ . Let  $y = f(x)$ , hence  $y \in f^{-1}(V)$ . Now, if  $d(x, x_1) < \delta$ , we have that  $d(f(x_1), f(x)) < \varepsilon$  (by continuity of  $f$ ), hence  $f(x_1) \in (y - \varepsilon, y + \varepsilon) \subseteq V$ ; moreover,  $(x - \delta, x + \delta) \subseteq f^{-1}(V)$ , thus  $f^{-1}(V)$  is open as required.

The inverse of this proof follows identically. ■

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### ↪ **Proposition 2.9**

Suppose  $\mathcal{B}$  forms a basis of topology for  $Y$ . Then,  $f : X \rightarrow Y$  is continuous if  $f^{-1}(U)$  open  $\forall U \in \mathcal{B}$ .

Proof. If  $U$ -open set in  $Y$ , then  $\exists I$ -index set and a collection of open sets  $\{A_\alpha\}_{\alpha \in I}$ ,  $A_\alpha \in \mathcal{B}$ , s.t.  $U = \cup_{\alpha \in I} A_\alpha$ . Then, we have

$$f^{-1}(U) = f^{-1}(\cup_{\alpha \in I} (A_\alpha)) = \cup_{\alpha \in I} \underbrace{f^{-1}(A_\alpha)}$$

Hence, if each  $f^{-1}(A_\alpha)$  open, then  $\cup_{\alpha \in I} f^{-1}(A_\alpha)$  open; hence it suffices to check if  $f^{-1}(U) \forall U$ -open in  $V$  is open to see if  $f$  continuous. ■

↪ **Theorem 2.1: Continuity of Composition**

If  $f : X \rightarrow Y$  continuous and  $g : Y \rightarrow Z$  continuous, then  $g \circ f$  continuous as well.

Proof. Let  $U$ -open in  $Z$ . Then

$$(g \circ f)^{-1}(U) = f^{-1}(\underbrace{g^{-1}(U)}_{\text{open in } Y})$$

open in  $X$

■

↪ **Proposition 2.10**

If  $f : X \rightarrow Y$  continuous and  $A \subseteq X$ ,  $A$  has subspace topology, then  $f|_A : A \rightarrow Y$  is also continuous.<sup>2</sup>

<sup>2</sup>We denote  $f|_A$  as the restriction of the domain of  $f$  to  $A$ .

Proof. Let  $U$ -open in  $Y$ . Then

$$(f|_A)^{-1}(U) = \underbrace{f^{-1}(U)}_{\text{open}} \cap \underbrace{A}_{\text{open}}$$

By the definition of subspace topology, this is an open set and hence  $f|_A$  is continuous. ■

## 2.5 Product Spaces

↪ **Definition 2.9: Finite Product Spaces**

Let  $X_1, \dots, X_n$  be topological spaces. We define

$$(X_1 \times X_2 \times \dots \times X_n),$$

and aim to define a *product topology*; a basis of which consists of cylinder sets.

↪ **Definition 2.10: Cylinder Set**

A *cylinder set* has the form

$$A_1 \times A_2 \times \cdots \times A_n$$

where each  $A_j$ -open in  $X_j$ .

⊗ **Example 2.3**

Given an open interval  $(a_1, b_1), (a_2, b_2) \subset \mathbb{R}$ , the set  $(a_1, b_1) \times (a_2, b_2) \subset \mathbb{R}^2$  is a basis for the topology on  $\mathbb{R}^2$ .

↪ **Definition 2.11: Projection**

Let  $X_1 \times X_2 \times \cdots \times X_n =: X$ . The *projection*  $\pi_j : X \rightarrow X_j$  maps  $(x_1, \dots, x_n) \rightarrow x_j \in X_j$ .

**Remark 2.3.** One can show  $\pi_j$  continuous.

↪ **Definition 2.12: Coordinate Function**

Given a function  $f : Y \rightarrow X_1 \times \cdots \times X_n = (x_1(y), x_2(y), \dots, x_n(y))$ . The *coordinate function* is

$$f_j = \pi_j \circ f; \quad f_j = x_j(y).$$

↪ **Proposition 2.11**

$f : Y \rightarrow X = X_1 \times \cdots \times X_n$  continuous  $\iff f_j : Y \rightarrow X_j$  continuous.

*Proof.* Its enough to show that  $\forall U \in \mathcal{B}$ -basis for  $X$ -product space,  $f^{-1}(U)$ -open in  $Y$ . Take  $\overline{U} = A_1 \times \cdots \times A_n$ -open. Then, we claim that

$$f^{-1}(U) = f^{-1}(A_1 \times \cdots \times A_n) = f_1^{-1}(A_1) \cap f_2^{-1}(A_2) \cap \cdots \cap f_n^{-1}(A_n). \quad \star$$

If this holds, then as each  $f_i$  continuous (being a composition of continuous functions) and each  $A_i$  open in  $X_i$ , then each  $f_i^{-1}(A_i)$  open in  $Y$  and hence  $\star$ , being the finite intersection of open sets in  $Y$ , is itself open in  $Y$ . ■

⊗ **Example 2.4: Fourier Transform: Motivation for Infinite Product Topologies**

Let  $f \in C([0, 2\pi])$  is real-valued. We write the  $n$ th Fourier coefficients

$$\begin{aligned} \hat{f}(n) &= \frac{1}{2\pi} \int_0^{2\pi} f(x) e^{-inx} dx \\ &= \frac{1}{2\pi} \int_0^{2\pi} f(x) \cos(nx) dx - i \frac{1}{2\pi} \int_0^{2\pi} f(x) \sin(nx) dx. \end{aligned}$$

And the Fourier transform of  $f$  as the infinite product

$$f(x) \mapsto (\dots, \hat{f}(-n), \hat{f}(-n+1), \dots, \hat{f}(-1), \hat{f}(0), \hat{f}(1), \dots, \hat{f}(n), \dots) \in \prod_{n \in \mathbb{Z}} (\mathbb{C})_n.$$

Hence, this is an (countably, as indexed by integers) infinite product space.

Now, let  $f : \mathbb{R} \rightarrow \mathbb{R}$ . Suppose  $f(x) \rightarrow 0$  “fast enough” as  $|x| \rightarrow \infty$  and  $f$  continuous. Then, we can define the Fourier coefficients

$$\hat{f}(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{-itx} dx,$$

where  $t \in \mathbb{R}$ . We then have the transform

$$f \mapsto \{\hat{f}(t)\}_{t \in \mathbb{R}}.$$

In this case, our index set is  $\mathbb{R}$  is (uncountably) infinite.

### ↪ **Definition 2.13: Product Topology/Cylinder Sets for $\infty$ Products**

Let  $X = \prod_{\alpha \in I} X_\alpha$ . Then, a basis for  $X$  is given by cylinder sets of the form  $A = \prod_{\alpha \in I} A_\alpha$  where  $A_\alpha$ -open in  $X_\alpha$ , AND  $A_\alpha = X_\alpha$  except for finitely many indices  $\alpha$ .

That is, there exists a finite set  $J = (\alpha_1, \dots, \alpha_k) \subseteq I$ , such that we can write  $A = \prod_{\alpha \in J} A_\alpha \times \prod_{\alpha \notin J} X_\alpha$  (where  $A_\alpha$  open in  $X_\alpha$ ).

### ↪ **Proposition 2.12**

Given  $f : Y \rightarrow \prod_{\alpha \in I} X_\alpha = X$ , then (taking  $f_\alpha = \pi_\alpha \circ f$  as before) we have that  $f$  is continuous in  $X \iff f_\alpha : Y \rightarrow X_\alpha$  continuous in  $X_\alpha \forall \alpha \in I$ .

**Remark 2.4.** *Extension of proposition 2.11 to infinite product space.*

Proof. Write  $U = \prod_{\alpha \in J} A_\alpha \times \prod_{\alpha \notin J} X_\alpha$ . Then,

$$f^{-1}(U) = \bigcap_{\alpha \in J} f_\alpha^{-1}(A_\alpha)$$

which is open in  $Y$ , hence  $f$  continuous. ■

**Remark 2.5.** *The intersection of the entire spaces give no restriction.*

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## 2.6 More on Metric Spaces?

↪ **Proposition 2.13**

Different metrics can define the same topology.

⊗ **Example 2.5**

1. Different  $\ell_p$  metrics in  $\mathbb{R}^n$  (PSET 1)
2. Let  $(X, d)$  be a metric space. Then,

$$\tilde{d}(x, y) := \frac{d(x, y)}{d(x, y) + 1}$$

is also a metric (the first two axioms are trivial), and defines the same topology. Note, moreover, that  $\tilde{d}(x, y) \leq 1 \forall x, y$ ; this distance is bounded, and can often be more convenient to work with in particular contexts.

↪ **Question 2.1**

Suppose  $(X_k, d_k)$  are metric spaces  $\forall k \geq 1$ . Then, we can define the product topology  $\tau$  on

$$X := \prod_{k=1}^{\infty} X_k.$$

Does the product topology  $\tau$  come from a metric? That is, is  $\tau$  metrizable?

**Remark 2.6.** *There do indeed exist examples of non-metrizable topological spaces; this question is indeed well-founded.*

*Answer.* Let  $\underline{x} = (x_1, x_2, \dots, x_n, \dots), \underline{y} = (y_1, y_2, \dots, y_n, \dots) \in \prod_{k=1}^{\infty} X_k$  (where  $x_i, y_i \in X_i$ ) be infinite sequences of elements. Then, for each metric space  $X_k$  take the metric

$$\tilde{d}_k(x_k, y_k) = \frac{d_k(x_k, y_k)}{1 + d_k(x_k, y_k)}$$

(as in the example above). Then, we define

$$D(\underline{x}, \underline{y}) = \sum_{k=1}^{\infty} \frac{\tilde{d}_k(x_k, y_k)}{2^k},$$

noting that  $D(\underline{x}, \underline{y}) \leq \sum_{k=1}^{\infty} \frac{1}{2^k} = 1$  (by our construction, “normalizing” each metric), hence this is a valid, *converging* metric (which wouldn’t otherwise be guaranteed if we didn’t normalize the metrics). It remains to show whether this metric omits the same topology as  $\tau$ . ■

## 2.7 Compactness

↪ **Definition 2.14: Compact**

A set  $A$  in a topological space is said to be *compact* if every cover has a finite subcover. That is, if

$$A \subseteq \bigcup_{\alpha \in I} U_{\alpha} - \text{open},$$

then  $\exists \{\alpha_1, \dots, \alpha_n \in I\}$  such that  $A \subseteq \bigcup_{i=1}^n U_{\alpha_i}$ .

↪ **Proposition 2.14**

A closed interval  $[a, b]$  is compact.

Proof. If  $a = b$ , this is clear. Suppose  $a < b$ . Then, suppose

$$[a, b] \subseteq \bigcup_{\alpha \in I} U_{\alpha} - \text{open}.$$

Then, it must be that  $a \in U_{\alpha_1}$  for some  $\alpha_1$ ; hence,  $\exists \varepsilon > 0$   $(a - \varepsilon, a + \varepsilon) \subseteq U_{\alpha_1}$ . Let  $c = a + \frac{\varepsilon}{2}$ , then  $[a, c] \subseteq U_{\alpha_1}$ . Then,  $[a, c]$  has a finite subcover; it is covered by the single open set  $U_{\alpha_1}$ .

Let, then,  $l$  = least upper bound for all  $c \leq b$  s.t.  $[a, c]$  has a finite subcover. Then,  $l \in [a, b]$  and so  $\exists \beta \in I$  such that  $l \in U_{\beta}$ . It follows that  $\exists \varepsilon > 0$  s.t.  $[l - \varepsilon, l] \subseteq U_{\beta}$ .

By our definition of  $l$ ,  $\exists c_j$  s.t.  $d(l, c_j) < \frac{1}{j}$  s.t.  $[a, c_j]$  is contained in a finite union of  $U_{\alpha}$ 's. Let  $c_j \in [l - \varepsilon, l]$ . Then,  $[a, c_j] \subseteq \bigcup_{i=1}^k U_{\alpha_i}$ , and then, the interval  $[a, l] \subseteq \bigcup_{i=1}^k U_{\alpha_i} \cup U_{\beta}$ .

But we can “choose”  $U_{\beta}$  such that  $[l, l + \varepsilon] \subseteq U_{\beta}$ , and so we'd further have that  $[a, l + \varepsilon] \subseteq \bigcup_{i=1}^k U_{\alpha_i} \cup U_{\beta}$ ; but we have that  $L + \varepsilon > l$ , and we have a contradiction to  $l$  being the least upper bound for which this holds, unless  $l = b$  itself. Then, we cannot “increase” further, and hence  $l = b$  and so  $[a, l] = [a, b] \subseteq$  a finite union of open sets. ■

**Remark 2.7.** A similar proof shows that  $[a, b]$  is connected; we cannot cover it by two disjoint open sets.

↪ **Theorem 2.2: On Compactness**

Let  $A \subseteq \mathbb{R}^n$ . Then,  $A$  compact  $\iff$   $A$  closed and bounded.

↪ **Proposition 2.15**

If  $X, Y$  are compact topological spaces, then  $X \times Y$  is compact.

**Remark 2.8.** By induction, if  $X_1, \dots, X_n$  compact, so is  $\prod_{i=1}^n X_i$ .

↪ **Proposition 2.16**

A closed subset of a compact topological space is compact in the subspace topology.

Proof. (Of theorem 2.2)

(  $\Leftarrow$  ) If  $A \subseteq \mathbb{R}^n$  closed and bounded, then  $A \subseteq [-R, +R]^n$  for some  $R > 0$  (it is contained in some “ $n$ -cube”). Then, we have that  $[-R, R]$  is compact, by proposition 2.14, proposition 2.15, and proposition 2.16,  $A$  itself compact.

(  $\Rightarrow$  ) Suppose  $A \subseteq \mathbb{R}^n$  is compact. Then,  $\bigcup_{x \in A} B(x, \varepsilon)$  for some  $\varepsilon > 0$  is an open cover of  $A$ . As  $A$  compact, there must exist a finite subcover of this cover,  $A \subseteq \bigcup_{i=1}^N B(x_i, r_i)$ . Let  $R := \max_{i=1}^N (||x_i|| + r_i)$ . Then,  $A \subseteq \overline{B(0, R)}$ , that is,  $A$  is bounded.

Now, suppose  $x$  is a limit point of  $A$ . Then, any neighborhood of  $x$  contains a point in  $A$ , so  $\forall r > 0, B(x, r) \cap A \neq \emptyset$ , and so  $\overline{B(x, r)}$  also contains a point of  $A$  for any  $r > 0$ .

Now, suppose  $x \notin A$  (looking for a contradiction). Then,

$$U := \bigcup_{r>0} U_r := \bigcup_{r>0} (\mathbb{R}^n \setminus \overline{B(x, r)}) = \mathbb{R}^n \setminus \{x\}$$

is an open cover for the set  $A$ .  $A$  being compact implies that  $U$  has an finite subcover such that  $A \subset U_{r_1} \cup U_{r_2} \cup \dots \cup U_{r_N}$ . Let  $r_0 = \min_{i=1}^N r_i$ . Then,  $A \subseteq U_{r_0}$ , and  $A \cap B(x, r_0) = \emptyset$ ; but this is a contradiction to the definition of a limit point, hence any limit point  $x$  is contained in  $A$  and  $A$  is thus closed by definition. ■

#### ↪ **Proposition 2.17**

Compact  $\Rightarrow$  sequentially compact; that is, every sequence in a compact set has a convergent subsequence.

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