

PMATH 351: Real Analysis

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1. Cardinality

Definition 1.1 — domain, range, image, inverse image.

Let X and Y be sets and let $f : X \rightarrow Y$. Recall the **domain** of f and the **range** of f are the sets

$$\text{Domain}(f) = X, \text{Range}(f) = f(X) = \{f(x) | x \in X\}$$

for $A \subseteq X$, the **image** of A under f is the set

$$f(A) = \{f(x) | x \in A\}$$

For $B \subseteq Y$, the **inverse image** of B under f is the set

$$f^{-1}(B) = \{x \in X | f(x) \in B\}$$

Definition 1.2 — Composite.

Let X, Y and Z be sets, let $f : X \rightarrow Y$ and let $g : Y \rightarrow Z$. We define the **composite** function $(g \circ f)(x) = g(f(x))$ for all $x \in X$

Definition 1.3 — injective, surjective, bijective.

We say that f is **injective** (or **one-to-one**) when for every $y \in Y$ there exists **at most** one $x \in X$ such that $f(x) = y$. Equivalently, f is injective when for all $x_1, x_2 \in X$, if $f(x_1) = f(x_2)$ then $x_1 = x_2$.

We say that f is **surjective** (or **onto**) when for every $y \in Y$ there exists **at least** one $x \in X$ such that $f(x) = y$. Equivalently, f is surjective when $\text{Range}(f) = Y$

We say that f is **bijective** (or **invertible**) when f is both injective and surjective, that is when for every $y \in Y$ there exists exactly one $x \in X$ such that $f(x) = y$. When f is both injective and surjective, that is when for every $y \in Y$ there exists exactly one $x \in X$ such that $f^{-1} : Y \rightarrow X$ such that for all $y \in Y$, $f^{-1}(y)$ is equal to the unique element $x \in X$ such that $f(x) = y$. Note that when f is bijective so is f^{-1} , and in this case we have $(f^{-1})^{-1} = f$

Theorem 1.1 Let $f : X \rightarrow Y$ and let $g : Y \rightarrow Z$. Then

- (1) If f and g are both injective then so is $g \circ f$
- (2) If f and g are both surjective then so is $g \circ f$
- (3) If f and g are both invertible then so is $g \circ f$, and in this case $(g \circ f)^{-1} = f^{-1} \circ g^{-1}$

Proof.

- (1) Suppose that f and g are both injective. Let $x_1, x_2 \in X$. If $g(f(x_1)) = g(f(x_2))$ then since g is injective we have $f(x_1) = f(x_2)$, and then since f is injective we have $x_1 = x_2$. Thus $g \circ f$ is injective.
- (2) Suppose that f and g are both surjective. Given $z \in Z$, since g is surjective we can choose $y \in Y$ so that $g(y) = z$, then since f is surjective we can choose $x \in X$ so that $f(x) = y$, and then we have $g(f(x)) = g(y) = z$. Thus $g \circ f$ is surjective.
- (3) Follows (1) and (2). ■

Definition 1.4 — identity function.

For a set X , we define the **identity function** on X to be the function $I_X : X \rightarrow X$ given by $I_X(x) = x$ for all $x \in X$. Note that for $f : X \rightarrow Y$ we have $f \circ I_X = f$ and $I_Y \circ f = f$.

Definition 1.5 — inverse.

Let X and Y be sets and let $f : X \rightarrow Y$. A **left inverse** of f is a function $g : Y \rightarrow X$ given by $g \circ f = I_X$. Equivalently, a function $g : Y \rightarrow X$ is a left inverse of f when $g(f(x)) = x$ for all $x \in X$.

A **right inverse** of f is a function $h : Y \rightarrow X$ such that $f \circ h = I_Y$. Equivalently, a function $h : Y \rightarrow X$ is a right inverse of f when $f(h(y)) = y$ for all $y \in Y$.

Theorem 1.2 Let X and Y be nonempty sets and let $f : X \rightarrow Y$. Then

- (1) f is injective $\iff f$ has a left inverse.
- (2) f is surjective $\iff f$ has a right inverse.
- (3) f is bijective $\iff f$ has a left inverse g and a right inverse h , and in this case we have $g = h = f^{-1}$.

Proof.

- (1) Suppose first that f is injective. Since $X \neq \emptyset$ we can choose $a \in X$ and then define $g : Y \rightarrow X$ as follows: if $y \in \text{Range}(f)$ then (using the fact the f is injective) we define $g(y)$ to be the unique element $x_y \in X$ with $f(x_y) = y$, and if $y \notin \text{Range}(f)$, then we define $g(y) = a$. Then for every $x \in X$ we have $y = f(x) \in \text{Range}(f)$, so $g(y) = x_y = x$, that is $g(f(x)) = x$. Conversely, if f has a left inverse, say g , then f is injective since for all $x_1, x_2 \in X$, if $f(x_1) = f(x_2)$ then $x = g(f(x_1)) = g(f(x_2)) = x_2$.
- (2) Suppose first that f is onto. For each $y \in Y$, choose $x_y \in X$ with $f(x_y) = y$, then define $g : X \rightarrow Y$ by $g(y) = x_y$ (We need the Axiom of Choice for this). Then g is a right inverse of f since for every $y \in Y$ we have $f(g(y)) = f(x_y) = y$. Conversely, if f has a right inverse, say g , then f is onto since given any $y \in Y$ we can choose $x = g(y)$ and then we have $f(x) = f(g(y)) = y$.
- (3) Suppose first that f is bijective. The inverse function $f^{-1} : Y \rightarrow X$ is a left inverse for f because given $x \in X$ we can let $y = f(x)$ and then $f^{-1}(y) = x$ so that $f^{-1}(f(x)) = f^{-1}(y) = x$. Similarly, f^{-1} is a right inverse for f because given $y \in Y$ we can let x be the unique element in X with $y = f(x)$ and then we have $x = f^{-1}(y)$ so that $f(f^{-1}(y)) = f(x) = y$. Conversely, suppose that g is a left inverse for f and h

is a right inverse for f . Since f has a left inverse, it is injective by (1). Since f has a right inverse, it is surjective by (2). Since f is injective and surjective, it is bijective. As shown above, the inverse function f^{-1} is both a left inverse and a right inverse. Finally, note that $g = f^{-1} = h$ because for all $y \in Y$ we have

$$g(y) = g(f(f^{-1}(y))) = f^{-1}(y) = f^{-1}(f(h(y))) = h(y)$$

■

Corollary 1.3

Let X and Y be sets. Then there exists an injective map $f : X \rightarrow Y$ if and only if there exists a surjective map $g : Y \rightarrow X$.

Proof. Suppose $f : X \rightarrow Y$ is an injective map. Then f has a left inverse. Let g be a left inverse of f . Since $g \circ f = I_X$, we see that f is a right inverse of g . Since g has a right inverse, g is surjective. Thus, there is a surjective map $g : Y \rightarrow X$. Similarly, if $g : Y \rightarrow X$ is surjective, then it has a right inverse $f : X \rightarrow Y$ which is injective. ■

Definition 1.6 — same cardinality, less than or equal to, less than.

Let A and B be sets. We say that A and B have the **same cardinality**, and write $|A| = |B|$, when there exists a bijective map: $f : A \rightarrow B$ (or equivalently when there exists a bijective map $g : B \rightarrow A$).

We say that the cardinality of A is **less than or equal to** the cardinality of B , and write $|A| \leq |B|$, when there exists an injective map $f : A \rightarrow B$ (or equivalently a surjective map $g : B \rightarrow A$).

We say that the cardinality of A is **less than** the cardinality of B , and write $|A| < |B|$, when $|A| \leq |B|$ and $|A| \neq |B|$, (that is when there exists an injective map $f : A \rightarrow B$ but there does not exist a bijective map $g : A \rightarrow B$).

We also write $|A| \geq |B|$ when $|B| \leq |A|$; and $|A| > |B|$ when $|B| < |A|$.

■ **Example 1.1** Let $\mathbb{N} = \{n \in \mathbb{Z} | n \geq 0\} = \{0, 1, 2, \dots\}$.

- (1) The map $f : \mathbb{N} \rightarrow 2\mathbb{N}$ given by $f(k) = 2k$ is bijective, so $|2\mathbb{N}| = |\mathbb{N}|$.
- (2) The map $g : \mathbb{N} \rightarrow \mathbb{Z}$ given by $g(2k) = k$ and $g(2k+1) = -k-1$ for $k \in \mathbb{N}$ is bijective, so we have $|\mathbb{Z}| = |\mathbb{N}|$.
- (3) The map $h : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N}$ given by $h(k, l) = 2^k(2l+1) - 1$ is bijective, so we have $|\mathbb{N} \times \mathbb{N}| = |\mathbb{N}|$.

Theorem 1.4 For all sets A , B and C

- (1) $|A| = |A|$
- (2) If $|A| = |B|$ then $|B| = |A|$
- (3) If $|A| = |B|$ and $|B| = |C|$, then $|A| = |C|$
- (4) $|A| \leq |B| \iff (|A| = |B| \text{ or } |A| < |B|)$
- (5) If $|A| \leq |B|$ and $|B| \leq |C|$, then $|A| \leq |C|$

Proof.

- (1) holds because the identity function $I_A : A \rightarrow A$ is bijective.
- (2) holds because if $f : A \rightarrow B$ is bijective then so is $f^{-1} : B \rightarrow A$.
- (3) holds because if $f : A \rightarrow B$ and $g : B \rightarrow C$ are bijective then so is the composite $g \circ f : A \rightarrow C$

■

Definition 1.7 — finite, infinite, countable.

Let A be a set. For each $n \in \mathbb{N}$, let $S_n = \{0, 1, 2, \dots, n-1\}$. For $n \in \mathbb{N}$, we say that the cardinality of A is equal to n , or that A has n **elements**, and we write $|A| = n$, when $|A| = |S_n|$.

We say that A is **finite** when $|A| = n$ for some $n \in \mathbb{N}$. We say A is **infinite** when A is not finite. We say that A is **countable** when $|A| = |\mathbb{N}|$.

Note 1.1 When a set A is finite with $|A| = n$, and when $f : A \rightarrow S_n$ is a bijection, if we let $a_k = f^{-1}(k)$ for each $k \in S_n$ then we have $A = \{a_0, a_1, \dots, a_{n-1}\}$ with the elements a_k distinct. Conversely, if $A = \{a_0, a_1, \dots, a_{n-1}\}$ with the elements a_k all distinct, then we define a bijection $f : A \rightarrow S_n$ by $f(a_k) = k$. Thus we see that A is finite with $|A| = n$ if and only if A is of the form $A = \{a_0, a_1, \dots, a_{n-1}\}$ with the elements a_k all distinct. Similarly, a set A is countable if and only if A is of the form $A = \{a_0, a_1, a_2, \dots\}$ with the elements a_k all distinct.

Note 1.2 For $n \in \mathbb{N}$, if A is a finite set with $|A| = n + 1$ and $a \in A \setminus \{a\} = n$. Indeed, if $A = \{a_0, a_1, \dots, a_n\}$ with the elements a_i distinct, and if $a = a_k$ so that we have $A \setminus \{a\} = \{a_0, a_1, \dots, a_{k-1}, a_{k+1}, \dots, a_n\}$, then we can define a bijection $f : S_n \rightarrow A \setminus \{a\}$ by $f(i) = a_i$ for $0 \leq i < k$ and $f(i) = a_{i+1}$ for $k \leq i < n$.

Theorem 1.5 Let A be a set. Then the following are equivalent:

- (1) A is infinite
- (2) A contains a countable subset
- (3) $|\mathbb{N}| \leq |A|$
- (4) There exists a map $f : A \rightarrow A$ which is injective but not surjective

Proof.

- (1) \implies (2) Suppose A is infinite. Since $A \neq \emptyset$ we can choose an element $a_0 \in A$. Since $A \neq \{a_0\}$ we can choose an element $a_1 \in A \setminus \{a_0\}$. Since $A \neq \{a_0, a_1\}$ we can choose $a_2 \in A \setminus \{a_0, a_1\}$. Continue this procedure: having chosen distinct elements $a_0, a_1, \dots, a_{n-1} \in A$, since $A \neq \{a_0, a_1, \dots, a_{n-1}\}$ we can choose $a_n \in A \setminus \{a_0, a_1, \dots, a_{n-1}\}$. In this way we obtain $\{a_0, a_1, a_2, \dots\} \subseteq A$.
- (2) \iff (3) Suppose that A contains a countable subset, say $\{a_0, a_1, a_2, \dots\} \subseteq A$ with the element a_i distinct. Since a_i are distinct, the map $f : \mathbb{N} \rightarrow A$ given by $f(k) = a_k$ is injective, and so we have $|\mathbb{N}| \leq |A|$. Conversely as a map from $\mathbb{N} \rightarrow f(\mathbb{N})$ where f is bijective, so we have $|\mathbb{N}| = |f(\mathbb{N})|$ hence $f(\mathbb{N})$ is a countable subset of A .
- (2) \implies (4) Suppose that A has a countable subset, say $\{a_0, a_1, a_2, \dots\} \subseteq A$ with the element a_i distinct. Define $f : A \rightarrow A$ by $f(a_k) = a_{k+1}$ for all $k \in \mathbb{N}$ and by $f(b) = b$ for all $b \in A \setminus \{a_0, a_1, a_2, \dots\}$. Then f is injective but not surjective (the element a_0 is not in the range of f).
- (4) \implies (1) To prove this we shall prove that if A is finite then every injective map $f : A \rightarrow A$ is surjective. We prove this by induction on the cardinality of A .
The only set A with $|A| = 0$ is the set $A \neq \emptyset$, and then the only function $f : A \rightarrow A$ is the empty function, which is surjective.
Since that base case may appear too trivial, let us consider the next case. Let $n = 1$ and let A be a set with $|A| = 1$, say $A = \{a\}$. The only function $f : A \rightarrow A$ is the function given by $f(a) = a$, which is surjective.
Let $n \geq 1$ and suppose, inductively, that for every set A with $|A| = n$, every injective

map $f : A \rightarrow A$ is surjective. Let B be a set with $|B| = n + 1$ and let $g : B \rightarrow B$ be injective.

Suppose, for a contradiction, that g is not surjective. Choose an element $b \in B$ which is not in the range of g so that we have $g : B \rightarrow B \setminus \{b\}$. Let $A = B \setminus \{b\}$ and let $f : A \rightarrow A$ be given by $f(x) = g(x)$ for all $x \in A$. Since $g : B \rightarrow A$ is injective and $f(x) = g(x)$ for all $x \in A$, f is also injective. Again since g is injective, there is no element $x \in B \setminus \{b\}$ with $g(x) = g(b)$, so there is no element $x \in A$ with $f(x) = g(b)$, and so f is not surjective. Since $|A| = n$, this contradicts the induction hypothesis. Thus g must be surjective.

By the Principle of Induction, for every $n \in \mathbb{N}$ and for every set A with $|A| = n$, every injective function $f : A \rightarrow A$ is surjective. ■

Corollary 1.6

Let A and B be sets.

- (1) If A is countable then A is infinite
- (2) When $|A| \leq |B|$, if B is finite so is A (equivalently if A is infinite then so is B)
- (3) If $|A| = n$ and $|B| = m$ then $|A| = |B|$ if and only if $n = m$
- (4) If $|A| = n$ and $|B| = m$ then $|A| \leq |B|$ if and only if $n \leq m$
- (5) When one of the two sets A and B is finite, if $|A| \leq |B|$ and $|B| \leq |A|$ then $|A| = |B|$

Proof.

- (1) If A is countable then A contains a countable subset (itself), so A is infinite by Theorem 1.5.
- (2) Suppose that $|A| \leq |B|$ and that $|A|$ is infinite. Since A is infinite, we have $|\mathbb{N}| \leq |A|$ (by Theorem 1.5). Since $|\mathbb{N}| \leq |A|$ and $|A| \leq |B|$ we have $|\mathbb{N}| \leq |B|$ (by Theorem 1.4). Since $|\mathbb{N}| \leq |B|$, B is infinite (by Theorem 1.5).
- (3) Suppose that $|A| = n$ and $|B| = m$. If $n = m$ then we have $S_n = S_m$ and so $|A| = |S_n| = |S_m| = |B|$. Conversely, suppose that $|A| = |B|$. Suppose, for a contradiction, that $n \neq m$, say $n > m$, and note that $S_m \subsetneq S_n$. Since $|A| = |B|$ we have $|S_n| = |A| = |B| = |S_m|$ so we must have $n = m$.
- (4) Suppose $|A| = n$ and $|B| = m$. If $n \leq m$ then $S_n \subseteq S_m$ so the inclusion map $I : S_n \rightarrow S_m$ is injective and we have $|A| = |S_n| \leq |S_m| = |B|$. Conversely, suppose that $|A| \leq |B|$ and suppose, for a contradiction, that $n > m$. Since $|A| \leq |B|$ we have $|S_n| = |A| \leq |B| = |S_m|$ so we can choose an injective map $f : S_n \rightarrow S_m$. Since $n > m$ we have $S_m \subsetneq S_n$ so we can consider f as a map $f : S_n \rightarrow S_m$, and this map is injective but not surjective. This contradicts Theorem 1.5, and so $n \leq m$.
- (5) Suppose that one of the two sets A and B is finite, and that $|A| \leq |B|$ and $|B| \leq |A|$. If A is finite then, since $|B| \leq |A|$, (2) implies that B is finite. If B is finite then, since $|A| \leq |B|$, (2) implies that A is finite. Thus, in either case, we see that A and B are both finite. Since A and B are both finite with $|A| \leq |B|$ and $|B| \leq |A|$, we must have $|A| = |B|$ by (3) and (4). ■

Theorem 1.7 Let A be a set. Then $|A| \leq |\mathbb{N}| \iff A$ is finite or countable.

Proof. First we claim that every subset of \mathbb{N} is either finite or countable. Let $A \subseteq \mathbb{N}$ and suppose that A is not finite.

Since $A \neq \emptyset$, we can set $a_0 = \min\{A\}$ (using the Well-Ordering Property of \mathbb{N}). Note that

$\{0, 10, \dots, a_0\} \cap A = \{a_0\}$.

Since $A \neq \{a_0\}$ (so the set $A \setminus \{a_0\}$ is nonempty), we can set $a_1 = \min\{A \setminus \{a_0\}\}$. Then we have $a_0 < a_1$ and $\{0, 1, \dots, a_1\} \cap A = \{a_0, a_1\}$.

Since $A \neq \{a_0, a_1\}$ we can set $a_2 = \min\{A \setminus \{a_0, a_1\}\}$. Then we have $a_0 < a_1 < a_2$ and $\{0, 1, 2, \dots, a_2\} \cap A = \{a_0, a_1, a_2\}$.

We continue the procedure: having chosen $a_0, a_1, \dots, a_{n-1} \in A$ with $a_0 < a_1 < \dots < a_{n-1}$ such that $\{0, 1, \dots, a_{n-1}\} \cap A = \{a_0, a_1, \dots, a_{n-1}\}$. Since $A \neq \{a_0, a_1, \dots, a_{n-1}\}$, we can set $a_n = \min\{A \setminus \{a_0, a_1, \dots, a_{n-1}\}\}$ and then we have $a_0 < a_1 < \dots < a_{n-1} < a_n$ and $\{0, 1, \dots, a_n\} \cap A = \{a_0, a_1, \dots, a_n\}$.

In this way, we obtain a countable set $\{a_0, a_1, a_2, \dots\} \subseteq A$ with $a_0 < a_1 < a_2 < \dots$ with the property that for all $m \in \mathbb{N}$, $\{0, 1, 2, \dots, a_m\} \cap A = \{a_0, a_1, \dots, a_m\}$.

Since $0 \leq a_0 < a_1 < a_2 < \dots$, it follows (by induction) that $a_k \geq k$ for all $k \in \mathbb{N}$. It follows in turn that $A \subseteq \{a_0, a_1, a_2, \dots\}$ because given $m \in A$, since $m \leq a_m$ we have

$$m \in \{0, 1, 2, \dots, m\} \cap A \subseteq \{0, 1, 2, \dots, a_m\} \cap A = \{a_0, a_1, \dots, a_m\}.$$

Thus $A = \{a_0, a_1, a_2, \dots\}$ and the elements a_i are distinct, so A is countable. This proves our claim that every subset of \mathbb{N} is either finite or countable.

Suppose that $|A| \leq |\mathbb{N}|$ and choose an injective map $f : A \rightarrow \mathbb{N}$. Since f is injective, when we consider it as a map $f : A \rightarrow f(A)$, it is bijective, and so $|A| = |f(A)|$. Since $f(A) \subseteq \mathbb{N}$, the previous paragraph shows that $f(A)$ is either finite or countable. If $f(A)$ is finite with $|f(A)| = n$ then $|A| = |f(A)| = |S_n|$, and if $f(A)$ is countable then we have $|A| = |f(A)| = |\mathbb{N}|$. Thus A is finite or countable. ■

Theorem 1.8 Let A be a set. Then

- (1) $|A| < |\mathbb{N}| \iff A$ is finite
- (2) $|\mathbb{N}| < |A| \iff A$ is neither finite nor countable
- (3) if $|A| \leq |\mathbb{N}|$ and $|\mathbb{N}| \leq |A|$ then $|A| = |\mathbb{N}|$

Proof.

(1) By Theorem 1.5

$$\begin{aligned} |A| < |\mathbb{N}| &\iff (|A| \leq |\mathbb{N}| \text{ and } |A| \neq |\mathbb{N}|) \\ &\iff (A \text{ is finite or countable and } A \text{ is not countable}) \\ &\iff A \text{ is finite} \end{aligned}$$

(2) By Theorem 1.7

$$\begin{aligned} |\mathbb{N}| < |A| &\iff (|\mathbb{N}| \leq |A| \text{ and } |\mathbb{N}| \neq |A|) \\ &\iff (A \text{ is not finite and } A \text{ is not countable}) \end{aligned}$$

(3) Suppose that $|A| \leq |\mathbb{N}|$ and $|\mathbb{N}| \leq |A|$. Since $|A| \leq |\mathbb{N}|$, we know that A is finite or countable by Theorem 1.7. Since $|\mathbb{N}| \leq |A|$, we know that A is infinite by Theorem 1.5. Since A is finite or countable and A is not finite, it follows that A is countable. Thus $|A| = |\mathbb{N}|$. ■

Definition 1.8 — at most countable, uncountable.

Let A be a set. When A is countable we write $|A| = \aleph_0$. When A is finite we write $|A| < \aleph_0$. When A is infinite we write $|A| \geq \aleph_0$. When A is either finite or countable we write $|A| \leq \aleph_0$ and we say that A is **at most countable**. When A is neither finite nor

countable we write $|A| > \aleph_0$ and we say that A is **uncountable**.

Theorem 1.9

- (1) If A and B are countable sets, then so is $A \times B$
- (2) If A and B are countable sets, then so is $A \cup B$
- (3) If A_0, A_1, A_2, \dots are countable sets, then so is $\bigcap_{k=0}^{\infty} A_k$
- (4) \mathbb{Q} is countable

Proof.

- (1) Let $A = \{a_0, a_1, a_2, \dots\}$ with the a_i distinct and let $B = \{b_0, b_1, b_2, \dots\}$ with b_i distinct. Since every positive integer can be written uniquely in the form $2^k(2l+1)$ with $k, l \in \mathbb{N}$, the map $f : A \times B \rightarrow \mathbb{N}$ given by $f(a_k, b_l) = 2^k(2l+1) - 1$ is bijective, and so $|A \times B| = |\mathbb{N}|$
- (2) Similar to (1), since the map $g : \mathbb{N} \rightarrow A \cup B$ given by $g(k) = a_k$ is injective, we have $|\mathbb{N}| \leq |A \cup B|$. Since the map $h : \mathbb{N} \rightarrow A \cup B$ given by $h(2k) = a_k$ and $h(2k+1) = b_k$ is surjective, we have $|A \cup B| \leq |\mathbb{N}|$. Since $|\mathbb{N}| \leq |A \cup B|$ and $|A \cup B| \leq |\mathbb{N}|$, we have $|A \cup B| = |\mathbb{N}|$ by Theorem 1.8
- (3) For each $k \in \mathbb{N}$, let $A_k = \{a_{k0}, a_{k1}, a_{k2}, \dots\}$ with the a_{ki} distinct. Since the map $f : \mathbb{N} \rightarrow \bigcap_{k=0}^{\infty} A_k$ given by $f(k) = a_{0,k}$ is injective, $|\mathbb{N}| \leq \left| \bigcap_{k=0}^{\infty} A_k \right|$. Since $\mathbb{N} \times \mathbb{N}$ is countable by (1), and since the map $g : \mathbb{N} \times \mathbb{N} \rightarrow \bigcap_{k=0}^{\infty} A_k$ given by $g(k, l) = a_{k,l}$ is surjective, we have $\left| \bigcap_{k=0}^{\infty} A_k \right| \leq |\mathbb{N} \times \mathbb{N}| = |\mathbb{N}|$. By Theorem 1.8, we have $\left| \bigcap_{k=0}^{\infty} A_k \right| = |\mathbb{N}|$.
- (4) Since the map $f : \mathbb{N} \rightarrow \mathbb{Q}$ given by $f(k) = k$ is injective, we have $|\mathbb{N}| \leq |\mathbb{Q}|$. Since the map $g : \mathbb{Q} \rightarrow \mathbb{Z} \times \mathbb{Z}$ given by $g(\frac{a}{b}) = (a, b)$ for all $a, b \in \mathbb{Z}$ with $b > 0$ and $\gcd(a, b) = 1$, is injective, and since $\mathbb{Z} \times \mathbb{Z}$ is countable, we have $|\mathbb{Q}| \leq |\mathbb{Z} \times \mathbb{Z}| = |\mathbb{N}|$. Since $|\mathbb{N}| \leq |\mathbb{Q}|$ and $|\mathbb{Q}| \leq |\mathbb{N}|$, we have $|\mathbb{Q}| = |\mathbb{N}|$

■

Exercise 1.1 Let A be a countable set. Show that the set of finite sequences with terms in A is countable. Show that the set of all finite subsets of A is countable.

Definition 1.9 — power set.

For a set A , let $\mathcal{P}(A)$ denote the **power set** of A , that is the set of all subsets of A , and let 2^A denote the set of all functions from A to $S_2 = \{0, 1\}$

Theorem 1.10

- (1) For every set A , $\mathcal{P}(A) = |2^A|$
- (2) For every set A , $|A| < \mathcal{P}(A)$
- (3) \mathbb{R} is uncountable

Proof.

- (1) Let A be any set. Define a map $g : \mathcal{P}(A) \rightarrow 2^A$ as follows: given $S \in \mathcal{P}(A)$, that is given $S \subseteq A$, we define $g(S) \in 2^A$ to be the map $g(S) : A \rightarrow \{0, 1\}$ given by

$$g(S)(a) = \begin{cases} 1 & \text{if } a \in S, \\ 0 & \text{if } a \notin S. \end{cases}$$

Define map $h : 2^A \rightarrow \mathcal{P}(A)$ as follows: given $f \in 2^A$, that is given a map: $f : A \rightarrow \{0, 1\}$, we define $h(f) \in \mathcal{P}(A)$ to be the subset

$$h(f) = \{a \in A \mid f(a) = 1\} \subseteq A$$

This maps g and h are the inverses of each other because for every $S \subseteq A$ and every $f : A \rightarrow \{0, 1\}$ we have

$$\begin{aligned} f = g(S) &\iff \forall a \in A, f(a) = g(S)(a) \iff \forall a \in A, f(a) = \begin{cases} 1 & \text{if } a \in S, \\ 0 & \text{if } a \notin S. \end{cases} \\ &\iff \forall a \in A, (f(a) = 1 \iff a \in S) \iff \{a \in A \mid f(a) = 1\} = S \\ &\iff h(f) = S \end{aligned}$$

- (2) Let A be any set. Since the map $f : A \rightarrow \mathcal{P}(A)$ given by $f(a) = \{a\}$ is injective, we have $|A| \leq |\mathcal{P}(A)|$. We need to show that $|A| \neq |\mathcal{P}(A)|$. Let $g : A \rightarrow \mathcal{P}(A)$ be any map. Let $S = \{a \in A \mid a \notin g(a)\}$. Note that S cannot be in the range of g because we could choose $a \in A$ so that $g(a) = S$ then, by the definition of S , we would have

$$a \in S \iff a \notin g(a) \iff a \notin S$$

which is impossible. Since S is not in the range of g , the map g is not surjective. Since g was an arbitrary map from A to $\mathcal{P}(A)$, it follows that there is no surjective map from A to $\mathcal{P}(A)$. Thus there is no bijective map from A to $\mathcal{P}(A)$ and so we have $|A| \neq |\mathcal{P}(A)|$.

- (3) We prove \mathbb{R} is uncountable using the fact that every real number has a unique decimal expansion which does not end with an infinite string of 9's. Define a map $g : 2^{\mathbb{N}} \rightarrow \mathbb{R}$ as follows: given $f \in 2^{\mathbb{N}}$, that is given a map $f : \mathbb{N} \rightarrow \{0, 1\}$, we define $g(f)$ to be the real number of $g(f) \in [0, 1)$ with the decimal expansion $g(f) = 0.f(1)f(2)f(3)\dots$, that is $g(f) = \sum_{k=0}^{\infty} f(k)10^{-k-1}$. By the uniqueness of decimal expansions, the map g is injective, so we have $|2^{\mathbb{N}}| \leq |\mathbb{R}|$. Thus $|\mathbb{N}| < |\mathcal{P}(\mathbb{N})| = |2^{\mathbb{N}}| \leq |\mathbb{R}|$, and so \mathbb{R} is uncountable by Theorem 1.8. ■

Theorem 1.11 — Cantor-Schroeder-Bernstein.

Let A and B be sets. Suppose that $|A| \leq |B|$ and $|B| \leq |A|$. Then $|A| = |B|$

Proof. We sketch a proof. Choose injective functions $f : A \rightarrow B$ and $g : B \rightarrow A$. Since the functions $f : A \rightarrow f(A)$, $g : B \rightarrow g(B)$ and $f : g(B) \rightarrow f(g(B))$ are bijective, we have $|A| = |f(A)|$ and $|B| = |g(B)| = |f(g(B))|$. Also note that $f(g(B)) \subseteq f(A) \subseteq B$. Let $X = f(g(B))$, $Y = f(A)$ and $Z = B$. Then we have $X \subseteq Y \subseteq Z$ and we have $|x| = |z|$ and we need to show that $|Y| = |Z|$. The composite $h = f \circ g : Z \rightarrow X$ is a bijective. Define sets Z_n and Y_n for $n \in \mathbb{N}$ recursively by

$$Z_0 = Z, Z_n = h(Z_{n-1}) \text{ and } Y_0 = Y, Y_n = h(Y_{n-1})$$

Since $Y_0 = Y$, $Z_0 = Z$, $Z_1 = h(Z_0) = h(Z) = X$ and $X \subseteq Y \subseteq Z$, we have

$$Z_1 \subseteq Y \subseteq Z_0$$

Also note that for $1 \leq n \in \mathbb{N}$,

$$Z_n \subseteq Y_{n-1} \subseteq Z_{n-1} \implies h(Z_n) \subseteq h(Y_{n-1}) \subseteq h(Z_{n-1}) \implies Z_{n+1} \subseteq Y_n \subseteq Z_n$$

By the Induction Principle, it follows that $Z_n \subseteq Y_{n-1} \subseteq Z_{n-1}$ for all $n \geq 1$, so we have

$$Z_0 \supseteq Y_0 \supseteq Z_1 \supseteq Y_1 \supseteq Z_2 \supseteq Y_2 \supseteq \cdots$$

Let $U_n = \frac{Z_n}{Y_n}$, $U = \bigcup_{n=0}^{\infty} U_n$ and $V = \frac{Z}{U}$. Define $H : Z \rightarrow Y$ by

$$H(x) = \begin{cases} h(x) & \text{if } x \in U \\ x & \text{if } x \in V \end{cases}$$

Verify that H is bijective. ■

Exercise 1.2 Show that $|\mathbb{R}| = |2^{\mathbb{N}}|$

Solution. $g : 2^{\mathbb{N}} \rightarrow \mathbb{R}$ as follows: for $f \in 2^{\mathbb{N}}$ we let $g(f)$ be the real number $g(f) \in [0, 1]$ with decimal expansion $g(f) = 0.f(1)f(2)\cdots$. Then g is injective so $|2^{\mathbb{N}}| \leq |\mathbb{R}|$. Define $h : 2^{\mathbb{N}} \rightarrow [0, 1]$ as follows: for $f \in 2^{\mathbb{N}}$ let $h(f)$ be the real number $h(f) \in [0, 1]$ with binary expansion $h(f) = 0.f(0)f(1)f(2)\cdots$. Then h is surjective so we have $|[0, 1]| \leq |2^{\mathbb{N}}|$. The map $k : \mathbb{R} \rightarrow [0, 1]$ given by $k(x) = \frac{1}{2} + \frac{1}{\pi} \tan^{-1}(x)$ is injective, so we have $|\mathbb{R}| \leq |[0, 1]|$. Since $|\mathbb{R}| \leq |[0, 1]| \leq |2^{\mathbb{N}}|$ and $|2^{\mathbb{N}}| \leq |\mathbb{R}|$, we have $|\mathbb{R}| = |2^{\mathbb{N}}|$ by the Cantor-Schroeder-Bernstein Theorem (1.11) ■

Notation 1.1 For sets A and B , we write A^B to denote the set of functions $f : B \rightarrow A$

Theorem 1.12 Let A and B be finite sets and let $\mathcal{P}(A)$ is the power set of A (that is the set of all subsets of A). Then

- (1) if A and N are disjoint then $|A \cup B| = |A| + |B|$
- (2) $|A \times B| = |A| \cdot |B|$
- (3) $|A^B| = |A|^{|B|}$
- (4) $|\mathcal{P}| = 2^{|A|}$

Proof. The proof is left as an exercise ■

Theorem 1.13 Let A, B, C and D be sets with $|A| = |C|$ and $|B| = |D|$. Then

- (1) if $A \cap B = \emptyset$ and $C \cap D = \emptyset$ then $|A \cup B| = |C \cup D|$
- (2) $|A \times B| = |C \times D|$
- (3) $|A^B| = |C^D|$

Proof. The proof is left as an exercise ■



It is possible to define certain specific sets called **cardinals** such that for every set A there exists a unique cardinal κ with $|A| = |\kappa|$. We can then define the **cardinality** of a set A to be equal to the unique cardinal κ such that $|A| = |\kappa|$ and, in this case, we define the **cardinality** of the set A to be $|A| = \kappa$. In foundational set theory, the natural numbers are defined, formally, to be equal to the sets $0 = \emptyset$, $1 = \{0\} = \{\emptyset\}$, $2 = \{0, 1\} = \{\emptyset, \{\emptyset\}\}$ and, in general, $n + 1 = n \cup \{n\}$ so that the natural number n is equal to the set that we previously denoted by S_n , that is $n = S_n = \{0, 1, \dots, n - 1\}$. The finite cardinals are equal to the natural numbers and the countable cardinal \aleph_0 is equal to the set of natural numbers. The previous theorem allows us to define **arithmetic operations** on cardinals which extend the usual arithmetic operations on the natural numbers. Given cardinals κ and λ we define $\kappa + \lambda$, $\kappa \cdot \lambda$ and κ^λ to be the cardinals such that

$$\kappa + \lambda = |(\kappa \times \{0\}) \cup (\lambda \times \{1\})|$$

- $\kappa \cdot \lambda = |\kappa \times \lambda|$
- $\kappa^\lambda = |\kappa^\lambda|$

Theorem 1.14 Let κ, λ and μ be cardinals. Then

- (1) $\kappa + \lambda = \lambda + \kappa$
- (2) $(\kappa + \lambda) + \mu = \kappa + (\lambda + \mu)$
- (3) $\kappa + 0 = \kappa$
- (4) $\lambda \leq \mu \implies \kappa + \lambda \leq \kappa + \mu$
- (5) $\kappa \cdot \lambda = \lambda \cdot \kappa$
- (6) $(\kappa \cdot \lambda) \cdot \mu = \kappa \cdot (\lambda \cdot \mu)$
- (7) $\kappa \cdot 1 = \kappa$
- (8) $\kappa \cdot (\lambda + \mu) = (\kappa \cdot \lambda) + (\kappa \cdot \mu)$
- (9) $\lambda \leq \mu \implies \kappa \cdot \lambda \leq \kappa \cdot \mu$
- (10) $\kappa^{\lambda+\mu} = \kappa^\lambda \cdot \kappa^\mu$
- (11) $(\kappa^\lambda)^\mu = \kappa^{\lambda \cdot \mu}$
- (12) $(\kappa \cdot \lambda)^\mu = \kappa^\mu \cdot \lambda^\mu$
- (13) $\lambda \leq \mu \implies \kappa^\lambda \leq \kappa^\mu$
- (14) $\kappa \leq \lambda \implies \kappa^\mu \leq \lambda^\mu$

Proof. We sketch a proof for (9) and (11) and leave the rest as an exercise.

- (9) Let A, B and C be sets with $|A| = \kappa, |B| = \lambda$ and $|C| = \mu$ and suppose that $|B| \leq |C|$.

We need to show that $|A \times B| \leq |A \times C|$. Let $f : B \rightarrow C$ be an injective map. Define $F : A \times B \rightarrow A \times C$ by $F(a, b) = (a, f(b))$ then verify that F is injective.

- (11) Let A, B and C be sets with $|A| = \kappa, |B| = \lambda$ and $|C| = \mu$. We need to show $|(A^B)^C| = |A^{B \times C}|$. Define $F : (A^B)^C \rightarrow A^{B \times C}$ by $F(f)(b, c) = f(c)(b)$. Verify that F is bijective with inverse $G : A^{B \times C} \rightarrow (A^B)^C$ given by $G(g)(c)(b) = g(b, c)$

■

Exercise 1.3 Show that $\left| \bigcup_{n=0}^{\infty} \mathbb{R}^n \right| = 2^{\aleph_0}$

Exercise 1.4 Find $|\mathbb{R}^{[0,1]}|$

2. Metric Spaces

Definition 2.1 — inner product, orthogonal, homomorphism, isomorphism.

isomorphism Let $F = \mathbb{R}$ or \mathbb{C} . Let U be a vector space over F . An **inner product** on U (over F) is function $\langle \cdot, \cdot \rangle : U \times U \rightarrow F$ (meaning that if $u, v \in U$ then $\langle u, v \rangle \in F$) such that for all $u, v, w \in U$ and all $t \in F$ we have

(Sesquilinearity)

$$(1) \quad \langle u + v, w \rangle = \langle u, w \rangle + \langle v, w \rangle, \langle tu, v \rangle = t \langle u, v \rangle \\ \langle u, v + w \rangle = \langle u, v \rangle + \langle u, w \rangle, \langle u, tv \rangle = \bar{t} \langle u, v \rangle$$

(2) (Conjugate Symmetry)

$$\langle u, v \rangle = \overline{\langle v, u \rangle}$$

(3) (Positive Definition)

$$\langle u, u \rangle \geq 0 \text{ with } \langle u, u \rangle = 0 \iff u = 0$$

For $u, v \in U$, $\langle u, v \rangle$ is called the **inner product** of u with v . We say that u and v are **orthogonal** when $\langle u, v \rangle = 0$. An **inner product space** (over F) is a vector space over F equipped with an inner product. Given two inner product spaces U and V over F , a linear map $L : U \rightarrow V$ is called a **homomorphism** of inner product spaces (or we say that L preserves inner product) when $\langle L(x), L(y) \rangle = \langle x, y \rangle$ for all $x, y \in U$. A bijection homomorphism is called an **isomorphism**.

Definition 2.2 — norm (length).

Let U be an inner product space over $F = \mathbb{R}$ or \mathbb{C} . For $u \in U$, we define the **norm** (or **length**) of u to be

$$\|u\| = \sqrt{\langle u, u \rangle}$$

Theorem 2.1 Let U be an inner product space over $F = \mathbb{R}$ or \mathbb{C} . For $u, v \in U$ and $t \in F$ we have

- (1) (Scaling) $\|tu\| = |t|\|u\|$
- (2) (Positive Definiteness) $\|u\| \geq 0$ with $\|u\| = 0 \iff u = 0$
- (3) $\|u + v\|^2 = \|u\|^2 + 2\operatorname{Re} \langle u, v \rangle + \|v\|^2$

- (4) (Polarization Identity) if $F = \mathbb{R}$ then $\langle u, v \rangle = \frac{1}{4}(\|u + v\|^2 - \|u - v\|^2)$ and if $F = \mathbb{C}$ then $\langle u, v \rangle = \frac{1}{4}(\|u + v\|^2 + i\|u + iv\|^2 - \|u - v\|^2 - i\|u - iv\|^2)$
- (5) (The Cauchy-Schwarz Inequality) $|\langle u, v \rangle| \leq \|u\|\|v\|$ with $|\langle u, v \rangle| = \|u\|\|v\|$ if and only if $\{u, v\}$ is linearly dependent
- (6) (The Triangle Inequality) $|\|u\| - \|v\|| \leq \|u\| + \|v\|$

Proof. The first 4 parts are easy to prove.

- (5) Suppose that $\{u, v\}$ is linearly dependent. Then one of u and v is a multiple of the other, say $v = tu$ with $t \in F$. Then we have $|\langle u, v \rangle| = |\langle u, tu \rangle| = |\bar{t} \langle u, u \rangle| = |t| \|u\|^2 = \|u\| \|tu\| = \|u\| \|v\|$. Next suppose that $\{u, v\}$ is linearly independent. Then $1 \cdot v + t \cdot u \neq 0$ for all $t \in F$, so in particular $v - \frac{\langle v, u \rangle}{\|u\|^2} u \neq 0$. Thus we have

$$\begin{aligned} 0 &< \|v - \frac{\langle v, u \rangle}{\|u\|^2} u\|^2 = \left\langle v - \frac{\langle v, u \rangle}{\|u\|^2} u, v - \frac{\langle v, u \rangle}{\|u\|^2} u \right\rangle \\ &= \langle v, v \rangle - \frac{\overline{\langle v, u \rangle}}{\|u\|^2} \langle v, u \rangle - \frac{\langle v, u \rangle}{\|u\|^2} \langle u, v \rangle + \frac{\langle v, u \rangle}{\|u\|^2} \frac{\overline{\langle v, u \rangle}}{\|u\|^2} \langle u, u \rangle \\ &= \|v\|^2 - \frac{|\langle v, u \rangle|^2}{\|u\|^2} \end{aligned}$$

So that $\frac{|\langle v, u \rangle|^2}{\|u\|^2} < \|v\|^2$ and hence $|\langle u, v \rangle| < \|u\|\|v\|$

- (6) Using (3) and (5), and the inequality $|\operatorname{Re}(z)| \leq |z|$ for $z \in \mathbb{C}$ (which follows Pythagoras' Theorem in \mathbb{R}^2), we have

$$\begin{aligned} \|u + v\|^2 &= \|u\|^2 + \operatorname{Re} \langle u, v \rangle + \|v\|^2 \leq \|u\|^2 + 2|\langle u, v \rangle| + \|v\|^2 \\ &\leq \|u\|^2 + 2\|u\|\|v\| + \|v\|^2 = (\|u\| + \|v\|)^2 \end{aligned}$$

Taking the square root on both sides gives $\|u + v\| \leq \|u\| + \|v\|$. Finally note that $\|u\| = \|(u + v) - v\| \leq \|u + v\| + \| -v \| = \|u + v\| + \|v\|$ so that we have $\|u\| - \|v\| \leq \|u + v\|$, and similarly $\|v\| - \|u\| \leq \|u + v\|$, hence $|\|u\| - \|v\|| \leq \|u + v\|$ ■

Definition 2.3 — norm, unit vector, normed linear space, homomorphism, isomorphism.

Let $F = \mathbb{R}$ or \mathbb{C} . Let U be a vector space over F . A **norm** on U is a function $\| \cdot \| : U \rightarrow \mathbb{R}$ (meaning that if $u \in U$ then $\|u\| \in \mathbb{R}$) such that for all $u, v \in U$ and all $t \in F$ we have

- (1) (Scaling) $\|tu\| = |t|\|u\|$
- (2) (Positive Definiteness) $\|u\| \geq 0$ with $\|u\| = 0 \iff u = 0$
- (3) (Triangle Inequality) $\|u + v\| \leq \|u\| + \|v\|$

For $u \in U$ the real number $\|u\|$ is called the **norm** (or **length**) of u , and we say that u is a **unit vector** when $\|u\| = 1$. A **normed linear space** (over F) is a vector space equipped with a norm. Given two normed linear spaces U and V over F , a linear map $L : U \rightarrow V$ is called a homomorphism of normed linear spaces (or we say that L preserves norm) when $\|L(x)\| = \|x\|$ for all $x \in U$. A bijection homomorphism is called an **isomorphism**.

Definition 2.4 — distance.

Let $F = \mathbb{R}$ or \mathbb{C} and let U be a normed linear space over F . For $u, v \in U$, we define the **distance** between u and v to be

$$d(u, v) = \|v - u\|$$

Theorem 2.2 Let U be a normed linear space over $F = \mathbb{R}$ or \mathbb{C} . For all $u, v, w \in U$

- (1) (Symmetry) $d(u, v) = d(v, u)$
- (2) (Positive Definiteness) $d(u, v) \geq 0$ with $d(u, v) = 0 \iff u = v$
- (3) (Triangle Inequality) $d(u, w) \leq d(u, v) + d(v, w)$

Proof. The proof is left as exercise ■

Definition 2.5 — metric, distance, metric space, homomorphism, isomorphism.

Let X be a non-empty set. A **metric** on X is a map $d : X \times X \rightarrow \mathbb{R}$ such that for all $a, b, c \in X$ we have

- (1) (Symmetry) $d(a, b) = d(b, a)$
- (2) (Positive Definiteness) $d(a, b) \geq 0$ with $d(a, b) = 0 \iff a = b$
- (3) (Triangle Inequality) $d(a, c) \leq d(a, b) + d(b, c)$

For $a, b \in X$, $d(a, b)$ is called the **distance** between a and b . A **metric space** is a set X which is equipped with a metric d , and we sometimes denote the metric space by X and sometimes by the pair (X, d) . Given two metric spaces (X, d_X) and (Y, d_Y) , a map $f : X \rightarrow Y$ is called a **homomorphism of metric spaces** (or we say that f is **distance preserving**) when $d_Y(f(a), f(b)) = d_X(a, b)$ for all $a, b \in X$. A bijective homomorphism is called an **isomorphism** or an **isometry**.

Note 2.1 Every inner product space is also a normed linear space, using the induced norm given by $\|u\| = \sqrt{\langle u, u \rangle}$. Every normed linear space is also a metric space, using the induced metric given by $d(u, v) = \|u - v\|$. If U is an inner product space over $F = \mathbb{R}$ or \mathbb{C} then every subspace of U is also an inner product space using (the restriction of) the same inner product used in U . If U is a normed linear space over $F = \mathbb{R}$ or \mathbb{C} then every subspace of U is also a normed linear space using the same norm. If X is a metric space then so is every subset of X using the same metric.

■ **Example 2.1** Let $F = \mathbb{R}$ or \mathbb{C} . The **standard inner product** on F^n is given by

$$\langle u, v \rangle = v * u = \sum_{i=1}^n u_i \overline{v_i}$$

The standard inner product induces the **standard norm** on F^n , which is also called the **2-norm** on F^n , given by

$$\|u\|_2 = \|u\| = \sqrt{\langle u, u \rangle} = \left(\sum_{i=1}^n |u_i|^2 \right)^{\frac{1}{2}}$$

The standard norm on F^n induces the **standard metric** on F^n , given by

$$d_2(u, v) = d(u, v) = \|v - u\| = \left(\sum_{i=1}^n |v_i - u_i|^2 \right)^{\frac{1}{2}}$$

The **1-norm** on F^n is given by

$$\|u\|_1 = \sum_{i=1}^n |u_i|$$

and it induces the **1-metric** on F^n given by $d_1(u, v) = \|v - u\|_1$. The **supremum norm** also called **infinity norm**, on F^n is given by

$$\|u\|_\infty = \max\{|u_1|, |u_2|, \dots, |u_n|\}$$

and it induces the **supremum metric** on \mathbf{F}^n given by $d_\infty(u, v) = \|v - u\|_\infty$

■ **Example 2.2** For $\mathbf{F} = \mathbb{R}$ or \mathbb{C} . We write

$$\begin{aligned}\mathbf{F}^\omega &= \{u = (u_1, u_2, u_3, \dots) \mid \text{each } u_i \in \mathbf{F}\} \\ \mathbf{F}^\infty &= \{u \in \mathbf{F}^\omega \mid \text{there exists } n \in \mathbb{Z}^+ \text{ such that } u_k = 0 \text{ for all } k \geq n\}\end{aligned}$$

Recall that \mathbf{F}^∞ is a countable-dimensional vector space with standard basis $\{e_1, e_2, e_3, \dots\}$ where $e_1 = (1, 0, 0, \dots)$, $e_2 = (0, 1, 0, \dots)$ and so on. The **standard inner product** on \mathbf{F}^∞ is given by

$$\langle u, v \rangle = \sum_{i=1}^{\infty} u_i \overline{v_i}$$

and it induces the **standard norm**, also called the **2-norm**, on \mathbf{F}^∞ given by

$$\|u\|_2 = \sqrt{\langle u, u \rangle} = \left(\sum_{i=1}^n |u_i|^2 \right)^{\frac{1}{2}}$$

The **1-norm** on \mathbf{F}^∞ is given by

$$\|u\|_1 = \sum_{i=1}^{\infty} |u_i|$$

and it induces the **1-metric** on \mathbf{F}^∞ given by $d_1(u, v) = \|v - u\|_1$. The **supremum norm** also called the **infinity norm**, on \mathbf{F}^n is given by

$$\|u\|_\infty = \max\{|u_1|, |u_2|, \dots, |u_n|\}$$

and it induces the **supremum metric** on \mathbf{F}^n given by $d_\infty(u, v) = \|v - u\|_\infty$

■ **Example 2.3** For $\mathbf{F} = \mathbb{R}$ or \mathbb{C} , the standard inner product, the 1-norm, the 2-norm and the ∞ -norm, which are well defined on the vector space \mathbf{F}^∞ , do not extend naturally to give a well defined inner product or well-defined norms on the vector space \mathbf{F}^ω (because the relevant sums do not necessarily converge). But we can, and do, extend there definitions to various subspaces of \mathbf{F}^ω . We define

$$\begin{aligned}\ell_1(\mathbf{F}) &= \{u \in \mathbf{F}^\omega \mid \sum_{i=1}^{\infty} |u_i| < \infty\} \\ \ell_2(\mathbf{F}) &= \{u \in \mathbf{F}^\omega \mid \sum_{i=1}^{\infty} |u_i|^2 < \infty\} \\ \ell_\infty(\mathbf{F}) &= \{u \in \mathbf{F}^\omega \mid \sup\{|u_1|, |u_2|, \dots\} < \infty\}\end{aligned}$$

Verify that $\ell_1(\mathbf{F})$ is a normed linear space using **1-norm** given by $\|u\|_1 = \sum_{i=1}^{\infty} |u_i|$, hence $\ell_1(\mathbf{F})$ is also a metric space using the **1-metric** $d_1(u, v) = \|v - u\|_1$. Verify that $\ell_\infty(\mathbf{F})$ is a normed linear space using the **supremum norm**, also called the **infinity norm**, given by $\|u\|_\infty = \sup\{|u_1|, |u_2|, \dots\}$, hence $\ell_\infty(\mathbf{F})$ is also a metric space using the **supremum metric** $d_\infty = \|v - u\|_\infty$. Verify that $\ell_2(\mathbf{F})$ is an inner product space using the **standard inner product** given by $\langle u, v \rangle = \sum_{i=1}^{\infty} u_i \overline{v_i}$. The standard inner product on $\ell_2(\mathbf{F})$ induces

the **standard norm**, also called the **2-norm**, on $\ell_2(\mathbf{F})$ given by $\|u\|_2 = \left(\sum_{i=1}^{\infty} |u_i|^2 \right)^{\frac{1}{2}}$ and

the **standard metric**, or the **2-metric**, $d_2(u, v) = \|v - u\|_2$.

Since we shall usually work with the field $\mathbf{F} = \mathbb{R}$, for $p = 1, 2$ or ∞ we shall write

$$\ell_p = \ell_p(\mathbb{R})$$

■ **Example 2.4** For $\mathbf{F} = \mathbb{R}$ or \mathbb{C} and for $a, b \in \mathbb{R}$ with $a \leq b$, we write

$$\begin{aligned}\mathcal{F}([a, b], \mathbf{F}) &= \mathbf{F}^{[a, b]} = \{f : [a, b] \rightarrow \mathbf{F}\} \\ \mathcal{B}([a, b], \mathbf{F}) &= \{f : [a, b] \rightarrow \mathbf{F} \mid f \text{ is bounded}\} \\ \mathcal{C}([a, b], \mathbf{F}) &= \{f : [a, b] \rightarrow \mathbf{F} \mid f \text{ is continuous}\}\end{aligned}$$

Recall that for $f : [a, b] \rightarrow \mathbb{C}$ given by $f = u + iv$ where $u, v : [a, b] \rightarrow \mathbb{R}$, the function f is continuous if and only if both u and v are continuous and, in this case, $\int_a^b f = \int_a^b u + i \int_a^b v$. In the space $\mathcal{C}([a, b], \mathbf{F})$ we have the **1-norm**, the **2-norm**, and the **supremum norm**

$$\begin{aligned}\|f\|_1 &= \int_a^b |f| \\ \|f\|_2 &= \left(\int_a^b |f|^2 \right)^{\frac{1}{2}} \\ \|f\|_\infty &= \sup_{a \leq x \leq b} |f(x)|\end{aligned}$$

The supremum norm also gives a well-defined norm on the space $\mathcal{B}([a, b], \mathbf{F})$. The 2-norm on $\mathcal{C}([a, b], \mathbf{F})$ is induced by the inner product $\mathcal{C}([a, b], \mathbf{F})$ given by

$$\langle f, g \rangle = \int_a^b f \bar{g}$$

Since we shall usually work with the field $\mathbf{F} = \mathbb{R}$ we shall write

$$\mathcal{F}[a, b] = \mathcal{F}([a, b], \mathbb{R}), \quad \mathcal{B}[a, b] = \mathcal{B}([a, b], \mathbb{R}) \text{ and } \mathcal{C} = \mathcal{C}([a, b], \mathbb{R})$$

Ⓡ For $\mathbf{F} = \mathbb{R}$ or \mathbb{C} and for $1 \leq p < \infty$, one can show that we can define a norm on \mathbf{F}^n by

$$\|u\|_p = \left(\sum_{i=1}^n |u_i|^p \right)^{\frac{1}{p}}$$

and we can define a norm on \mathbf{F}^ω or on the space $\ell_\infty(\mathbf{F}) = \{u \in \mathbf{F}^\omega \mid \sum_{i=1}^\infty |u_i|^p < \infty\}$ by

$$\|u\|_p = \left(\sum_{i=1}^\infty |u_i|^p \right)^{\frac{1}{p}}$$

Also, we can define a norm on the space $\mathcal{C}([a, b], \mathbf{F})$ by

$$\|f\|_p = \left(\int_{i=a}^b |f|^p \right)^{\frac{1}{p}}$$

■ **Example 2.5** For any set $X \neq \emptyset$, the **discrete metric** on X is given by $d(x, y) = 1$ for all $x, y \in X$ with $x \neq y$ and $d(x, x) = 0$ for all $x \in X$.

Definition 2.6 — open ball, closed ball, punctured ball, bounded.

Let X be a metric space. For $a \in X$ and $0 < r \in \mathbb{R}$, the **open ball**, the **closed ball** and the (open) **punctured ball** in X centered at a of radius r are defined to be the sets

$$\begin{aligned}B(a, r) &= B_X(a, r) = \{x \in X \mid d(x, a) < r\} \\ \bar{B}(a, r) &= \bar{B}_X(a, r) = \{x \in X \mid d(x, a) \leq r\} \\ B^*(a, r) &= B_X^*(a, r) = \{x \in X \mid 0 < d(x, a) < r\}\end{aligned}$$

When the metric on X denoted by d_p with $1 \leq p \leq \infty$, we often write $B(a, r)$, $\overline{B}(a, r)$ and $B^*(a, r)$ as $B_p(a, r)$, $\overline{B}_p(a, r)$ and $B_p^*(a, r)$. For $A \subseteq X$, we say that A is **bounded** when $A \subseteq B(a, r)$ for some $a \in X$ and some $0 < r \in \mathbb{R}$.

Exercise 2.1 Draw a picture of the open balls $B_1(0, 1)$, $B_2(0, 1)$ and $B_\infty(0, 1)$ in \mathbb{R}^2 (using the metrics d_1 , d_2 and d_∞).

Definition 2.7 — open, closed.

Let X be a metric space. For $A \subseteq X$, we say that A is **open** (in X) when for every $a \in A$ there exists $r > 0$ such that $B(a, r) \subseteq A$, and we say that A is **closed** (in X) when its complement $A^c = X \setminus A$ is open in X .

■ **Example 2.6** Let X be a metric space. Show that for $a \in X$ and $0 < r \in \mathbb{R}$, the set $B(a, r)$ is open and the set $\overline{B}(a, r)$ is closed.

Proof. Let $a \in X$ and Let $r > 0$. We claim that $B(a, r)$ is open. We need to show that for all $b \in B(a, r)$ there exists $s > 0$ such that $B(b, s) \subseteq B(a, r)$. Let $b \in B(a, r)$ and note that $d(a, b) < r$. Let $s = r - d(a, b)$ and note that $s > 0$. Let $x \in B(b, s)$, so we have $d(x, b) < s$. Then, by the Triangle Inequality, we have

$$d(x, a) \leq d(x, b) + d(b, a) < s + d(a, b) = r$$

and so $x \in B(a, r)$. This shows that $B(b, s) \subseteq B(a, r)$ and hence $B(a, r)$ is open.

Next we claim that $\overline{B}(a, r)$ is closed, that is $\overline{B}(a, r)^c$ is open. Let $b \in \overline{B}(a, r)^c$, that is let $b \in X$ with $b \notin \overline{B}(a, r)$. Since $b \notin \overline{B}(a, r)$ we have $d(a, b) > r$. Let $s = d(a, b) - r > 0$. Let $x \in B(b, s)$ and note that $d(x, b) < s$. Then, by the Triangle Inequality, we have

$$d(a, b) \leq d(a, x) + d(x, b) < d(a, x) + s$$

and so $d(a, x) > d(a, b) - s = r$. Since $d(a, x) > r$ we have $x \notin \overline{B}(a, r)$ and so $x \in \overline{B}(a, r)^c$. This shows that $B(b, s) \subseteq \overline{B}(a, r)^c$ and it follows that $\overline{B}(a, r)^c$ is open and hence that $\overline{B}(a, r)$ is closed. ■

Theorem 2.3 — Basic Properties of Open Sets.

Let X be a metric space

- (1) The sets \emptyset and X are open in X
- (2) If S is a set of open sets in X then the union $\bigcup S = \bigcup_{U \in S} U$ is open in X
- (3) If S is a finite set of open sets in X then the intersection $\bigcap S = \bigcap_{U \in S} U$ is open in X

Proof. (1) The empty set is open because any statement of the form “for all $x \in \emptyset, F$ ” (where F is any statement) is considered to be true (by convention). The set X is open because given $a \in X$ we can choose any value of $r > 0$ and then $B(a, r) \subseteq X$ by the definition of $B(a, r)$.

(2) Let S be any set of open sets in X . Let $a \in \bigcup S = \bigcup_{U \in S} U$. Choose an open set $U \in S$ such that $a \in U$. Since U is open we can choose $r > 0$ such that $B(a, r) \subseteq U$. Since $U \in S$ we have $U \subseteq \bigcup S$. Since $B(a, r) \subseteq U$ and $U \subseteq \bigcup S$ we have $B(a, r) \subseteq \bigcup S$. Thus $\bigcup S$ is open.

(3) Let S be a finite set of open sets in X . If $S \neq \emptyset$ then we use the convention that $\bigcap S = X$, which is open. Suppose that $S \neq \emptyset$. say $S = \{U_1, U_2, \dots, U_m\}$ where

each U_k is an open set. Let $a \in \bigcap S = \bigcap_{k=1}^m U_k$. For each index k , since $a \in U_k$ we can choose $r_k > 0$ so that $B(a, r_k) \subseteq U_k$. Let $r = \min\{r_1, r_2, \dots, r_m\}$. Then for each index k we have $B(a, r) \subseteq B(a, r_k) \subseteq U_k$. Since $B(a, r) \subseteq U_k$ for every index k , it follows that $B(a, r) \subseteq \bigcap_{k=1}^m U_k = \bigcap S$

■

Theorem 2.4 — Basic Properties of Closed Sets.

Let X be a metric space

- (1) The sets \emptyset and X are closed in X
- (2) If S is a set of closed sets in X then the union $\bigcup S = \bigcup_{U \in S} U$ is open in X
- (3) If S is a finite set of closed sets in X then the intersection $\bigcap S = \bigcap_{U \in S} U$ is closed in X

Proof. The proof is left as exercise

■

Definition 2.8 — topology, topology space, metric topology, finer, coarser.

A **topology** on a set X is a set T of subsets of X such that

- (1) $\emptyset \in T$ and $X \in T$
- (2) For every set $S \subseteq T$ we have $\bigcup S \in T$
- (3) For every finite subset $S \subseteq T$ we have $\bigcap S \in T$

A **topology space** is a set X with a topology T . When X is a metric space, **the set of all open sets in X is a topology on X** , which we call the **metric topology** (or the topology **induced** by the metric). When X is any topological space, the sets in the topology T are called the **open sets** in X and their complements are called the **closed sets** in X . When S and T are both topologies on a set X with $S \subseteq T$, we say that the topology T is **finer** than the topology S , and the topology S is **coarser** than the topology T .

■ **Example 2.7** Show that in \mathbb{R}^n , the metrics d_1, d_2 and d_∞ all induce the same topology

Proof. For $a, x \in \mathbb{R}^n$ we have

$$\max_{1 \leq i \leq n} |x_i - a_i| \leq \left(\sum_{i=1}^n |x_i - a_i|^2 \right)^{\frac{1}{2}} \leq \sum_{i=1}^n |x_i - a_i| \leq n \max_{1 \leq i \leq n} |x_i - a_i|$$

and so

$$d_\infty(a, x) \leq d_2(a, x) \leq d_1(a, x) \leq n d_\infty(a, x).$$

It follows that for all $a \in \mathbb{R}^n$ and $r > 0$ we have

$$B_\infty(a, r) \supseteq B_2(a, r) \supseteq B_1(a, r) \supseteq B_\infty(a, \frac{r}{n}).$$

Thus for $U \subseteq \mathbb{R}^n$, if U is open in \mathbb{R}^n using d_∞ then it is open using d_2 . and if U is open using d_2 then it is open using d_1 , and if U is open using d_1 then it is open using d_∞ . ■

■ **Example 2.8** Show that on the space $\mathcal{C}[a, b]$, the topology induced by the metric d_∞ is strictly finer than the topology induced by the metric d_1

Proof. For $f, g \in \mathcal{C}[a, b]$ we have

$$d_1(f, g) = \int_a^b |f - g| \leq \int_a^b \max_{a \leq x \leq b} |f(x) - g(x)| = (b - a) d_\infty(f, g)$$

It follows that for $f \in \mathcal{C}[a, b]$ and $r > 0$ we have

$$B_\infty(f, r) \subseteq B_1(f, (b-a)r)$$

Thus for $U \subseteq \mathcal{C}[a, b]$, if U is open using d_1 then U is also open using d_∞ , and so the topology induced by the metric d_∞ is finer (or equal to) the topology induced by d_1 .

On the other hand, we claim that for $f \in \mathcal{C}[a, b]$ and $r > 0$, the set $B_\infty(f, r)$ is not open in the topology induced by d_1 . Fix $g \in B_\infty(f, r)$ and let $s > 0$. Choose a bump function $h \in \mathcal{C}[a, b]$ with $h \geq 0$, $\int_a^b h < h$ and $\max_{a \leq x \leq b} h(x) > 2r$. Then we have $g + h \in B_1(g, s)$ but $g + h \notin B_\infty(f, r)$. It follows that $B_\infty(f, r)$ is not open in the topology induced by d_1 , as claimed. ■

■ **Example 2.9** For any set X , the **trivial topology** on X is the topology in which the only open sets in X are the sets \emptyset and X , and the **discrete topology** on X is the topology in which every subset of X is open. Note that the discrete metric on a nonempty set X induces the discrete topology on x .

Definition 2.9 — interior, closure, dense.

Let X be a metric space (or a topological space) and let $A \subseteq X$. The **interior** and the **closure** of A (in X) are the sets

$$A^\circ = \bigcup \{U \subseteq X \mid U \text{ is open, and } U \subseteq A\}$$

$$\overline{A} = \bigcap \{K \subseteq X \mid K \text{ is closed, and } A \subseteq K\}$$

We say that A is **dense** in X when $\overline{A} = X$.

Theorem 2.5 Let X be a metric space (or a topological space) and let $A \subseteq X$

- (1) The interior of A is the largest open set which is contained in A . In other words, $A^\circ \subseteq A$ and A° is open, and for every open set U with $U \subseteq A$ we have $U \subseteq A^\circ$
- (2) The closure of A is the smallest closed set which contains A . In other words, $A \subseteq \overline{A}$ and \overline{A} is closed, and for every closed set K with $A \subseteq K$ we have $\overline{A} \subseteq K$

Proof.

- (1) Let $L = \{U \subseteq X \mid U \text{ is open, and } U \subseteq A\}$. Note that A° is open (by Part 2 of Theorem 2.3 or by Part 2 of Definition 2.8) because A° is equal to the union of L , which is a set of open sets. Also note that $A^\circ \subseteq A$ because A° is equal to the union of L , which is a set of subsets of A . Finally note that for any open set U with $U \subseteq A$ we have $U \in L$ so that $U \subseteq \bigcup L = A^\circ$.
- (2) The proof is similar to (1)

■

Corollary 2.6

Let X be a metric space (or a topological space) and let $A \subseteq X$

- (1) $(A^\circ)^\circ = A^\circ$ and $\overline{\overline{A}} = \overline{A}$
- (2) A is open $\iff A = A^\circ$
- (3) A is closed $\iff A = \overline{A}$

Proof. The proof is left as exercise

■

Definition 2.10 — interior point, limit point, isolated point, boundary point, boundary.

isolated point Let X be a metric space and let $A \subseteq X$.

An **interior point** of A is a point $a \in A$ such that for some $r > 0$ we have $B(a, r) \subseteq A$.

A **limit point** of A is a point $a \in X$ such that for every $r > 0$ we have $B^*(a, r) \cap A \neq \emptyset$.

An **isolated point** of A is a point $a \in A$ which is not a limit point of A .

A **boundary point** of A is a point $a \in X$ such that for every $r > 0$ we have $B(a, r) \cap A \neq \emptyset$ and $B(a, r) \cap A^c \neq \emptyset$.

The set of all limit points of A is denoted by A' . The **boundary** of A , is the set of all boundary points of A .

Theorem 2.7 — Properties of Interior, Limit and Boundary Points.

Let X be a metric space and let $A \subseteq X$

- (1) A° is equal to the set of all interior points of A
- (2) A is closed $\iff A' \subseteq A$
- (3) $\overline{A} = A \cup A'$
- (4) $\partial A = \overline{A} \setminus A^\circ$

Proof. We leave the proofs of (1) and (4) as exercise.

- (2) Note that when $a \notin A$ we have $B(a, r) \cap A = B^*(a, r) \cap A$ and so

$$\begin{aligned}
 A \text{ is closed} &\iff A^c \text{ is open} \\
 &\iff \forall a \in A^c, \exists r > 0, B(a, r) \subseteq A^c \\
 &\iff \forall a \in \mathbb{R}^n, (a \notin A \implies \exists r > 0, B(a, r) \subseteq A^c) \\
 &\iff \forall a \in \mathbb{R}^n, (a \notin A \implies \exists r > 0, B(a, r) \cap A = \emptyset) \\
 &\iff \forall a \in \mathbb{R}^n, (a \notin A \implies \exists r > 0, B^*(a, r) \cap A = \emptyset) \\
 &\iff \forall a \in \mathbb{R}^n, (\forall r > 0, B^*(a, r) \cap A \neq \emptyset \implies a \in A) \\
 &\iff \forall a \in \mathbb{R}^n, (a \in A' \implies a \in A) \\
 &\iff A' \subseteq A.
 \end{aligned}$$

- (3) We shall prove that $A \cup A'$ is the smallest closed set which contains A . It is clear that $A \cup A'$ is closed, that is $(A \cup A')^c$ is open. Let $a \in (A \cup A')^c$ with, that is let $a \in X$ with $a \notin A$ and $a \notin A'$. Since $a \notin A'$ we can choose $r > 0$ so that $B(a, r) \cap A = \emptyset$. We claim that because $B(a, r) \cap A = \emptyset$ it follows that $B(a, r) \cap A' = \emptyset$. Since $b \in B(a, r)$ and $B(a, r)$ is open, we can choose $s > 0$ so that $B(b, s) \subseteq B(a, r)$. Since $b \in A'$ it follows that $B(b, s) \cap A \neq \emptyset$. Choose $x \in B(b, s) \cap A$. Then we have $x \in B(b, s) \subseteq B(a, r)$ and $x \in A$ and so $x \in B(a, r) \cap A$, which contradicts the fact that $B(a, r) \cap A = \emptyset$. Thus $B(a, r) \cap A' \neq \emptyset$ as claimed. Since $B(a, r) \cap A = \emptyset$ and $B(a, r) \cap A' = \emptyset$, it follows that $B(a, r) \cap (A \cup A') = \emptyset$, hence $B(a, r) \subseteq (A \cup A')^c$. Thus proves that $(A \cup A')^c$ is open, and hence $A \cup A'$ is closed.

It remains to show that for every closed set K in X with $A \subseteq K$ we have $A \cup A' \subseteq K$. Let K be a closed set in X with $A \subseteq K$. Note that since $A \subseteq K$ it follows that $A' \subseteq K'$ because if $a \in A'$ then for all $r > 0$ we have $B(a, r) \cap A \neq \emptyset$ hence $B(a, r) \cap K \neq \emptyset$ and so $a \in K'$. Since K is closed we have $K' \subseteq K$ by (2). Since $A' \subseteq K'$ and $K' \subseteq K$, we have $A' \subseteq K$. Since $A \subseteq K$ and $A' \subseteq K$ we have $A \cup A' \subseteq K$ as required. ■



Let X be a topological space and let $A \subseteq X$, An **interior point** of A is a point $a \in A^\circ$. A **limit point** of A is a point $a \in X$ such that for every open set U in X with $a \in U$ there

exists a point $b \in U \cap A$ with $b \neq a$. The **boundary** of A in X is the set $\partial A = \bar{A} \setminus A^\circ$, and a **boundary point** of A is a point $a \in \partial A$.

Note 2.2 Let X be a metric space and let $P \subseteq X$. Note that P is also a metric space using (the restriction of) the metric used in X . For $a \in P$ and $0 < r \in \mathbb{R}$, note that the open and closed balls in P , centered at a and of radius r , are related to the open and closed balls in X by

$$B_P(a, r) = \{x \in P \mid d(x, a) < r\} = B_X(a, r) \cap P$$

$$\bar{B}_P(a, r) = \{x \in P \mid d(x, a) \leq r\} = \bar{B}_X(a, r) \cap P$$

Theorem 2.8 Let X be a metric space and let $A \subseteq P \subseteq X$

- (1) A is open in $P \iff$ there exists an open set U in X such that $A = U \cap P$
- (2) A is closed in $P \iff$ there exists a closed set K in X such that $A = K \cap P$

Proof.

- (1) Suppose that A is open in P . For each $a \in A$, choose $r_a > 0$ so that $B_P(a, r_a) \subseteq A$, that is $B_X(a, r_a) \cap P \subseteq A$, and let $U = \bigcup_{a \in A} B_X(a, r_a)$. Since U is equal to the union of a set of open sets in X , it follows that U is open in X . Note that $A \subseteq U \cap P$, and, since $B_X(a, r_a) \cap P \subseteq A$ for every $a \in A$, we also have $U \cap P = (\bigcup_{a \in U} B_X(a, r_a)) \cap P = \bigcup_{a \in A} (B_X(a, r_a) \cap P) \subseteq A$. Thus $A = U \cap P$ as required.
Conversely, suppose that $A = U \cap P$ with U open in X . Let $a \in A$. Since we have $a \in A = U \cap P$, we also have $a \in U$. Since $a \in U$ and U is open in X we can choose $r > 0$ so that $B_X(a, r) \subseteq U$. Since $B_X(a, r) \subseteq U$ and $U \cap P = A$ we have $B_P(a, r) = B_X(a, r) \cap P \subseteq U \cap P = A$. Thus A is open as required.
- (2) Suppose that A is closed in P . Let B be the complement of A in P , that is $B = P \setminus A$. Then B is open in P . Choose an open set U in X such that $B = U \cap P$. Let K be the complement of U in X , that is $K = X \setminus U$. Then $A = K \cap P$ since for $x \in X$ we have

$$\begin{aligned} x \in A &\iff (x \in P \text{ and } x \notin U \cap P) \iff (x \in P \text{ and } x \notin U) \\ &\iff (x \in P \text{ and } x \in K) \iff (x \in K \cap P) \end{aligned}$$

Conversely, suppose that K is a closed set in P with $A = K \cap P$. Let B be the complement of A in P , that is $B = P \setminus A$, and let U be the complement of K in P , that is $U = P \setminus K$, and note that U is open in P . Then we have $B = U \cap P$ since for $x \in P$ we have

$$\begin{aligned} x \in B &\iff (x \in P \text{ and } x \notin A) \iff (x \in P \text{ and } x \notin K \cap P) \\ &\iff (x \in P \text{ and } x \notin K) \iff (x \in P \text{ and } x \in U) \iff (x \in U \cap P) \end{aligned}$$

Since U is open in P and $B = U \cap P$ we know that B is open in P . Since B is open in P , its complement $A = P \setminus B$ is closed in P . ■



Let X be a topological space and let $P \subseteq X$. Verify, as an exercise, that we can use the topology on X to define a topology on P as follows. Given a set $A \subseteq P$, we define A to be **open** in P when $A = U \cap P$ for some open set U in X . The resulting topology on P is called the **subspace topology**.

3. Limits and Continuity

Definition 3.1 — bounded, converge, limit, diverge, Cauchy.

Let $(x_n)_{n \geq p}$ be a sequence in a metric space X . We say that the sequence $(x_n)_{n \geq p}$ is **bounded** when the set $\{x_n\}_{n \geq p}$ is bounded, that is when there **exists** $a \in X$ and $r > 0$ such that $x_n \in B(a, r)$ for all indices $n \geq p$.

For $a \in X$, we say that the sequence $(x_n)_{n \geq p}$ **converges** to a (or that the **limit** of x_n is equal to a) and we write $\lim_{n \rightarrow \infty} x_n = a$ (or write $x_n \rightarrow a$) when for every $\epsilon > 0$ there exists an index $m \geq p$ such that $d(x_n, a) < \epsilon$ for all indices $n \geq m$. We say that the sequence $(x_n)_{n \geq p}$ **converges** (in X) when it converges to some point $a \in X$, and otherwise we say that $(x_n)_{n \geq p}$ **diverges** (in X).

We say that the $(x_n)_{n \geq p}$ is **Cauchy** when for every $\epsilon > 0$ there exists an index $m \geq p$ such that $d(x_k, x_l) < \epsilon$ for all indices $k, l \geq m$.

R When $(x_n)_{n \geq p}$ is a sequence in a topological space X and $a \in X$, we say that $(x_n)_{n \geq p}$ **converges** to a (or we say the **limit** of $(x_n)_{n \geq p}$ is equal to a) and we write $\lim_{n \rightarrow \infty} x_n = a$ (or we write $x_n \rightarrow a$) when for every open set U in X with $a \in U$ there exists an index $m \geq p$ such that $x_n \in U$ for every index $n \geq m$.

Theorem 3.1 — Basic Properties of Limits of Sequences. Let $(x_n)_{n \geq p}$ be a sequence in a metric space X , and let $a \in X$

- (1) If $(x_n)_{n \geq p}$ converges then its limit is unique
- (2) If $q \geq p$ and $y_n = x_n$ for all $n \geq q$, then $(x_n)_{n \geq p}$ converges if and only if $(y_n)_{n \geq p}$ converges and, in this case, $\lim_{n \rightarrow \infty} y_n = \lim_{n \rightarrow \infty} x_n$
- (3) If $(x_n)_{n \geq p}$ converges then it is bounded
- (4) If $(x_n)_{n \geq p}$ converges then it is Cauchy
- (5) We have $\lim_{n \rightarrow \infty} x_n = a$ if and only if for every open set U in X with $a \in U$ there exists an index $m \geq p$ such that $x_n \in U$ for every index $n \geq m$

Proof. The proof is left as exercise. ■

Note 3.1 Because of Part 2 of the above theorem, the initial index p of a sequence $(x_n)_{n \geq p}$ does not affect whether or not the sequence converges and it does not affect the limit. For this reason, we often omit the initial index p from our notation and write (x_n) for the sequence $(x_n)_{n \geq p}$. Also, we often choose a specific value of p , usually $p = 1$, in the statements or the proofs of various theorems with the understanding that any other initial value would work just as well.

Exercise 3.1 For each $n \in \mathbb{Z}^+$, let $x_n \in \mathbb{R}^\infty$ be the sequence given by $x_n = \frac{1}{n} \sum_{k=1}^n e_k$, that is by $(x_{n,k})_{k \geq 1} = (\frac{1}{n}, \frac{1}{n}, \dots, \frac{1}{n}, 0, 0, 0, \dots)$ with n non-zero terms. Show that (x_n) converges in (\mathbb{R}^∞, d_1) .

Exercise 3.2 For each $n \in \mathbb{Z}^+$, let $f_n \in \mathcal{C}[0, 1]$ be given by $f_n(x) = \sqrt{n}x^n$. Show that $(f_n)_{n \geq 1}$ converges in $(\mathcal{C}[0, 1], d_1)$ but diverges in $(\mathcal{C}[0, 1], d_2)$.

Note 3.2 Recall that $\mathcal{B}[a, b]$ denotes the space of bounded functions $f : [a, b] \rightarrow \mathbb{R}$. Let (f_n) be a sequence of bounded functions in $\mathcal{B}[a, b]$ and let $g \in \mathcal{B}[a, b]$. Note that (f_n) converges in the metric space $(\mathcal{B}[a, b], d_\infty)$, if and only if (f_n) converges uniformly on $[a, b]$. Indeed for $\epsilon > 0$ we have $d_\infty(f_n, g) < \epsilon$ if and only if $\sup_{a \leq x \leq b} |f_n(x) - g(x)| < \epsilon$ if and only if $|f_n(x) - g(x)| < \epsilon$ for all $x \in [a, b]$. The same is true for a sequence (f_n) in $\mathcal{C}[a, b]$: (f_n) converges in the metric space $(\mathcal{C}[a, b], d_\infty)$ if and only if (f_n) converges uniformly on $[a, b]$.

Theorem 3.2 — The Sequential Characterization of Limit Points and Closed Sets.

Let X be a metric space, let $a \in X$, and let $A \subseteq X$.

- (1) $a \in A'$ if and only if there exists a sequence (x_n) in $A \setminus \{a\}$ with $\lim_{n \rightarrow \infty} x_n = a$.
- (2) $a \in \bar{A}$ if and only if there exists a sequence (x_n) in A with $\lim_{n \rightarrow \infty} x_n = a$.
- (3) A is closed in X if and only if for every sequence (x_n) in A which converges in X , we have $\lim_{n \rightarrow \infty} x_n \in A$.

Proof.

- (1) Suppose that $a \in A'$ (which means that for every $r > 0$ we have $B^*(a, r) \cap A \neq \emptyset$). For each $n \in \mathbb{Z}^+$, choose $x_n \in B^*(a, \frac{1}{n}) \cap A$, that is choose $x_n \in A \setminus \{a\}$ with $d(x_n, a) < \frac{1}{n}$. Then $(x_n)_{n \geq 1}$ is a sequence in $A \setminus \{a\}$ with $\lim_{n \rightarrow \infty} x_n = a$. Suppose, conversely, that $(x_n)_{n \geq 1}$ is a sequence in $A \setminus \{a\}$ with $\lim_{n \rightarrow \infty} x_n = a$. Let $r > 0$. Choose $m \in \mathbb{Z}^+$ such that $d(x_n, a) < r$ for all $n \geq m$. Since $x_m \in A \setminus \{a\}$ with $d(x_m, a) < r$, we have $x_m \in B^*(a, r) \cap A$ and so $B^*(a, r) \cap A \neq \emptyset$.
- (2) Left as exercise
- (3) To prove Part 3, suppose that A is closed in X . Let $(x_n)_{n \geq 1}$ be a sequence in A which converges in X , and let $a = \lim_{n \rightarrow \infty} x_n \in X$. Suppose, for a contradiction, that $a \notin A$. Since $a \notin A$ we have $A = A \setminus \{a\}$ so in fact (x_n) is a sequence in $A \setminus \{a\}$. Since (x_n) is a sequence in $A \setminus \{a\}$ with $\lim_{n \rightarrow \infty} x_n = a$, it follows from Part 1 that $a \in A'$. Since A is closed we have $A' \subseteq A$ and so $a \in A$ giving the desired contradiction. Suppose, conversely, that for every sequence in A which converges in X , the limit

of the sequence lies in A . Let $a \in A'$. By Part 1, we can choose a sequence (x_n) in $A \setminus \{a\}$ with $\lim_{n \rightarrow \infty} x_n = a$. Then (x_n) is a sequence in A which converges in X , so its limit lies in A , that is $a \in A$. Since $a \in A'$ was arbitrary, this shows that $A' \subseteq A$, and so A is closed. ■

■ **Example 3.1** Note that $\mathcal{C}[a, b]$ is closed in the metric space $(\mathcal{B}[a, b], d_\infty)$. We can see this using Note 3.7 together with the above theorem. Indeed, given a sequence (f_n) with each $f_n \in \mathcal{C}[a, b]$, if the sequence (f_n) converges in $(\mathcal{B}[a, b], d_\infty)$ to the function $g \in \mathcal{B}[a, b]$, then (f_n) converges uniformly to g on $[a, b]$, and so (from MATH 148) we know that g must be continuous, hence $g \in \mathcal{C}[a, b]$.

Exercise 3.3 Let

$$\begin{aligned}\mathcal{R}[a, b] &= \{f \in \mathcal{B}[a, b] \mid f \text{ is Riemann integrable}\}, \\ \mathcal{P}[a, b] &= \{f \in \mathcal{B}[a, b] \mid f \text{ is a polynomial}\}, \\ \mathcal{C}^1[a, b] &= \{f \in \mathcal{B}[a, b] \mid f \text{ is continuously differentiable}\}.\end{aligned}$$

Determine which of the above spaces are closed in the metric space $\mathcal{B}[a, b]$, using the supremum metric d_∞ .

■ **Example 3.2** Recall that \mathbb{R}^∞ denotes the set of sequences with only finitely many non-zero terms. Show that \mathbb{R}^∞ is dense in the metric space (ℓ_1, d_1) .

Proof. Since the closure of \mathbb{R}^∞ in ℓ_1 is contained in ℓ_1 (by the definition of closure), it suffices to show that $\ell_1 \subseteq \overline{\mathbb{R}^\infty}$. Let $a = (a_n)_{n \geq 1} \in \ell_1$, so we have $\sum_{n=1}^{\infty} |a_n| < \infty$. For each $n \in \mathbb{Z}^+$ let $x_n = (x_{n,k})_{k \geq 1}$ be the sequence given by $x_{n,k} = a_k$ for $1 \leq k \leq n$ and $x_{n,k} = 0$ for $k > n$, that is

$$(x_{n,k})_{k \geq 1} = (x_{n,1}, x_{n,2}, \dots, x_{n,n}, x_{n,n+1}, \dots) = (a_1, a_2, \dots, a_n, 0, 0, \dots).$$

Then each $x_n \in \mathbb{R}^\infty$ and, in the metric space ℓ_1 , we have $x_n \rightarrow a$ because given $\epsilon > 0$ we can choose an index m so that $\sum_{k>m} |a_k| < \epsilon$ and then for all $n \geq m$ we have

$$\|x_n - a\|_1 = \sum_{k=1}^{\infty} |x_{n,k} - a_k| = \sum_{k>n} |a_k| \leq \sum_{k>m} |a_k| < \epsilon.$$

It follows, from Part 2 of Theorem 3.8, that $a \in \overline{\mathbb{R}^\infty}$ and so we have $\ell_1 \subseteq \overline{\mathbb{R}^\infty}$, as claimed. ■

Exercise 3.4 Find the closure of \mathbb{R}^∞ in the metric space ℓ_2 using the metric d_2 , and find the closure of \mathbb{R}^∞ in the metric space ℓ_∞ using the metric d_∞ .

Definition 3.2 — limit.

Let (X, d_X) and (Y, d_Y) be metric spaces. Let $A \subseteq X$, let $f : A \rightarrow Y$, let $a \in A'$, and let $b \in Y$. We say that the **limit** of $f(x)$ as x tends to a is equal to b , when for every $\epsilon > 0$ there exists $\delta > 0$ such that for all $x \in A$, if $0 < d_X(x, a) < \delta$ then $d_Y(f(x), b) < \epsilon$.

Theorem 3.3 — The Sequential Characterization of Limits.

Let X and Y be metric spaces, let $A \subseteq X$, let $f : A \rightarrow Y$, let $a \in A' \subseteq X$, and let $b \in Y$. Then $\lim_{x \rightarrow a} f(x) = b$ if and only if for every sequence (x_n) in $A \setminus \{a\}$ with $x_n \rightarrow a$ we have $\lim_{n \rightarrow \infty} f(x_n) = b$.

Proof. Suppose that $\lim_{x \rightarrow a} f(x) = b$. Let (x_n) be a sequence in $A \setminus \{a\}$ with $x_n \rightarrow a$. Let $\epsilon > 0$. Since $\lim_{x \rightarrow a} f(x) = b$ we can choose $\delta > 0$ such that $0 < d(x, a) < \delta \implies d(f(x), b) < \epsilon$. Since $x_n \rightarrow a$ we can choose $m \in \mathbb{Z}^+$ such that $n \geq m \implies d(x_n, a) < \delta$. For $n \geq m$ we have $d(x_n, a) < \delta$ and we have $x_n \neq a$ (since (x_n) is a sequence in $A \setminus \{a\}$, so that $0 < d(x_n, a) < \delta$, and hence $d(f(x_n), b) < \epsilon$. Thus $\lim_{n \rightarrow \infty} f(x_n) = b$, as required.

Suppose, conversely, that $\lim_{x \rightarrow a} f(x) \neq b$. Choose $\epsilon > 0$ such that for every $\delta > 0$ there exists $x \in A$ such that $0 < d(x, a) < \delta$ and $d(f(x), b) \geq \epsilon$. For each $n \in \mathbb{Z}^+$, choose $x_n \in A$ such that $0 < d(x_n, a) < \frac{1}{n}$ and $d(f(x_n), b) \geq \epsilon$. For each n , since $0 < d(x_n, a)$ we have $x_n \neq a$ so the sequence (x_n) lies in $A \setminus \{a\}$. Since $d(x_n, a) < \frac{1}{n}$ for all $n \in \mathbb{Z}^+$, it follows that $x_n \rightarrow a$. Since $d(f(x_n), b) \geq \epsilon$ for all $n \in \mathbb{Z}^+$, it follows that $\lim_{x \rightarrow a} f(x) \neq b$. Thus we have found a sequence (x_n) in $A \setminus \{a\}$ with $x_n \rightarrow a$ such that $\lim_{x \rightarrow a} f(x_n) \neq b$. ■

Definition 3.3 — continuous, uniformly continuous, Lipschitz continuous, Lipschitz constant.

Let (X, d_X) and (Y, d_Y) be metric spaces, and let $f : X \rightarrow Y$. For $a \in X$, we say that f is **continuous** at a when for every $\epsilon > 0$ there exists $\delta > 0$ such that for all $x \in X$, if $d_X(x, a) < \delta$ then $d_Y(f(x), f(a)) < \epsilon$. We say that f is **continuous** (on X) when f is continuous at every point $a \in X$. We say that f is **uniformly continuous** (on X) when for every $\epsilon > 0$ there exists $\delta > 0$ such that for all $x, y \in X$, if $d_X(x, y) < \delta$ then $d_Y(f(x), f(y)) < \epsilon$. We say that f is **Lipschitz continuous** (on X) when there is a constant $\ell \geq 0$, called a **Lipschitz constant** for f , such that for all $x, y \in X$ we have $d_Y(f(x), f(y)) \leq \ell \cdot d_X(x, y)$. Note that if f is Lipschitz continuous then f is also uniformly continuous (indeed we can take $\delta = \frac{\epsilon}{\ell}$ in the definition of uniform continuity).

Note 3.3 Let X and Y be metric spaces and let $a \in X$. If a is a limit point of X then f is continuous at a if and only if $\lim_{x \rightarrow a} f(x) = f(a)$. If a is an isolated point of X then f is necessarily continuous at a , vacuously.

Theorem 3.4 — The Sequential Characterization of Continuity.

Let X and Y be metric spaces using metrics d_X and d_Y , let $f : X \rightarrow Y$, and let $a \in X$. Then f is continuous at a if and only if for every sequence (x_n) in X with $x_n \rightarrow a$ we have $\lim_{n \rightarrow \infty} f(x_n) = f(a)$.

Proof. The proof is left as an exercise. ■

Theorem 3.5 — Composition of Continuous Functions.

Let X , Y and Z be metric spaces, let $f : X \rightarrow Y$, let $g : Y \rightarrow Z$. If f is continuous at the point $a \in X$ and g is continuous at the point $f(a) \in Y$ then the composite function $g \circ f$ is continuous at a .

Proof. The proof is left as an exercise. ■

Theorem 3.6 — The Topological Characterization of Continuity.

Let X and Y be metric spaces and let $f : X \rightarrow Y$. Then f is continuous (on X) if and only if $f^{-1}(V)$ is open in X for every open set V in Y .

Proof. Suppose that f is continuous in X . Let V be open in Y . Let $a \in f^{-1}(V)$ and let $f(a) \in V$. Since V is open, we can choose $\epsilon > 0$ such that $B(f(a), \epsilon) \subseteq V$. Since f is continuous at a we can choose $\delta > 0$ such that for all $x \in X$ with $d(x, a) < \delta$ we have $d(f(x), f(a)) < \epsilon$. Then we have $f(B(a, \delta)) \subseteq B(f(a), \epsilon) \subseteq V$ and so $B(a, \delta) \subseteq f^{-1}(V)$. Thus $f^{-1}(V)$ is open in X , as required.

Suppose, conversely, that $f^{-1}(V)$ is open in X for every open set V in Y . Let $a \in X$ and let $\epsilon > 0$. Taking $V = B(f(a), \epsilon)$, which is open in Y , we see that $f^{-1}(B(f(a), \epsilon))$ is open in X . Since $a \in f^{-1}(B(f(a), \epsilon))$ and $f^{-1}(B(f(a), \epsilon))$ is open in X , we can choose $\delta > 0$ such that $B(a, \delta) \subseteq f^{-1}(B(f(a), \epsilon))$. Then we have $f(B(a, \delta)) \subseteq B(f(a), \epsilon)$ or, in other words, for all $x \in X$, if $d(x, a) < \delta$ then $d(f(x), f(a)) < \epsilon$. Thus f is continuous at a hence, since a was arbitrary, f is continuous on X . ■

Definition 3.4 — continuous.

Let X and Y be topological spaces and let $f : X \rightarrow Y$. We say that f is **continuous** (on X) when $f^{-1}(V)$ is open in X for every open set V in Y . A bijective map $f : X \rightarrow Y$ such that both f and f^{-1} are continuous is called a **homomorphism**.

Note 3.4 If U and V are inner product spaces and $L : U \rightarrow V$ is an inner product space isomorphism, then L and its inverse preserve distance so they are both continuous (we can take $\delta = \epsilon$ in the definition of continuity), hence L is a homomorphism.

If U and V are finite-dimensional inner product spaces with say $\dim U = n$ and $\dim V = m$, and if $\phi : U \rightarrow \mathbb{R}^n$ and $\psi : V \rightarrow \mathbb{R}^m$ are inner product space isomorphisms (obtained by choosing orthonormal bases for U and V) then a map $F : U \rightarrow V$ is continuous if and only if the composite map $\psi F \phi^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is continuous. In particular, if F is linear then F is continuous (since $\psi F \phi^{-1} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ is linear, hence continuous).

We shall see below that the same is true for finite dimensional normed linear spaces: every linear map between finite dimensional normed linear spaces is continuous. But this is not always true for infinite dimensional spaces.

■ **Example 3.3** Recall from Example 2.24 that every set $U \subseteq \mathcal{C}[a, b]$ which is open using the metric d_1 is also open using the metric d_∞ , but not vice versa. It follows that the identity map $I : \mathcal{C} \rightarrow \mathcal{C}[a, b]$ given by $I(f) = f$ is continuous as a map from the metric space $(\mathcal{C}[a, b], d_\infty)$ to the metric space $(\mathcal{C}[a, b], d_1)$, but not vice versa.

Theorem 3.7 Let U and V be normed linear spaces and let $F : U \rightarrow V$ be a linear map. Then the following are equivalent:

- (1) F is Lipschitz continuous on U ,
- (2) F is continuous at some point $a \in U$,
- (3) F is continuous at 0, and
- (4) $F(\overline{B}(0, 1))$ is bounded.

In this case, if $m \geq 0$ with $F(\overline{B}(0, 1)) \subseteq B(0, m)$ then m is a Lipschitz constant for F .

Proof. It is clear that if F is Lipschitz continuous on U then F is continuous at some point $a \in U$ (indeed F is continuous at every point $a \in U$). Let us show that if F is continuous at some point $a \in U$ then F is continuous at 0. Suppose that F is continuous at $a \in U$.

Let $\epsilon > 0$. Since F is continuous at $a \in U$, we can choose $\delta_1 > 0$ such that for all $u \in U$ we have $\|u - a\| \leq \delta_1 \implies \|F(u) - F(a)\| \leq 1$. Choose $\delta = \delta_1 \epsilon$. Let $x \in U$ with $\|x - 0\| < \delta$. If $x = 0$ then $\|F(x) - F(0)\| = \|0\| = 0$. Suppose that $x \neq 0$. Then for $u = a + \frac{\delta_1 x}{\|x\|}$ we have $\|u - a\| = \left\| \frac{\delta_1 x}{\|x\|} \right\| = \delta_1$ and so $\|F(u) - F(a)\| \leq 1$, that is $\left\| F\left(\frac{\delta_1 x}{\|x\|}\right) \right\| \leq 1$ hence, by the linearity of F and the scaling property of the norm, we have

$$\|F(x) - F(0)\| = \|F(x)\| = \frac{\|x\|}{\delta_1} \left\| F\left(\frac{\delta_1 x}{\|x\|}\right) \right\| \leq \frac{\|x\|}{\delta_1} < \frac{\delta_1 \epsilon}{\delta_1} = \epsilon.$$

Thus F is continuous at 0, as required

Next we show that if F is continuous at 0 then $F(\overline{B}(0, 1))$ is bounded. Suppose that F is continuous at 0. Choose $\delta > 0$ so that for all $u \in U$ we have $\|u\| \leq \delta \implies \|F(u)\| \leq 1$. Let $m = \frac{1}{\delta}$. For $x \in U$, when $x = 0$ we have $\|F(x)\| = 0 \leq m$ and when $0 < \|x\| \leq 1$ we have

$$\|F(x)\| = \left\| \frac{\|x\|}{\delta} F\left(\frac{\delta x}{\|x\|}\right) \right\| = \frac{\|x\|}{\delta} \left\| F\left(\frac{\delta x}{\|x\|}\right) \right\| \leq \frac{\|x\|}{\delta} = m\|x\| \leq m.$$

Thus $F(\overline{B}(0, 1))$ is bounded, as required.

Finally we show that if $F(\overline{B}(0, 1))$ is bounded then F is Lipschitz continuous. Suppose that $F(\overline{B}(0, 1))$ is bounded. Choose $m > 0$ so that $\|F(u)\| \leq m$ for all $u \in U$ with $\|u\| \leq 1$. Let $x, y \in U$. If $x = y$ then $\|F(x) - F(y)\| = 0$. Suppose that $x \neq y$. Then we have $\left\| \frac{x-y}{\|x-y\|} \right\| = 1$ so that $\left\| F\left(\frac{x-y}{\|x-y\|}\right) \right\| \leq m$ and so

$$\|F(x) - F(y)\| = \|F(x - y)\| = \|x - y\| \left\| F\left(\frac{x - y}{\|x - y\|}\right) \right\| \leq m\|x - y\|.$$

Thus F is Lipschitz continuous with Lipschitz constant m , as required. ■

■ **Example 3.4** Define $L : (\mathcal{C}[a, b], d_\infty) \rightarrow (\mathcal{C}[a, b], d_\infty)$ by $L(f) = \int_a^x f(t) dt$. Show that L is Lipschitz continuous.

Proof. Let $f \in \mathcal{C}[a, b]$ with $\|f\|_\infty \leq 1$, that is with $\max_{a \leq x \leq b} |f(x)| \leq 1$. Then

$$\|F(f)\|_\infty = \max_{a \leq x \leq b} \left| \int_a^x f(t) dt \right| \leq \max_{a \leq x \leq b} \int_a^x 1 dt = \max_{a \leq x \leq b} |x - a| = |b - a|.$$

Thus $F(\overline{B}(0, 1))$ is bounded and so F is uniformly continuous. ■

■ **Example 3.5** Define $D : (\mathcal{C}^1[0, 1], d_\infty) \rightarrow (\mathcal{C}[0, 1], d_\infty)$ by $D(f) = f'$. Show that D is not continuous.

Proof. For $n \in \mathbb{Z}^+$, define $f_n : [0, 1] \rightarrow \mathbb{R}$ by $f_n(x) = x^n$. Then $f_n \in \mathcal{C}^1[a, b]$, and $\|f_n\|_\infty = \max_{0 \leq x \leq 1} |x^n| = 1$ so that $f_n \in \overline{B}(0, 1)$, and $\|D(f_n)\|_\infty = \max_{0 \leq x \leq 1} |n x^{n-1}| = n$. Thus $D(\overline{B}(0, 1))$ is not bounded, so D is not continuous (at any point $g \in \mathcal{C}[0, 1]$). ■

■ **Example 3.6** Let X be a metric space and let $\emptyset \neq A \subseteq X$. Define $F : X \rightarrow \mathbb{R}$ by

$$F(x) = \text{dist}(x, A) = \inf \{d(x, a) \mid a \in A\}.$$

Show that F is uniformly continuous.

Proof. Given $\epsilon > 0$, choose $\delta = \frac{\epsilon}{2}$. Let $x, y \in X$ with $d(x, y) < \delta = \frac{\epsilon}{2}$. Since $\text{dist}(y, A) = \inf \{d(y, a) \mid a \in A\}$ we can choose $a \in A$ such that $d(y, a) < \text{dist}(y, A) + \frac{\epsilon}{2}$. Then we have

$$\text{dist}(x, A) \leq d(x, a) \leq d(x, y) + d(y, a) < \frac{\epsilon}{2} + \text{dist}(y, A) + \frac{\epsilon}{2}$$

so that $\text{dist}(x, A) - \text{dist}(y, A) < \epsilon$. Similarly, we have $\text{dist}(y, A) - \text{dist}(x, A) < \epsilon$ and so

$$|F(y) - F(x)| = |\text{dist}(x, A) - \text{dist}(y, A)| < \epsilon.$$

■

Theorem 3.8 Let U be an n -dimensional normed linear space over \mathbb{R} . Let $\{u_1, \dots, u_n\}$ be any basis for U and let $F : \mathbb{R}^n \rightarrow U$ be the associated vector space isomorphism given by $F(t) = \sum_{k=1}^n t_k u_k$. Then both F and F^{-1} are Lipschitz continuous.

Proof. Let $M = \left(\sum_{k=1}^n \|u_k\|^2 \right)^{1/2}$. For $t \in \mathbb{R}^n$ we have

$$\begin{aligned} \|F(t)\| &= \left\| \sum_{k=1}^n t_k u_k \right\| \leq \sum_{k=1}^n |t_k| \|u_k\|, \text{ by the Triangle Inequality,} \\ &\leq \left(\sum_{k=1}^n t_k^2 \right)^{1/2} \left(\sum_{k=1}^n \|u_k\|^2 \right)^{1/2}, \text{ by the Cauchy-Schwarz Inequality,} \\ &= M \|t\|. \end{aligned}$$

For all $s, t \in \mathbb{R}^n$, $\|F(s) - F(t)\| = \|F(s - t)\| \leq M \|s - t\|$, so F is Lipschitz continuous.

Note that the map $N : U \rightarrow \mathbb{R}$ given by $N(x) = \|x\|$ is (uniformly) continuous, indeed we can take $\delta = \epsilon$ in the definition of continuity. Since F and N are both continuous, so is the composite $G = N \circ F : \mathbb{R}^n \rightarrow \mathbb{R}$, which given by $G(t) = \|F(t)\|$. By the Extreme Value Theorem, the map G attains its minimum value on the unit sphere $\{t \in \mathbb{R}^n \mid \|t\| = 1\}$, which is compact. Let $m = \min_{\|t\|=1} G(t) = \min_{\|t\|=1} \|F(t)\|$. Note that $m > 0$ because when $t \neq 0$ we have $F(t) \neq 0$ (since F is a bijective linear map) and hence $\|F(t)\| \neq 0$. For $t \in \mathbb{R}^n$, if $\|t\| > 1$ then we have $\left\| \frac{t}{\|t\|} \right\| = 1$ so, by the choice of m ,

$$\|F(t)\| = \|t\| \left\| F \left(\frac{t}{\|t\|} \right) \right\| \geq \|t\| \cdot m > m.$$

It follows that for all $t \in \mathbb{R}^n$, if $\|F(t)\| \leq m$ then $\|t\| \leq 1$. Since F is bijective, it follows that for $x \in U$, if $\|x\| \leq m$ then $\|F^{-1}(x)\| \leq 1$. Thus for all $x \in U$, if $x = 0$ then $\|F^{-1}(x)\| = 0 = \frac{\|x\|}{m}$ and if $x \neq 0$ then since $\left\| \frac{mx}{\|x\|} \right\| = m$ we have

$$\|F^{-1}(x)\| = \frac{\|x\|}{m} \left\| F^{-1} \left(\frac{mx}{\|x\|} \right) \right\| \leq \frac{\|x\|}{m}.$$

For all $x, y \in U$, we have $\|F^{-1}(x) - F^{-1}(y)\| = \|F^{-1}(x - y)\| \leq \frac{1}{m} \|x - y\|$, so F^{-1} is Lipschitz continuous. ■

Corollary 3.9

When U and V are finite-dimensional normed linear spaces, every linear map $F : U \rightarrow V$ is Lipschitz continuous.

Corollary 3.10

Any two norms on a finite-dimensional vector space U induce the same topology on U .

4. Separability and Completeness

Definition 4.1 — dense, separable.

Let X be a topological space. Recall that for $A \subseteq X$ we say that A is **dense** in X when $\overline{A} = X$. We say that X is **separable** when it has a finite or countable dense subset.

Definition 4.2 — basis, base.

Let X be a topological space. A **basis** (or a **base**) for the topology on X is a set \mathcal{B} of open sets in X with the property that for every subset $A \subseteq X$, A is open if and only if for every point $a \in A$ there exists a basic set $U \in \mathcal{B}$ with $a \in U \subseteq A$.

■ **Example 4.1** In a metric space X , the set of open balls $\mathcal{B} = \{B(a, r) \mid a \in X, 0 < r \in \mathbb{R}\}$ is a basis for the metric topology on X .

Theorem 4.1 Let X be a metric space.

- (1) If X is separable then there is a finite or countable basis for the metric topology on X .
- (2) If every infinite subset of X has a limit point then X is separable.
- (3) If X is separable then every subspace of X is separable.

Proof. The proof is left as an exercise. ■

■ **Example 4.2** Euclidean space (\mathbb{R}^n, d_2) is separable with \mathbb{Q}^n as a countable dense subset. Every subspace of Euclidean space is also separable.

■ **Example 4.3** As an exercise, show that (ℓ_∞, d_∞) is not separable (consider characteristic functions χ_A for subsets $A \subseteq \mathbb{N}$).

■ **Example 4.4** As an exercise, show that the set (c, d_∞) of convergent sequences of real (or complex) numbers is separable. Every subspace of c is also separable, for example the space c_0 of sequences which converge to 0.

■ **Example 4.5** As an exercise, show that the space $(\mathcal{B}[a, b], d_\infty)$ of bounded functions on the interval $[a, b]$ is not separable (consider characteristic functions χ_A for appropriate sets

$A \subseteq [a, b]$.

■ **Example 4.6** Later (using the Weierstrass Approximation Theorem) we will show that the space $(\mathcal{C}[a, b], d_\infty)$ of continuous real (or complex) valued functions on the interval $[a, b]$ is separable. Once we have proven this, it will follow that every subspace of $\mathcal{C}[a, b]$ is separable.

Definition 4.3 — Cauchy sequence.

Recall that a sequence $(x_n)_{n \geq 1}$ in a metric space X is called a **Cauchy sequence** when it has the property that for all $\epsilon > 0$ there exists an index $m \in \mathbb{Z}^+$ such that for all indices $k, \ell \geq m$ we have $d(x_k, x_\ell) < \epsilon$.

Theorem 4.2 Let X be a metric space. 1 Every Cauchy sequence in X is bounded.

2 Every convergent sequence in X is Cauchy.

3 If some subsequence of a Cauchy sequence (x_n) converges, then (x_n) converges.

Proof. To prove Part 1, let $(x_n)_{n \geq 1}$ be a Cauchy sequence in X . Choose $m \in \mathbb{Z}^+$ such that $k, \ell \geq m \implies d(x_k, x_\ell) \leq 1$ and note that, in particular, we have $d(x_k, x_m) \leq 1$ for all $k \geq m$. Let $a = x_m$ and choose $r > \max \{d(x_1, a), d(x_2, a), \dots, d(x_{m-1}, a), 1\}$. Then for all $n \in \mathbb{Z}^+$ we have $d(x_n, a) < r$ so the sequence (x_n) is bounded, as required.

We remark that Part 2 of this theorem was stated earlier, without proof, as Part 5 of Theorem 3.2. We give the proof here. Let $(x_n)_{n \geq 1}$ be a convergent sequence in X and let $a = \lim_{n \rightarrow \infty} x_n$. Let $\epsilon > 0$. Choose $m \in \mathbb{Z}^+$ such that $n \geq m \implies d(x_n, a) < \frac{\epsilon}{2}$. Then for all $k, \ell \geq m$ we have

$$d(x_k, x_\ell) \leq d(x_k, a) + d(a, x_\ell) < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon,$$

so the sequence (x_n) is Cauchy, as required.

To prove Part 3, let $(x_n)_{n \geq 1}$ be a Cauchy sequence in X , let $(x_{n_k})_{k \geq 1}$ be a subsequence of $(x_n)_{n \geq 1}$, suppose that $(x_{n_k})_{k \geq 1}$ converges, and let $a = \lim_{k \rightarrow \infty} x_{n_k}$. Let $\epsilon > 0$. Since (x_n) is Cauchy we can choose $m \in \mathbb{Z}^+$ so that $k, \ell \geq m \implies d(x_k, x_\ell) < \frac{\epsilon}{2}$. Since $\lim_{k \rightarrow \infty} n_k = \infty$ and $\lim_{k \rightarrow \infty} x_{n_k} = a$, we can choose an index ℓ such that $n_\ell \geq m$ and $d(x_{n_\ell}, a) < \frac{\epsilon}{2}$. Then for all $k \geq m$ we have

$$d(x_k, a) \leq d(x_k, x_{n_\ell}) + d(x_{n_\ell}, a) < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon$$

■

Definition 4.4 — complete, Hilbert space, Banach space.

A metric space X is called **complete** when every Cauchy sequence in X converges in X . A complete inner product space is called a **Hilbert space**, and a complete normed linear space is called a **Banach space**.

Theorem 4.3 Let X be a complete metric space and let $A \subseteq X$. Then A is complete if and only if A is closed in X

Proof. Suppose that A is closed in X . Let (x_n) be a Cauchy sequence in A . Since X is complete, (x_n) converges in X . Since A is closed in X and (x_n) is a sequence in A which converges in X , we have $\lim_{n \rightarrow \infty} x_n \in A$ by Theorem 3.5 (The Sequential Characterization of Closed Sets). Thus every Cauchy sequence in A converges in A , so A is complete.

Suppose, conversely, that A is complete. Let $a \in A'$, that is let $a \in X$ be a limit point of A . Since $a \in A'$, by Theorem 3.5 (The Sequential Characterization of Limit Points) we

can choose a sequence (x_n) in A (indeed in $A \setminus \{a\}$) with $\lim_{n \rightarrow \infty} x_n = a$. Since (x_n) converges in X , it is Cauchy. Since (x_n) is Cauchy and A is complete, (x_n) converges in A , that is $a = \lim_{n \rightarrow \infty} x_n \in A$. ■

■ **Example 4.7** Recall, from MATH 247 or PMATH 333, that (\mathbb{R}^n, d_2) is complete. It follows that every closed subset $A \subseteq \mathbb{R}^n$ is complete (using the standard metric d_2).

■ **Example 4.8** Note that completeness is not invariant under homeomorphism. For example, \mathbb{R} is homeomorphic to $(0, 1) \subseteq \mathbb{R}$, but \mathbb{R} is complete while $(0, 1)$ is not.

Theorem 4.4 Every finite-dimensional normed linear space is complete.

Proof. Let U be an n -dimensional normed linear space. Let $\{u_1, \dots, u_n\}$ be a basis for the vector space U and let $F : \mathbb{R}^n \rightarrow U$ be the associated vector space isomorphism given by $F(t) = \sum_{k=1}^n t_k u_k$. Recall, from Theorem 3.25, that both F and F^{-1} are Lipschitz continuous. Let L be a Lipschitz constant for F and let M be a Lipschitz constant for F^{-1} . Let $(x_n)_{n \geq 1}$ be a Cauchy sequence in U . For each $n \in \mathbb{Z}^+$, let $t_n = F^{-1}(x_n) \in \mathbb{R}^n$. Note that (t_n) is a Cauchy sequence in \mathbb{R}^n because

$$\|t_k - t_\ell\| = \|F^{-1}(x_k) - F^{-1}(x_\ell)\| \leq M\|x_k - x_\ell\|.$$

Since (t_n) is a Cauchy sequence in \mathbb{R}^n and \mathbb{R}^n is complete, (t_n) converges in \mathbb{R}^n . Let $s = \lim_{n \rightarrow \infty} t_n \in \mathbb{R}^n$ and let $a = F(s) \in U$. Then we have $\lim_{n \rightarrow \infty} x_n = a$ because

$$\|x_n - a\| = \|F(t_n) - F(s)\| \leq L\|t_n - s\|.$$

■

Corollary 4.5

The metric spaces (\mathbb{R}^n, d_1) , (\mathbb{R}^n, d_2) and (\mathbb{R}^n, d_∞) are all complete.

Theorem 4.6 The metric spaces (ℓ_1, d_1) , (ℓ_2, d_2) and (ℓ_∞, d_∞) are all complete.

Proof. We prove that (ℓ_1, d_1) is complete and we leave the proof that (ℓ_2, d_2) and (ℓ_∞, d_∞) are complete as an exercise. Let $(a_n)_{n \geq 1}$ be a Cauchy sequence in ℓ_1 . For each $n \in \mathbb{Z}^+$, write $a_n = (a_{n,k})_{k \geq 1} = (a_{n,1}, a_{n,2}, a_{n,3}, \dots)$. Since $a_n \in \ell_1$ we have $\sum_{k=1}^{\infty} |a_{n,k}| < \infty$. Since $(a_n)_{n \geq 1}$ is Cauchy, for every $\epsilon > 0$ we can choose $N \in \mathbb{Z}^+$ such that for all $n, m \geq N$ we have $\|a_n - a_m\|_1 < \epsilon$, that is $\sum_{k=1}^{\infty} |a_{n,k} - a_{m,k}| < \epsilon$. For each fixed $k \in \mathbb{Z}^+$, note that for $n, m \geq N$ we have $|a_{n,k} - a_{m,k}| \leq \sum_{j=1}^{\infty} |a_{n,j} - a_{m,j}| < \epsilon$, and so the sequence $(a_{n,k})_{n \geq 1}$ is Cauchy in \mathbb{R} , so it converges. For each $k \in \mathbb{Z}^+$, let $b_k = \lim_{n \rightarrow \infty} a_{n,k} \in \mathbb{R}$ and let $b = (b_k)_{k \geq 1}$.

We claim that $b \in \ell_1$. Since $(a_n)_{n \geq 1}$ is Cauchy, for every $\epsilon > 0$ we can choose $N \in \mathbb{Z}^+$ such that for all $n, m \geq N$ we have $\|a_n - a_m\|_1 < \epsilon$, that is $\sum_{k=1}^{\infty} |a_{n,k} - a_{m,k}| < \epsilon$. By the Triangle Inequality, for $n, m \geq N$ we have $|\|a_n\|_1 - \|a_m\|_1| \leq \|a_n - a_m\|_1 < \epsilon$. It follows that the sequence $(\|a_n\|_1)_{n \geq 1}$ is a Cauchy sequence in \mathbb{R} , so it converges. Let

$M = \lim_{n \rightarrow \infty} \|a_n\|_1 \in \mathbb{R}$. For each fixed $K \in \mathbb{Z}^+$ we have

$$\sum_{k=1}^K |b_k| = \sum_{k=1}^K \left| \lim_{n \rightarrow \infty} a_{n,k} \right| = \lim_{n \rightarrow \infty} \sum_{k=1}^K |a_{n,k}| \leq \lim_{n \rightarrow \infty} \sum_{k=1}^{\infty} |a_{n,k}| = \lim_{n \rightarrow \infty} \|a_n\|_1 = M.$$

Since $\sum_{k=1}^K |b_k| \leq M$ for all $K \in \mathbb{Z}^+$ it follows that $\sum_{k=1}^{\infty} |b_k| \leq M$, so $b \in \ell_1$, as claimed.

Finally, we claim that $\lim_{n \rightarrow \infty} a_n = b$ in ℓ_1 . Let $\epsilon > 0$. Choose $N \in \mathbb{Z}^+$ such that for all $n, m \geq N$ we have $\|a_n - a_m\|_1 < \epsilon$. Then for each $K \in \mathbb{Z}^+$ we have

$$\begin{aligned} \sum_{k=1}^K |a_{n,k} - b_k| &= \sum_{k=1}^K \left| a_{n,k} - \lim_{m \rightarrow \infty} a_{m,k} \right| = \lim_{m \rightarrow \infty} \sum_{k=1}^K |a_{n,k} - a_{m,k}| \\ &\leq \lim_{m \rightarrow \infty} \sum_{k=1}^{\infty} |a_{n,k} - a_{m,k}| = \lim_{m \rightarrow \infty} \|a_n - a_m\|_1 \leq \epsilon \end{aligned}$$

Since $\sum_{k=1}^K |a_{n,k} - b_k| \leq \epsilon$ for all $K \in \mathbb{Z}^+$ it follows that $\|a_n - b\|_1 = \sum_{k=1}^{\infty} |a_{n,k} - b_k| \leq \epsilon$. ■

Exercise 4.1 Show that (ℓ_1, d_{∞}) and (ℓ_2, d_{∞}) are not closed in $(\ell_{\infty}, d_{\infty})$ and so they are not complete.

Exercise 4.2 Show that the metric spaces $(\mathcal{C}[a, b], d_1)$ and $(\mathcal{C}[a, b], d_2)$ are not complete. Hint: in the case $[a, b] = [-1, 1]$, consider $f_n : [-1, 1] \rightarrow \mathbb{R}$ given by $f_n(x) = x^{1/2n-1}$ for $n \in \mathbb{Z}^+$. Show that if (f_n) did converge, either in $(\mathcal{C}[-1, 1], d_1)$ or in $(\mathcal{C}[-1, 1], d_2)$, then it would necessarily converge to a function g with $g(x) = 1$ when $x > 0$ and $g(x) = -1$ when $x < 0$, but such a function g cannot be continuous.

Definition 4.5 — supremum norm, supremum metric.

Let $\mathbf{F} = \mathbb{R}$ or \mathbb{C} . For a metric space X , we define

$$\begin{aligned} \mathcal{F}(X, \mathbf{F}) &= \mathbf{F}^X = \{f : X \rightarrow \mathbf{F}\} \\ \mathcal{B}(X, \mathbf{F}) &= \{f : X \rightarrow \mathbf{F} \mid f \text{ is bounded}\} \\ \mathcal{C}(X, \mathbf{F}) &= \{f : X \rightarrow \mathbf{F} \mid f \text{ is continuous}\}, \\ \mathcal{C}_b(X, \mathbf{F}) &= \{f : X \rightarrow \mathbf{F} \mid f \text{ is bounded and continuous}\}. \end{aligned}$$

Since we usually take $\mathbf{F} = \mathbb{R}$ we write

$$\mathcal{F}(X) = \mathcal{F}(X, \mathbb{R}), \quad \mathcal{B}(X) = \mathcal{B}(X, \mathbb{R}), \quad \mathcal{C}(X) = \mathcal{C}(X, \mathbb{R}) \quad \text{and} \quad \mathcal{C}_b(X) = \mathcal{C}_b(X, \mathbb{R}).$$

Note that $\mathcal{B}(X, \mathbf{F})$ is a normed linear space using the **supremum norm** given by

$$\|f\|_{\infty} = \sup_{x \in X} |f(x)|$$

and a metric space using the **supremum metric** given by $d_{\infty}(f, g) = \sup_{x \in X} |f(x) - g(x)|$.

These do not determine a well-defined norm and metric on $\mathcal{C}(X, \mathbf{F})$ since $\|f\|_{\infty} =$

$\sup_{x \in X} |f(x)|$ might not be finite, but they do determine a well-defined norm and metric on $\mathcal{C}_b(X, \mathbf{F})$.

Definition 4.6 — converges uniformly.

For a sequence (f_n) in $\mathcal{F}(X)$ and for $g \in \mathcal{F}(X)$, we say that (f_n) **converges uniformly** to g on X , and write $f_n \rightarrow g$ uniformly on X , when for every $\epsilon > 0$ there exists $m \in \mathbb{Z}^+$ such that $|f_n(x) - g(x)| < \epsilon$ for every $n \geq m$ and every $x \in X$.

Note 4.1 For a sequence $(f_n) \in \mathcal{B}(X)$ and for $g \in \mathcal{B}(X)$, note that $|f_n(x) - g| < \epsilon$ for every $x \in X$ if and only if $\|f_n - g\|_\infty < \epsilon$. It follows that $f_n \rightarrow g$ uniformly on X if and only if $f_n \rightarrow g$ in the metric space $(\mathcal{B}(X), d_\infty)$.

Theorem 4.7 Let X be a metric space. Then the metric spaces $(\mathcal{B}(X), d_\infty)$ and $(\mathcal{C}_b(X), d_\infty)$ are complete.

Proof. Let $(f_n)_{n \geq 1}$ be a Cauchy sequence in $(\mathcal{B}(X), d_\infty)$. Note that for each $x \in X$, we have $|f_n(x) - f_m(x)| \leq \sup_{y \in X} |f_n(y) - f_m(y)| = \|f_n - f_m\|_\infty$, and so the sequence $(f_n(x))_{n \geq 1}$ is a Cauchy sequence in \mathbb{R} , so it converges. Thus we can define a function $g : X \rightarrow \mathbb{R}$ by $g(x) = \lim_{n \rightarrow \infty} f_n(x)$ and then we have $f_n \rightarrow g$ pointwise in X .

We claim that $g \in \mathcal{B}(X)$, that is we claim that g is bounded. Since (f_n) is a Cauchy sequence in $\mathcal{B}(X)$, it is bounded (by Part 1 of Theorem 4.11) so we can choose $M \geq 0$ such that $\|f_n\|_\infty \leq M$ for all indices n . Then for all $x \in X$ we have $|f_n(x)| \leq \|f_n\|_\infty \leq M$ and hence $|g(x)| = \lim_{n \rightarrow \infty} |f_n(x)| \leq M$. Thus g is a bounded function, that is $g \in \mathcal{B}(X)$.

We know that $f_n \rightarrow g$ pointwise on X . We must show that $f_n \rightarrow g$ uniformly on X . Let $\epsilon > 0$. Since (f_n) is Cauchy we can choose $m \in \mathbb{Z}^+$ such that $\|f_k - f_\ell\|_\infty < \epsilon$ for all $k, \ell \geq m$. Then for all $k \geq m$ and for all $x \in X$ we have

$$|f_k(x) - g(x)| = \lim_{\ell \rightarrow \infty} |f_k(x) - f_\ell(x)| \leq \epsilon.$$

It follows that $f_n \rightarrow g$ uniformly on X , that is $f_n \rightarrow g$ in the metric space $(\mathcal{B}(X), d_\infty)$. Thus $(\mathcal{B}(X), d_\infty)$ is complete.

To show that $(\mathcal{C}_b(X), d_\infty)$ is complete, it suffices (by Theorem 4.13) to show that $\mathcal{C}_b(X)$ is closed in $\mathcal{B}(X)$. Let (f_n) be a sequence in $\mathcal{C}_b(X)$ which converges in $(\mathcal{B}(X), d_\infty)$. Let $g = \lim_{n \rightarrow \infty} f_n \in \mathcal{B}(X)$. We need to show that g is continuous. Let $\epsilon > 0$ and let $a \in X$. Since $f_n \rightarrow g$ in $(\mathcal{B}(X), d_\infty)$ we know that $f_n \rightarrow g$ uniformly on X , so we can choose $m \in \mathbb{Z}^+$ such that $|f_m(x) - g(x)| < \frac{\epsilon}{3}$ for all $n \geq m$ and all $x \in X$. Since f_m is continuous at a we can choose $\delta > 0$ such that for all $x \in X$ with $d(x, a) < \delta$ we have $|f_m(x) - f_m(a)| < \frac{\epsilon}{3}$. Then for all $x \in X$ with $d(x, a) < \delta$ we have

$$|g(x) - g(a)| \leq |g(x) - f_m(x)| + |f_m(x) - f_m(a)| + |f_m(a) - g(a)| < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon.$$

Thus g is continuous at a . Since a was arbitrary, g is continuous on X , hence $g \in \mathcal{C}_b(X)$. By the Sequential Characterization of Closed Sets (Part 3 of Theorem 3.8) it follows that $\mathcal{C}_b(X)$ is closed in $\mathcal{B}(X)$, as required. ■

Corollary 4.8

The metric space $(\mathcal{C}[a, b], d_\infty)$ is complete.

Proof. Since every continuous function $f : [a, b] \rightarrow \mathbb{R}$ is bounded, we have $\mathcal{C}[a, b] = \mathcal{C}_b[a, b]$. ■

■ **Example 4.9** In the metric space $(\mathcal{C}[a, b], d_\infty)$, the space $\mathcal{R}[a, b]$ of Riemann integrable functions is closed, hence complete, and the spaces $\mathcal{P}[a, b]$ of polynomial functions, and $\mathcal{C}^1[a, b]$ of continuously differentiable functions, are not closed, and hence not complete.

Theorem 4.9 (Metric Completion) Every metric space X is isometric to a dense subspace of a complete metric space.

Proof. Let X be a metric space. Fix $a \in X$. For each $x \in X$, define $f_x : X \rightarrow \mathbb{R}$ by $f_x(t) = d(t, x) - d(t, a)$. Note that f_x is bounded since, by the Triangle Inequality, $|f_x(t)| = |d(t, x) - d(t, a)| \leq d(a, x)$. Note that f_x is continuous (indeed f_x Lipschitz continuous) because for $s, t \in X$ we have

$$\begin{aligned} |f_x(s) - f_x(t)| &= |d(s, x) - d(s, a) - d(t, x) + d(t, a)| \\ &\leq |d(s, x) - d(t, x)| + |d(s, a) - d(t, a)| \\ &\leq d(s, t) + d(s, t) = 2d(s, t) \end{aligned}$$

Define $F : X \rightarrow \mathcal{C}_b(X)$ by $F(x) = f_x$. We claim that F preserves distance, using the d_∞ metric on $\mathcal{C}_b(X)$. For all $x, y, t \in X$ we have

$$|f_x(t) - f_y(t)| = |d(x, t) - d(a, t) - d(y, t) + d(a, t)| = |d(x, t) - d(y, t)| \leq d(x, y)$$

hence for all $x, y \in X$ we have

$$\|f_x - f_y\|_\infty = \sup_{t \in X} |f_x(t) - f_y(t)| \leq d(x, y).$$

On the other hand, for all $x, y \in X$ we also have

$$\|f_x - f_y\|_\infty = \sup_{t \in X} |f_x(t) - f_y(t)| \geq |f_x(y) - f_y(y)| = |d(x, y) - d(y, y)| = d(x, y),$$

and so F preserves distance, as claimed. Thus X is isometric to the image $F(X) \subseteq \mathcal{C}_b(X)$, which is dense in its closure $\overline{F(X)}$, which is complete because it is a closed subspace of the complete metric space $\mathcal{C}_b(X)$. ■

R When X is a metric space and $F : X \rightarrow \mathcal{C}_b(X)$ is the distance preserving map in the proof of the above theorem, we often identify X with its isometric image $F(X)$ and think of X as a dense subspace of the complete metric space $Y = \overline{F(X)}$. Alternatively we can do some cutting and pasting operations on sets to obtain a complete metric space Y which actually contains X as a dense subspace. Here is an outline of one possible way of constructing such a set Y . Choose a set Z which is disjoint from X and has the same cardinality as $\mathcal{C}_b(X)$ (a bit of set theory is required to prove that such a set Z exists). Choose a bijection $G : \mathcal{C}_b(X) \rightarrow Z$ and give Z the metric which makes G an isometry. Then Z is complete and the composite $H = G \circ F : X \rightarrow Z$ is distance preserving so that X is isometric to the image $H(X)$, and $H(X)$ is dense in the complete space $\overline{H(X)}$, and $\overline{H(X)}$ is disjoint from X . Then let $Y = (\overline{H(X)} \setminus H(X)) \cup X$ so that we have $X \subseteq Y$. Let $K : Y \rightarrow \overline{H(X)}$ be the bijection given by $K(x) = h(x)$ if $x \in X$ and $K(y) = y$ if $h \notin X$, and give Y the metric for which K is an isometry. Then Y is complete and X is dense in Y .

Definition 4.7 — metric spaces.

When X and Y are metric spaces with $X \subseteq Y$ such that X is dense in Y and Y is complete, we say that Y is the **metric completion** of X . The metric completion of X is unique in the sense of the following theorem.

Theorem 4.10 (Uniqueness of the Metric Completion) Let X , Y and Z be metric spaces with Y and Z complete such that $X \subseteq Y$ with $\overline{X} = Y$ and $X \subseteq Z$ with $\overline{X} = Z$. Then there is a (unique) isometry $F : Y \rightarrow Z$ with $F(x) = x$ for all $x \in X$.

Proof. Let $a \in Y$. Since $\overline{X} = Y$ we can choose a sequence (x_n) in X with $x_n \rightarrow a$ in Y . Then (x_n) is Cauchy in Y , hence also in X , hence also in Z . Since (x_n) is Cauchy in Z , it converges in Z , say $x_n \rightarrow b$ in Z . In order for a map $F : Y \rightarrow Z$ to be continuous with $F(x) = x$ for every $x \in X$, we must have

$$F(a) = F\left(\lim_{n \rightarrow \infty} x_n\right) = \lim_{n \rightarrow \infty} F(x_n) = \lim_{n \rightarrow \infty} x_n = b.$$

This shows that if such a map F exists, it is unique, and it must be given by the following procedure: given $a \in Y$ we choose a sequence (x_n) in X with $x_n \rightarrow a$ and then we define $F(a) = \lim_{n \rightarrow \infty} x_n \in Z$.

We claim that the above procedure does determine a well-defined map whose value $F(a)$ does not depend on the choice of the sequence (x_n) . Let $a \in Y$ and let (x_n) and (y_n) be two sequences in X with $x_n \rightarrow a$ and $y_n \rightarrow a$ in Y . Let $b = \lim_{n \rightarrow \infty} x_n$ in Z and let $c = \lim_{n \rightarrow \infty} y_n$ in Z . We need to show that $b = c$. Let $\epsilon > 0$. Choose $m \in \mathbb{Z}^+$ such that for all indices $n \geq m$ we have $d_Y(x_n, a) < \frac{\epsilon}{4}$, $d_Y(y_n, a) < \frac{\epsilon}{4}$, $d_Z(x_n, b) < \frac{\epsilon}{4}$ and $d_Z(y_n, c) < \frac{\epsilon}{4}$. Then since $d_Z(x_n, y_n) = d_X(x_n, y_n) = d_Y(x_n, y_n)$ we have

$$\begin{aligned} d_Z(b, c) &\leq d_Z(b, x_n) + d_Z(x_n, y_n) + d_Z(y_n, c) \\ &= d_Z(b, x_n) + d_Y(x_n, y_n) + d_Z(y_n, c) \\ &\leq d_Z(b, x_n) + d_Y(x_n, a) + d_Y(a, y_n) + d_Z(y_n, c) \\ &< \frac{\epsilon}{4} + \frac{\epsilon}{4} + \frac{\epsilon}{4} + \frac{\epsilon}{4} = \epsilon \end{aligned}$$

Since $d_Z(b, c) < \epsilon$ for every $\epsilon > 0$ we must have $d_Z(b, c) = 0$ hence $b = c$, as required.

Note that F is bijective with its inverse G given by the same construction: given $c \in Z$ we choose a sequence (x_n) in X with $x_n \rightarrow c$ in Z and define $G(c) = b = \lim_{n \rightarrow \infty} x_n$ in Y .

It remains to prove that F preserves distance. Let $a, b \in Y$. Choose sequences (x_n) and (y_n) in Y with $x_n \rightarrow a$ and $y_n \rightarrow b$ in Y . Let $c, d \in Z$ with $x_n \rightarrow c$ and $y_n \rightarrow d$ in Z . We need to show that $d_Y(a, b) = d_Z(c, d)$. Since

$$\begin{aligned} d_Y(a, b) &\leq d_Y(a, x_n) + d_Y(x_n, y_n) + d_Y(y_n, b) \\ d_Y(x_n, y_n) &\leq d_Y(x_n, a) + d_Y(a, b) + d_Y(b, y_n) \end{aligned}$$

it follows that

$$|d_Y(a, b) - d_Y(x_n, y_n)| \leq d_Y(a, x_n) + d_Y(y_n, b).$$

Taking the limit as $n \rightarrow \infty$ gives $|d_Y(a, b) - \lim_{n \rightarrow \infty} d_Y(x_n, y_n)| = 0$ so that

$$d_Y(a, b) = \lim_{n \rightarrow \infty} d_Y(x_n, y_n) = \lim_{n \rightarrow \infty} d_X(x_n, y_n).$$

Similarly, we have $d_Z(c, d) = \lim_{n \rightarrow \infty} d_X(x_n, y_n)$ and hence $d_Y(a, b) = d_Z(c, d)$, as required. ■

5. Compactness

Definition 5.1 — open cover, subcover, compact.

Let X be a metric space (or a topological space) and let $A \subseteq X$. An **open cover** for A (in X) is a set S of open sets in X such that $A \subseteq \bigcup_{U \in S} U$. When S is an open cover for A in X , a **subcover** of S for A is a subset $T \subseteq S$ such that $A \subseteq \bigcup T = \bigcup_{U \in T} U$. We say that A is **compact** (in X) when every open cover for A has a finite subcover.

■ **Example 5.1** Recall (from MATH 247 or PMATH 333) that for $A \subseteq \mathbb{R}^n$, the Heine-Borel Theorem states that A is compact if and only if A is closed and bounded.

■ **Example 5.2** When X is a metric space and $A \subseteq X$ is closed and bounded, it is *not* always the case that A is compact. For example, if X is any infinite set and d is the discrete metric on X , then every infinite subset $A \subseteq X$ is closed and bounded but not compact. In particular, closed unit balls are not compact, indeed for all $a \in X$ we have $\overline{B}(a, 1) = X$.

Theorem 5.1 Let $A \subseteq X \subseteq Y$ where Y is a metric space (or a topological space). Then A is compact in X if and only if A is compact in Y .

Proof. Suppose that A is compact in X . Let T be an open cover for A in Y . For each $V \in T$, let $U_V = V \cap X$. Note that each set U_V is open in X by Theorem 2.33 (or by Remark 2.34). Since $A \subseteq X$ and $A \subseteq \bigcup_{V \in T} V$, we also have $A \subseteq \bigcup_{V \in T} (V \cap X) = \bigcup_{V \in T} U_V$. Thus the set $S = \{U_V | V \in T\}$ is an open cover for A in X . Since A is compact in X we can choose a finite subcover, say $\{U_{V_1}, \dots, U_{V_n}\}$ of S , where each $V_i \in T$. Since $A \subseteq \bigcup_{i=1}^n U_{V_i} = \bigcup_{i=1}^n (V_i \cap X)$, we also have $A \subseteq \bigcup_{i=1}^n V_i$ and so $\{V_1, \dots, V_n\}$ is a finite subcover of T .

Suppose, conversely, that A is compact in Y . Let S be an open cover for A in X . For each $U \in S$, by Theorem 2.33 (or by Remark 2.34) we can choose an open set V_U in Y such that $U = V_U \cap X$. Then $T = \{V_U | U \in S\}$ is an open cover of A in Y . Since A is compact in Y we can choose a finite subcover, say $\{V_{U_1}, \dots, V_{U_n}\}$ of T , where each $U_i \in S$. Then we have $A \subseteq \bigcup_{i=1}^n (V_{U_i} \cap X) = \bigcup_{i=1}^n U_i$ and so $\{U_1, \dots, U_n\}$ is a finite subcover of S . ■

R Let $A \subseteq X$ where X is a metric space (or a topological space). By the above theorem, note that A is compact in X if and only if A is compact in itself. For this reason, we do not usually say that A is compact in X , we simply say that A is compact.

Theorem 5.2 Let X be a metric space and let $A \subseteq X$. If A is compact then A is closed and bounded.

Proof. Suppose that A is compact. We claim that A is closed. Let $a \in A^c$. For each $x \in A$, let $r_x = d(a, x) > 0$, let $U_x = B(a, \frac{r_x}{2})$, and let $V_x = B(x, \frac{r_x}{2})$ so that U_x and V_x are disjoint. Note that the set $S = \{V_x | x \in A\}$ is an open cover for A . Since A is compact we can choose a finite subcover, say $\{V_{x_1}, \dots, V_{x_n}\}$ where each $x_i \in A$. Let $r = \min\{r_{x_1}, \dots, r_{x_n}\}$ so that $B(a, \frac{r}{2}) \subseteq U_{x_i}$ for all i , and hence $B(a, \frac{r}{2})$ is disjoint from each set V_{x_i} . Since $B(a, \frac{r}{2})$ is disjoint from each set V_{x_i} and the sets V_{x_i} cover A , it follows that $B(a, \frac{r}{2})$ is disjoint from A , hence $B(a, \frac{r}{2}) \subseteq A^c$. Thus A^c is open, hence A is closed.

We claim that A is bounded. Let $a \in A$. For each $n \in \mathbb{Z}^+$, let $U_n = B(a, n)$. Then the set $S = \{U_1, U_2, U_3, \dots\}$ is an open cover for A . Since A is compact, we can choose a finite subcover, say $\{U_{n_1}, U_{n_2}, \dots, U_{n_\ell}\} \subseteq S$, with each $n_i \in \mathbb{Z}^+$. Let $m = \max\{n_1, n_2, \dots, n_\ell\}$ so that $U_{n_i} \subseteq U_m$ for all indices i . Then we have $A \subseteq \bigcup_{i=1}^\ell U_{n_i} = U_m = B(a, m)$ and so A is bounded. ■

Theorem 5.3 Let X be a metric space (or a topological space) and let $A \subseteq X$. If X is compact and A is closed in X , then A is compact.

Proof. Suppose that X is compact and A is closed in X . Let S be an open cover for A . Then $S \cup \{A^c\}$ is an open cover for X . Since X is compact, we can choose a finite subcover T of $S \cup \{A^c\}$. Note that T may or may not contain the set A^c but, in either case, $T \setminus \{A^c\}$ is an open cover for A with $T \setminus \{A^c\} \subseteq S$, so that $T \setminus \{A^c\}$ is a finite subcover of S . ■

Let X be a metric space (or a topological space), let $A \subseteq X$ be closed, and let $K \subseteq X$ be compact. Then $A \cap K$ is compact.

Theorem 5.4 Let X and Y be metric spaces (or topological spaces) and let $f : X \rightarrow Y$. If X is compact and f is continuous then $f(X)$ is compact.

Proof. Suppose that X is compact and f is continuous. Let T be an open cover for $f(X)$ in Y . Since f is continuous, so that $f^{-1}(V)$ is open in X for each $V \in T$, the set $S = \{f^{-1}(V) | V \in T\}$ is an open cover for X . Since X is compact, we can choose a finite subcover, say $\{f^{-1}(V_1), f^{-1}(V_2), \dots, f^{-1}(V_n)\}$ of S , with each $V_i \in T$. Then the set $\{V_1, V_2, \dots, V_n\}$ is a finite subcover of T for $f(X)$. ■

■ **Example 5.3** Note that continuous maps do not necessarily send closed sets to closed sets. For example, the map $f : \mathbb{R} \rightarrow \mathbb{R}$ given by $f(x) = \frac{2}{\pi} \tan^{-1}(x)$ sends the closed set \mathbb{R} homeomorphically to the open interval $(-1, 1)$.

Theorem 5.5 (The Extreme Value Theorem) Let X be a compact metric space (or topological space) and let $f : X \rightarrow \mathbb{R}$ be continuous. Then there exist $a, b \in X$ such that $f(a) \leq f(x) \leq f(b)$ for all $x \in X$.

Proof. Since X is compact and f is continuous, it follows that $f(X)$ is compact in \mathbb{R} . Since $f(X)$ is compact, it is closed and bounded in \mathbb{R} . Since $f(X)$ is bounded in \mathbb{R} , it follows that

$m = \inf f(X)$ and $M = \sup f(X)$ are both finite real numbers, and since $f(X)$ is closed in \mathbb{R} it follows that $m \in f(X)$ and $M \in f(X)$ so that we can choose $a, b \in X$ such that $f(a) = m = \inf f(X)$ and $f(b) = M = \sup f(X)$. ■

Theorem 5.6 Let X and Y be metric spaces with X compact. Let $f : X \rightarrow Y$ be continuous and bijective. Then f is a homeomorphism.

Proof. Let $g = f^{-1} : Y \rightarrow X$. We need to prove that g is continuous. Let $A \subseteq X$ be closed in X . Since X is compact and $A \subseteq X$ is closed, it follows (from Theorem 5.7) that A is compact. Since the map $f : A \rightarrow Y$ is continuous and A is compact, it follows (from Theorem 5.9) that $f(A)$ is compact. Since $f(A)$ is compact it follows (from Theorem 5.6) that $f(A)$ is closed. Since $g = f^{-1}$ we have $g^{-1}(A) = f(A)$, which is closed. Since $g^{-1}(A)$ is closed in Y for every closed set A in X , it follows (by taking complements) that $g^{-1}(U)$ is open in Y for every open set U in X . Thus g is continuous, by the Topological Characterization of Continuity (Theorem 3.19). ■

■ **Example 5.4** In the above theorem, the requirement that X is compact is necessary. For example, if X is the interval $X = [0, 2\pi)$ and Y is the unit circle $Y = \{z \in \mathbb{C} \mid \|z\| = 1\}$, then the map $f : X \rightarrow Y$ given by $f(t) = e^{it}$ is continuous and bijective, but the inverse map is not continuous at 1.

Theorem 5.7 (The Lebesgue Number) Let X be a compact metric space and let S be an open cover for X . Then there exists a number $\lambda > 0$, which is called a **Lebesgue number** for the cover S , such that for all $a \in X$ there exists $U \in S$ such that $B(a, \lambda) \subseteq U$.

Proof. For each $x \in X$, since S is an open cover for X we can choose $U_x \in S$ with $x \in U_x$ and then, since U_x is open we can choose $r_x > 0$ so that $B(x, 2r_x) \subseteq U_x$. Note that the set $T = \{B(x, r_x) \mid x \in X\}$ is an open cover for X . Since X is compact, we can choose a finite subcover, say $\{B(x_1, r_{x_1}), \dots, B(x_n, r_{x_n})\}$ of T for X , with each $x_i \in X$. Let $\lambda = \min\{r_{x_1}, \dots, r_{x_n}\}$. We claim that λ is a Lebesgue number for S . Let $a \in X$. Choose an index i such that $a \in B(x_i, r_{x_i})$, and let $U = U_{x_i} \in S$. For all $y \in B(a, \lambda)$ we have $d(y, x_i) \leq d(y, a) + d(a, x_i) \leq \lambda + r_{x_i} \leq 2r_{x_i}$ and hence $y \in B(x_i, 2r_{x_i}) \subseteq U_{x_i} = U$. This shows that $B(a, \lambda) \subseteq U$, as required. ■

Theorem 5.8 Let X and Y be metric spaces with X compact and let $f : X \rightarrow Y$ be continuous. Then f is uniformly continuous.

Proof. We leave the proof as an exercise. ■

Definition 5.2 — totally bounded, finite intersection property on closed sets.

Let X be a metric space. We say that X is **totally bounded** when for every $\epsilon > 0$ there exists a finite subset $\{a_1, a_2, \dots, a_n\} \subseteq X$ such that $X = \bigcup_{i=1}^n B(a_i, \epsilon)$. We say that X has the **finite intersection property on closed sets** when for every set T of closed sets in X , if every finite subset of T has non-empty intersection, then T has non-empty intersection.

Theorem 5.9 Let X be a metric space. Then the following are equivalent.

- (1) X is compact.
- (2) X has the finite intersection property on closed sets.

- (3) Every sequence (x_n) in X has a convergent subsequence.
- (4) Every infinite subset $A \subseteq X$ has a limit point.
- (5) X is complete and totally bounded.

Proof. First we prove that (1) implies (2). Suppose that X is compact. Let T be a set of closed sets in X . Suppose that T has empty intersection, that is suppose $\bigcap_{A \in T} A = \emptyset$. The $\bigcup_{A \in T} A^c = X$ so the set $S = \{A^c | A \in T\}$ is an open cover for X . Since X is compact, we can choose a finite subcover, say $\{A_1^c, \dots, A_n^c\}$ of S for X . Then we have $A_1 \cap A_2 \cap \dots \cap A_n = \emptyset$, showing that some finite subset of T has empty intersection.

Next we prove that (2) implies (3). Suppose X has the finite intersection property on closed sets. Let $(x_n)_{n \geq 1}$ be a sequence in X . For each $m \in \mathbb{Z}^+$, let $A_m = \{x_n | n > m\}$ and note that each A_m is closed with $A_1 \supseteq A_2 \supseteq A_3 \supseteq \dots$. Let $T = \{A_m | m \in \mathbb{Z}^+\}$. Note that every finite subset of T has non-empty intersection because given $A_{m_1}, \dots, A_{m_\ell} \in T$ we can let $m = \max\{m_1, \dots, m_\ell\}$ and then we have $\bigcap_{i=1}^\ell A_{m_i} = A_m$ and we have $x_n \in A_m$. Since X has the finite intersection property on closed sets, it follows that T has non-empty intersection. Choose a point $a \in \bigcap_{m=1}^\infty A_m$. We construct a subsequence $(x_{n_k})_{k \geq 1}$ of $(x_n)_{n \geq 1}$ with $\lim_{k \rightarrow \infty} x_{n_k} = a$ as follows. Since $a \in A_1 = \{x_n | n > 1\}$ we can choose $n_1 > 1$ such that $d(x_{n_1}, a) < 1$. Since $a \in A_{n_1} = \{x_n | n > n_1\}$ we can choose $n_2 > n_1$ such that $d(x_{n_2}, a) < \frac{1}{2}$. Since $a \in A_{n_2} = \{x_n | n > n_2\}$ we can choose $n_3 > n_2$ such that $d(x_{n_3}, a) < \frac{1}{3}$. Repeating this procedure, we can choose $1 < n_1 < n_2 < n_3 < \dots$ such that $d(x_{n_k}, a) < \frac{1}{k}$ for all indices k , and then we have constructed a subsequence (x_{n_k}) such that $\lim_{k \rightarrow \infty} x_{n_k} = a$.

Next we prove that (3) implies (4). Suppose that every sequence (x_n) in X has a convergent subsequence. Let $A \subseteq X$ be an infinite subset. Choose a sequence (x_n) in A with the terms x_n all distinct. Choose a convergent subsequence (x_{n_k}) of (x_n) and let $a = \lim_{k \rightarrow \infty} x_{n_k}$. Then a is a limit point of the set A .

Now let us prove that (4) implies (5). Suppose that every infinite subset $A \subseteq X$ has a limit point. We claim that X is complete. Let (x_n) be a Cauchy sequence in X . We claim that (x_n) has a convergent subsequence. If the set $\{x_n | n \in \mathbb{Z}^+\}$ is finite, then some term in the sequence occurs infinitely often, so we can choose indices $n_1 < n_2 < n_3 < \dots$ such that $x_1 = x_2 = x_3 = \dots$, and so in this case (x_n) has a constant subsequence. Suppose the set $\{x_n | n \in \mathbb{Z}^+\}$ is infinite. Let a be a limit point of the infinite set $A = \{x_n | n \in \mathbb{Z}^+\}$. Since a is a limit point of the set $\{x_n\}$ we can choose indices n_k with $n_1 < n_2 < n_3 < \dots$ such that $0 < d(x_{n_k}, a) < \frac{1}{k}$ for each index k . Then (x_{n_k}) is a subsequence of (x_n) with $\lim_{k \rightarrow \infty} x_{n_k} = a$. Since the sequence (x_n) is Cauchy and has a convergent subsequence, it follows, from Part 3 of Theorem 5.11, that the sequence (x_n) converges. Thus X is complete, as claimed.

Continuing our proof that (4) implies (5), suppose that X is not totally bounded. Choose $\epsilon > 0$ such that there do not exist finitely many points $a_1, \dots, a_n \in X$ for which $X = \bigcup_{i=1}^n B(a_i, \epsilon)$. Let $a_1 \in X$. Since $X \neq B(a_1, \epsilon)$ we can choose $a_2 \in X$ with $a_1 \notin B(a_1, \epsilon)$. Since $X \neq B(a_1, \epsilon) \cup B(a_2, \epsilon)$ we can choose $a_3 \in X$ with $a_3 \notin B(a_1, \epsilon) \cup B(a_2, \epsilon)$. Repeat this procedure to choose points a_1, a_2, a_3, \dots with $a_{n+1} \notin \bigcup_{k=1}^n B(a_k, \epsilon)$. Then the set $A = \{a_n | n \in \mathbb{Z}^+\}$ is an infinite subset of X which has no limit point.

Finally we prove that (5) implies (1). Suppose that X is complete and totally bounded. Suppose, for a contradiction, that X is not compact, and choose an open cover S for X which has no finite subcover for X . Since X is totally bounded, we can cover X by finitely many balls of radius 1. Choose one of the balls, say $U_1 = B(a_1, 1)$ such that there is no finite subcover of S for U_1 (if there was a finite subcover for each ball, then the union of all these subcovers would be a finite subcover for X). Since X is totally bounded, we can cover X (hence also U_1) by finitely many balls of radius $\frac{1}{2}$. Choose one of these balls, say

$U_2 = B(a_2, \frac{1}{2})$ such that there is no finite subcover of S for $U_1 \cap U_2$. Repeat the procedure to obtain balls $U_n = B(a_n, \frac{1}{n})$ such that, for each n , there is no finite subcover of S for $\bigcap_{k=1}^n U_k$. In particular, each intersection $\bigcap_{k=1}^n U_k$ is nonempty so we can choose an element $x_n \in \bigcap_{k=1}^n U_k$. Since for all $k, \ell \geq m$ we have $x_k, x_\ell \in U_m = B(a_m, \frac{1}{m})$ it follows that (x_n) is Cauchy. Since X is complete, it follows that (x_n) converges in X . Let $a = \lim_{n \rightarrow \infty} x_n$. Since S covers X we can choose $U \in S$ with $a \in U$. Since U is open we can choose $r > 0$ such that $B(a, r) \subseteq U$. Since $x_n \rightarrow a$ we can choose $m > \frac{3}{r}$ such that $d(x_m, a) < \frac{r}{3}$. Then for all $x \in U_m = B(a_m, \frac{1}{m})$ we have $d(x, a) \leq d(x, a_m) + d(a_m, x_m) + d(x_m, a) < \frac{1}{m} + \frac{1}{m} + \frac{r}{3} < r$, and so $U_m \subseteq B(a, r) \subseteq U$. But then S has a finite subcover for U_m , namely the singleton $\{U\}$, which contradicts the fact that S has no finite subcover for $\bigcap_{k=1}^m U_k$. ■

■ **Example 5.5** Show that in the metric space $(\mathcal{C}[0, 1], d_\infty)$, the closed unit ball $\overline{B}(0, 1)$ is not compact.

Solution. Let $f_n(x) = x^n$ for $n \in \mathbb{Z}^+$. Note that $\|f_n\|_\infty = 1$ so that each $f_n \in \overline{B}(0, 1)$. Note that the pointwise limit of the sequence (f_n) is the function $g : [0, 1] \rightarrow \mathbb{R}$ given by $g(x) = 0$ when $x < 1$ and $g(1) = 1$, which is not continuous. If some subsequence (f_{n_k}) of (f_n) were to converge in $(\mathcal{C}[0, 1], d_\infty)$ then it would need to converge uniformly on $[0, 1]$ to the function g . But this is not possible since the uniform limit of a sequence of continuous functions is always continuous. Thus (f_n) has no convergent subsequence and so $\overline{B}(0, 1)$ is not compact. ■

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