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https://pfaffelh.github.io/hp/2025WS_measure_theory.html

<https://www.stochastik.uni-freiburg.de/>

Tutorial 1 - Review of metric spaces and topologies I

Exercise 1.

Let $X = \{a, b, c, d\}$. Which of the following are topologies for X ?

(a) $\{\emptyset, X, \{a\}, \{b\}, \{a, c\}, \{a, b, c\}, \{a, b\}\}$

(b) $\{\emptyset, X, \{a\}, \{b\}, \{a, b\}, \{b, d\}\}$

(c) $\{\emptyset, X, \{a, c, d\}, \{b, c, d\}\}$

Can you further give an example of two sets A and B of \mathbb{R} such that

$$A \cap B = \emptyset, \quad \overline{A} \cap B \neq \emptyset, \quad A \cap \overline{B} \neq \emptyset.$$

Solution.

(i) Yes. Easy to check!

(ii) No! $\{a\} \cup \{b, d\} = \{a, b, d\}$ is in fact not included in the set.

(iii) No! $\{a, c, d\} \cap \{b, c, d\} = \{c, d\}$ is not included in the set.

It holds that $\overline{\mathbb{Q}} = \overline{\mathbb{R} \setminus \mathbb{Q}} = \mathbb{R}$. Thus, $A = \mathbb{Q}$ and $B = \mathbb{R} \setminus \mathbb{Q}$ works. Another example is $A = [0, 1) \cup [2, 3)$ and $B = [1, 2)$.

Exercise 2 (4 Points).

If X is a set and $r : X \times X \rightarrow \mathbb{R}_+$ is defined by

$$r(x, y) = \begin{cases} 0 & \text{if } x = y \\ 1 & \text{if } x \neq y \end{cases}$$

Show that r is a metric on X .

Note: r is in fact called the discrete metric on X .

Solution.

From Definition A.1 (1), we see clearly that conditions (i) and (ii) are satisfied. To show that the triangle inequality holds (condition (iii)), we consider the possible cases for $x, y, z \in X$ and establish that

$$r(x, z) \leq r(x, y) + r(y, z).$$

Case 1: $x = y$ and $y = z$:

$$r(x,z) = 0, \quad r(x,y) = 0, \quad r(y,z) = 0 \implies 0 \leq 0 + 0.$$

Case 2: $x = y$ and $y \neq z$:

$$r(x,z) = 1, \quad r(x,y) = 0, \quad r(y,z) = 1 \implies 1 \leq 0 + 1.$$

Case 3: $x \neq y$ and $y = z$:

$$r(x,z) = 1, \quad r(x,y) = 1, \quad r(y,z) = 0 \implies 1 \leq 1 + 0.$$

Case 4 $x \neq y$ and $y \neq z$:

$$r(x,z) = 1, \quad r(x,y) = 1, \quad r(y,z) = 1 \implies 1 \leq 1 + 1.$$

Thus, r is a metric on X .

Exercise 3 (4 Points).

Show that every mapping from a metric space (Ω, r) to a metric space (Ω', r') is continuous if r is the discrete metric.

Solution.

Let $f : (\Omega, r) \rightarrow (\Omega', r')$ and assume r is the discrete metric. Recall that f is continuous at $x \in \Omega$ if for every $\varepsilon > 0$, there exists $\delta > 0$ such that for all $y \in \Omega$,

$$r(x,y) < \delta \implies r'(f(x), f(y)) < \varepsilon.$$

Take any $x \in \Omega$ and $\varepsilon > 0$. Choose $\delta = 1$.

- If $y = x$, then $r(x,y) = 0 < \delta$, and $r'(f(x), f(y)) = r'(f(x), f(x)) = 0 < \varepsilon$.
- If $y \neq x$, then $r(x,y) = 1 \not< \delta$, so the implication is trivially true.

Therefore, f is continuous at x . Since x was arbitrary, f is continuous on Ω .

Exercise 4.

Given a metric space (Ω, r) . Consider the topology generated by r and recall the definition of the open set in A.1. Then the following hold:

- (a) the whole set and the empty set are open;
- (b) the union of any collection of open subsets of Ω is open.
- (c) the intersection of any two open subsets of Ω is open;

Solution.

- (a) Clear!
- (b) Let $\{U_i\}_{i \in I}$ be a collection of open sets in Ω . Define $U = \bigcup_{i \in I} U_i$. Take any $\omega \in U$. Then, there exists $j \in I$ such that $\omega \in U_j$. Since U_j is open, there exists $\varepsilon > 0$ such that $B_\varepsilon(\omega) \subseteq U_j$ for $\omega \in U_j$. Thus, $B_\varepsilon(\omega) \subseteq U$, implying that for every $\omega \in U$, there exists a neighborhood contained in U . Therefore, U is open.

- (c) It is already clear that the union of a collection of open sets is open. Let A and B then be open subsets of Ω . If these two sets are disjoint, then the intersection is empty, which is open. Otherwise, let $\omega \in A \cap B$. Since A and B are open, and both contain ω , there exists positive ε_1 and ε_2 such that $B_{\varepsilon_1}(\omega) \subseteq A$ and $B_{\varepsilon_2}(\omega) \subseteq B$. Now, define $\varepsilon = \min\{\varepsilon_1, \varepsilon_2\}$. Then the open ball $B_\varepsilon(\omega)$ is contained in $A \cap B$.

Exercise 5.

Is the set of rational numbers open or closed? Give any two examples of sets that are both open and closed.

Solution.

Note that \mathbb{Q} is dense in \mathbb{R} . This means that provided any two real numbers, there exists an element of \mathbb{Q} . We can also verify that the irrational numbers are dense in \mathbb{R} . Now, the set of rational numbers is not open because every interval around a rational number contains an irrational number. The set of irrational numbers is also not open because every interval around an irrational number contains a rational number. Since a set is open if and only if its complement is closed, the set of rational numbers is also not closed.