### MATH 350-2 Advanced Calculus

W.R. Casper

Department of Mathematics California State University Fullerton

October 14, 2024



### Outline

- Real Analysis Lecture 13
  - Metric subspaces
  - Limits of sequences

### Outline

- Real Analysis Lecture 13
  - Metric subspaces
  - Limits of sequences

### Definition

Let (M, d) be a metric space.

### **Definition**

Let (M, d) be a metric space.

If  $S \subseteq M$  is a subset, then  $d: M \times M \to \mathbb{R}$  restricts to a metric  $d: S \times S \to \mathbb{R}$ , called the **relative metric**.

### Definition

Let (M, d) be a metric space.

If  $S \subseteq M$  is a subset, then  $d : M \times M \to \mathbb{R}$  restricts to a metric  $d : S \times S \to \mathbb{R}$ , called the **relative metric**.

The space (S, d) with the relative metric is called a **metric** subspace.

### Definition

Let (M, d) be a metric space.

If  $S \subseteq M$  is a subset, then  $d : M \times M \to \mathbb{R}$  restricts to a metric  $d : S \times S \to \mathbb{R}$ , called the **relative metric**.

The space (S, d) with the relative metric is called a **metric** subspace.

Open balls in S:

$$B_{\mathcal{S}}(x;r) = B_{\mathcal{M}}(x;r) \cap \mathcal{S}.$$

Let  $M = \mathbb{R}$  and d be the Euclidean metric.

Let  $M = \mathbb{R}$  and d be the Euclidean metric. Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ .

Let  $M = \mathbb{R}$  and d be the Euclidean metric. Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ . Open balls:

Let  $M = \mathbb{R}$  and d be the Euclidean metric. Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ . Open balls:

**{2**}

Let  $M = \mathbb{R}$  and d be the Euclidean metric.

Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ . Open balls:

**{2**}

$$[-1, s), -1 < s < 1$$

Let  $M = \mathbb{R}$  and d be the Euclidean metric.

Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ . Open balls:

$$[-1, s), -1 < s < 1$$

$$(r, s), -1 < r < s < 1$$

Let  $M = \mathbb{R}$  and d be the Euclidean metric.

Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ .

Open balls:

$$[-1, s), -1 < s < 1$$

$$(r, s), -1 < r < s < 1$$

$$[-1, s) \cup \{2\}, \quad -1 < s < 1$$

Let  $M = \mathbb{R}$  and d be the Euclidean metric.

Consider the metric subspace (S, d) for  $S = [-1, 1) \cup \{2\}$ . Open balls:

$$[-1, s), -1 < s < 1$$

$$(r, s), -1 < r < s < 1$$

$$[-1, s) \cup \{2\}, -1 < s < 1$$

$$(r, s) \cup \{2\}, -1 < r < s < 1$$



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\implies$ : Assume *V* is an open subset of *S*.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\implies$ : Assume *V* is an open subset of *S*.

Then for all  $x \in V$ , there exists  $r_x > 0$  such that  $B_S(x; r_x) \subseteq V$ .



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Longrightarrow$ : Assume *V* is an open subset of *S*.

Then for all  $x \in V$ , there exists  $r_x > 0$  such that  $B_S(x; r_x) \subseteq V$ .

This says  $B_M(x; r_x) \cap S \subseteq V$ .

### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Longrightarrow$ : Assume *V* is an open subset of *S*.

Then for all  $x \in V$ , there exists  $r_x > 0$  such that  $B_S(x; r_x) \subseteq V$ .

This says  $B_M(x; r_x) \cap S \subseteq V$ .

Define

$$U=\bigcup_{x\in V}B_M(x;r_x).$$



#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Longrightarrow$ : Assume *V* is an open subset of *S*.

Then for all  $x \in V$ , there exists  $r_x > 0$  such that  $B_S(x; r_x) \subseteq V$ .

This says  $B_M(x; r_x) \cap S \subseteq V$ .

Define

$$U=\bigcup_{x\in V}B_M(x;r_x).$$

This is a union of open sets, and is therefore open.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Longrightarrow$ : Assume *V* is an open subset of *S*.

Then for all  $x \in V$ , there exists  $r_x > 0$  such that  $B_S(x; r_x) \subseteq V$ .

This says  $B_M(x; r_x) \cap S \subseteq V$ .

Define

$$U=\bigcup_{x\in V}B_M(x;r_x).$$

This is a union of open sets, and is therefore open.

Furthermore  $U \cap S = V$ .



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.

We need to show that  $V := U \cap S$  is open.



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.

We need to show that  $V := U \cap S$  is open.

If  $x \in V$ , then  $x \in U$  and there exists r > 0 such that  $R_{r,r}(x;r) \subset U$ 

 $B_M(x;r)\subseteq U$ .



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.

We need to show that  $V := U \cap S$  is open.

If  $x \in V$ , then  $x \in U$  and there exists r > 0 such that

 $B_M(x;r)\subseteq U$ .

It follows that  $B_S(x,r) = B_M(x,r) \cap S \subseteq U \cap S = V$ .



#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.

We need to show that  $V := U \cap S$  is open.

If  $x \in V$ , then  $x \in U$  and there exists r > 0 such that

 $B_M(x;r)\subseteq U$ .

It follows that  $B_S(x,r) = B_M(x,r) \cap S \subseteq U \cap S = V$ .

This shows that x is an interior point of S in the metric subspace (S, d).



### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then V is an open subset of S if and only if there exists an open subset U of M with  $V = U \cap S$ .

### Proof.

 $\Leftarrow$ : Assume *U* is an open subset of *M*.

We need to show that  $V := U \cap S$  is open.

If  $x \in V$ , then  $x \in U$  and there exists r > 0 such that

 $B_M(x;r)\subseteq U$ .

It follows that  $B_S(x,r) = B_M(x,r) \cap S \subseteq U \cap S = V$ .

This shows that x is an interior point of S in the metric subspace (S, d).

Since  $x \in V$  was arbitrary, this shows that V is open in S.



#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

### Proof.

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

### Proof.

Let  $B \subseteq S$ .

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

### Proof.

Let  $B \subseteq S$ .

B is closed in S if and only if  $S \setminus B$  is open in B

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

### Proof.

Let  $B \subseteq S$ .

B is closed in S if and only if  $S \setminus B$  is open in B. This is true if and only if there exists an open subset U of M with  $S \setminus B = U \cap S$ .

# Closed sets in subspaces

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

#### Proof.

Let  $B \subseteq S$ .

B is closed in S if and only if  $S \setminus B$  is open in B

This is true if and only if there exists an open subset U of M with  $S \setminus B = U \cap S$ .

This is true if and only if there exists an open subset U of M with  $B = (M \setminus U) \cap S$ .

# Closed sets in subspaces

#### Theorem

Let (M, d) be a metric space and let (S, d) be a subspace. Then B is a closed subset of S if and only if there exists a closed subset A of M with  $B = A \cap S$ .

#### Proof.

Let  $B \subseteq S$ .

B is closed in S if and only if  $S \setminus B$  is open in B

This is true if and only if there exists an open subset U of M with  $S \setminus B = U \cap S$ .

This is true if and only if there exists an open subset U of M with  $B = (M \setminus U) \cap S$ .

this is true if and only if there exists a closed subset A of M with  $B = A \cap S$ .



Consider the metric space  $(\mathbb{R}, d)$  with  $d = d_{\text{eucl}}$  the Euclidean metric, and the metric subspace (S, d) for S = [0, 1].

• [0, 1] is open in S and closed in S, but it is not open in M

- [0, 1] is open in S and closed in S, but it is not open in M
- [0, 1/2) is open in S, but not in M

- [0, 1] is open in S and closed in S, but it is not open in M
- [0, 1/2) is open in S, but not in M
- (0, 1/2) is open in both S and in M

- [0, 1] is open in S and closed in S, but it is not open in M
- [0, 1/2) is open in S, but not in M
- (0, 1/2) is open in both S and in M
- (1/2, 1] is open in S, but not in M

### Outline

- Real Analysis Lecture 13
  - Metric subspaces
  - Limits of sequences

Back in Calc. I:

Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

Formally:

Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

#### Formally:

 $\forall \epsilon > 0$ , there exists  $N \in \mathbb{Z}_+$  such that  $|x_n - L| < \epsilon \ \forall n \ge N$ .

#### Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

#### Formally:

$$\forall \epsilon > 0$$
, there exists  $N \in \mathbb{Z}_+$  such that  $|x_n - L| < \epsilon \ \forall n \ge N$ .

#### Metric space version:

#### Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

#### Formally:

 $\forall \epsilon > 0$ , there exists  $N \in \mathbb{Z}_+$  such that  $|x_n - L| < \epsilon \ \forall n \ge N$ .

#### Metric space version:

 $\forall \epsilon > 0$ , there exists  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon \ \forall n \geq N$ .

#### Back in Calc. I:

$$\lim_{n\to\infty} x_n = L$$
 means

that as n gets arbitrarily large, the value of  $x_n$  gets arbitrarily close to L.

#### Formally:

 $\forall \epsilon > 0$ , there exists  $N \in \mathbb{Z}_+$  such that  $|x_n - L| < \epsilon \ \forall n \ge N$ .

#### Metric space version:

 $\forall \epsilon > 0$ , there exists  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon \ \forall n \geq N$ .

We say  $\{x_n\}$  converges to L and L is the limit of the sequence.



Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

$$d(x_n, 0) = |1/n - 0| = 1/n < 1/N < \epsilon.$$

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

$$d(x_n,0) = |1/n - 0| = 1/n < 1/N < \epsilon.$$

Since  $\epsilon > 0$  was arbitrary, this proves  $\{x_n\}$  converges to 0.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  converges to zero.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

$$d(x_n, 0) = |1/n - 0| = 1/n < 1/N < \epsilon.$$

Since  $\epsilon > 0$  was arbitrary, this proves  $\{x_n\}$  converges to 0.



Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

#### Proof.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

#### Proof.

Let  $\epsilon > 0$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

$$d(x_n, 1) = |(n-1)/n - 1| = 1/n < 1/N < \epsilon.$$

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the Euclidean metric d.

The sequence  $\{x_n\}$  defined by  $x_n = (n-1)/n$  converges to 1.

#### Proof.

Let  $\epsilon > 0$ .

Choose  $N \in \mathbb{Z}_+$  with  $N > 1/\epsilon$ .

Then n > N implies

$$d(x_n, 1) = |(n-1)/n - 1| = 1/n < 1/N < \epsilon.$$

Since  $\epsilon > 0$  was arbitrary, this proves  $\{x_n\}$  converges to 1.



Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Suppose that it converges to a number *L*.

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Suppose that it converges to a number *L*.

Then for all  $\epsilon > 0$ , there must exists an  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon$  for all  $N \ge n$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Suppose that it converges to a number *L*.

Then for all  $\epsilon > 0$ , there must exists an  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon$  for all  $N \ge n$ .

Take  $\epsilon = 1$  and choose  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < 1$  for all  $N \ge n$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Suppose that it converges to a number *L*.

Then for all  $\epsilon > 0$ , there must exists an  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon$  for all  $N \ge n$ .

Take  $\epsilon = 1$  and choose  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < 1$  for all N > n.

With the discrete metric  $d(x_n, L) < 1$  implies  $x_n = L$ .

Consider the metric space (M, d) defined by  $M = \mathbb{R}$  with the discrete metric d.

The sequence  $\{x_n\}$  defined by  $x_n = 1/n$  does not converge.

### Proof.

Suppose that it converges to a number *L*.

Then for all  $\epsilon > 0$ , there must exists an  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < \epsilon$  for all  $N \ge n$ .

Take  $\epsilon = 1$  and choose  $N \in \mathbb{Z}_+$  such that  $d(x_n, L) < 1$  for all  $N \ge n$ .

With the discrete metric  $d(x_n, L) < 1$  implies  $x_n = L$ .

This means  $x_n = 1/n = L$  for all  $n \ge N$ , which is a contradiction!



Theorem (Uniqueness of limits)

## Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

## Theorem (Uniqueness of limits)

Let (M, d) be a metric space. If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

## Theorem (Uniqueness of limits)

Let (M, d) be a metric space. If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

### Proof.



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space. If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

#### Proof.

Suppose that  $\{x_n\}$  converges to L and M.



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L=M.

#### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

Then there exists  $N_1$  such that  $d(x_n, L) < \epsilon$  for  $n > N_1$ .



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

Then there exists  $N_1$  such that  $d(x_n, L) < \epsilon$  for  $n > N_1$ .

Likewise, there exists  $N_2$  such that  $d(x_n, L) < \epsilon$  for  $n > N_2$ .



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

Then there exists  $N_1$  such that  $d(x_n, L) < \epsilon$  for  $n > N_1$ .

Likewise, there exists  $N_2$  such that  $d(x_n, L) < \epsilon$  for  $n > N_2$ .

Then for  $n > \max\{N_1, N_2\}$ , the triangle inequality says



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L = M.

### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

Then there exists  $N_1$  such that  $d(x_n, L) < \epsilon$  for  $n > N_1$ .

Likewise, there exists  $N_2$  such that  $d(x_n, L) < \epsilon$  for  $n > N_2$ .

Then for  $n > \max\{N_1, N_2\}$ , the triangle inequality says

$$d(L,M) \leq d(L,x_n) + d(x_n,M) < 2\epsilon = d(L,M).$$



### Theorem (Uniqueness of limits)

Let (M, d) be a metric space.

If a sequence  $\{x_n\}$  in M converges to L and converges to M, then L=M.

#### Proof.

Suppose that  $\{x_n\}$  converges to L and M.

Assume further that  $L - M \neq 0$  and let  $\epsilon = d(L, M)/2$ .

Then there exists  $N_1$  such that  $d(x_n, L) < \epsilon$  for  $n > N_1$ .

Likewise, there exists  $N_2$  such that  $d(x_n, L) < \epsilon$  for  $n > N_2$ .

Then for  $n > \max\{N_1, N_2\}$ , the triangle inequality says

$$d(L,M) \leq d(L,x_n) + d(x_n,M) < 2\epsilon = d(L,M).$$

This is a contradiction.



### Theorem

If a sequence  $\{x_n\}$  in a metric space (M, d) converges to a value  $L \in M$ , then the range

$$X = \{x_1, x_2, \dots\} \subseteq M$$

is a bounded set and L is an adherent point of X.

#### Theorem

If a sequence  $\{x_n\}$  in a metric space (M, d) converges to a value  $L \in M$ , then the range

$$X = \{x_1, x_2, \dots\} \subseteq M$$

is a bounded set and L is an adherent point of X.

When the range of a sequence is bounded, we call the sequence  $\{x_n\}$  bounded.

# Challenge!

Try to prove the previous theorem.

Sort of a converse of the previous theorem.

Sort of a converse of the previous theorem.

#### Theorem

If S is a subset of a metric space (M, d) and  $L \in M$  is an adherent point of S, then there exists a sequence  $\{x_n\}$  of elements of S which converges to L.

Recall a **subsequence** of a sequence  $\{x_n\}$  is a sequence of the form  $\{x_{k(n)}\}$ , for  $k(1) < k(2) < \dots$  positive integers.

Recall a **subsequence** of a sequence  $\{x_n\}$  is a sequence of the form  $\{x_{k(n)}\}$ , for  $k(1) < k(2) < \dots$  positive integers.

#### Theorem

A sequence  $\{x_n\}$  in a metric space (M,d) converges to a value  $L \in M$  if and only if every subsequence  $\{x_{k(n)}\}$  also converges to L.

# Challenge!

Try to prove the previous theorem.

Definition

#### Definition

A sequence  $\{x_n\}$  of real numbers is called **increasing** or **monotone increasing** if  $x_n \le x_{n+1}$  for all n.

#### Definition

A sequence  $\{x_n\}$  of real numbers is called **increasing** or **monotone increasing** if  $x_n \le x_{n+1}$  for all n. It is called **strictly increasing** if  $x_n < x_{n+1}$  for all n.

#### Definition

A sequence  $\{x_n\}$  of real numbers is called **increasing** or **monotone increasing** if  $x_n \le x_{n+1}$  for all n. It is called **strictly increasing** if  $x_n < x_{n+1}$  for all n. A sequence  $\{x_n\}$  of real numbers is called **decreasing** or **monotone decreasing** if  $x_n \ge x_{n+1}$  for all n.

#### Definition

A sequence  $\{x_n\}$  of real numbers is called **increasing** or **monotone increasing** if  $x_n \le x_{n+1}$  for all n. It is called **strictly increasing** if  $x_n < x_{n+1}$  for all n. A sequence  $\{x_n\}$  of real numbers is called **decreasing** or **monotone decreasing** if  $x_n \ge x_{n+1}$  for all n. It is called **strictly decreasing** if  $x_n > x_{n+1}$  for all n.

#### Definition

A sequence  $\{x_n\}$  of real numbers is called **increasing** or **monotone increasing** if  $x_n \le x_{n+1}$  for all n. It is called **strictly increasing** if  $x_n < x_{n+1}$  for all n. A sequence  $\{x_n\}$  of real numbers is called **decreasing** or **monotone decreasing** if  $x_n \ge x_{n+1}$  for all n. It is called **strictly decreasing** if  $x_n > x_{n+1}$  for all n. In any of these cases, we call the sequence **monotone**.

Bounded monotone sequences always converge (with Euclidean metric)!

Bounded monotone sequences always converge (with Euclidean metric)!

Theorem (Monotone convergence theorem)



Bounded monotone sequences always converge (with Euclidean metric)!

## Theorem (Monotone convergence theorem)

Consider the metric space formed by  $\mathbb{R}$  with Euclidean distance.

Bounded monotone sequences always converge (with Euclidean metric)!

## Theorem (Monotone convergence theorem)

Consider the metric space formed by  $\mathbb{R}$  with Euclidean distance.

A monotone increasing sequence  $\{x_n\}$  of real numbers which is bounded above converges to  $L = \sup\{x_1, x_2, \dots\}$ .

Bounded monotone sequences always converge (with Euclidean metric)!

### Theorem (Monotone convergence theorem)

Consider the metric space formed by  $\mathbb{R}$  with Euclidean distance.

A monotone increasing sequence  $\{x_n\}$  of real numbers which is bounded above converges to  $L = \sup\{x_1, x_2, \dots\}$ .

A monotone decreasing sequence  $\{x_n\}$  which is bounded below converges to  $L = \inf\{x_1, x_2, \dots\}$ .

```
Proof.
```

#### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ .

#### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

Let  $\epsilon > 0$ .

### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

Let  $\epsilon > 0$ .

Then  $L - \epsilon$  is not a supremum of X, so there exists  $x_N \in X$  such that  $x_N > L - \epsilon$ .

### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

Let  $\epsilon > 0$ .

Then  $L - \epsilon$  is not a supremum of X, so there exists  $x_N \in X$  such that  $x_N > L - \epsilon$ .

Since the sequence is increasing, for any n > N, we have that  $L - \epsilon < x_N < x_n < L$ .

### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

Let  $\epsilon > 0$ .

Then  $L - \epsilon$  is not a supremum of X, so there exists  $x_N \in X$  such that  $x_N > L - \epsilon$ .

Since the sequence is increasing, for any n > N, we have that  $L - \epsilon < x_N \le x_n < L$ .

It follows that

$$d(x_n, L) = |x_n - L| = L - x_n < \epsilon.$$

### Proof.

Suppose that  $\{x_n\}$  is a monotone increasing sequence which is bounded above and let  $X = \{x_1, x_2, \dots\}$ . Then by the Completeness Axiom  $L = \sup X$  exists.

Let  $\epsilon > 0$ .

Then  $L - \epsilon$  is not a supremum of X, so there exists  $x_N \in X$  such that  $x_N > L - \epsilon$ .

Since the sequence is increasing, for any n > N, we have that  $L - \epsilon < x_N \le x_n < L$ .

It follows that

$$d(x_n, L) = |x_n - L| = L - x_n < \epsilon.$$

Since  $\epsilon > 0$  was arbitrary, this proves  $x_n$  converges to L.

