

MATH 350-2 Advanced Calculus

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Outline

1 Real Analysis Lecture 9

- More on Open Sets
- Closed Sets
- Compactness

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- Closed Sets
- Compactness

Finite intersections of open sets are open

Theorem (Open Intersection Theorem)

Suppose that U_1, U_2, \dots, U_n are open sets. Then $\bigcap_{i=1}^n U_i$ is open.

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Then for all i , $\vec{x} \in U_i$.

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Therefore there exists $r_i > 0$ such that $B(\vec{x}; r_i) \subseteq U_i$.

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Therefore $B(\vec{x}; r) \subseteq \bigcap_{i=1}^n U_i$.

Thus \vec{x} is an interior point of $\bigcap_{i=1}^n U_i$.

Since \vec{x} is arbitrary, this proves that $\bigcap_{i=1}^n U_i$ is open. □

Challenge

Problem

Show that the infinite intersection

$$\bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n}\right)$$

is not open.

Component intervals

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- $(-\infty, 0)$ is also a component interval of $\mathbb{R} \setminus \{0, 1, 2, 3\}$
- we will show all open sets of \mathbb{R} are made of component intervals!

Component intervals

Lemma

If I_1 and I_2 are two component intervals of an open subset $U \subseteq \mathbb{R}$, then $I_1 = I_2$ or $I_1 \cap I_2 = \emptyset$.

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Then $J := I_1 \cup I_2$ is an interval.

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Also $I_1 \subseteq U$ and $I_2 \subseteq U$, so $J \subseteq U$.

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Since I_j is a component interval and $I_j \subseteq J \subseteq U$, we have $I_j = J$.

In particular $I_1 = J = I_2$. □

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If B is not bounded above, let $b = \infty$. Otherwise, let $b = \sup(B)$.

Claim: (a, b) is a component interval of U containing x . □

Challenge

Problem

Prove that (a, b) is a component interval of U .

Open subsets of \mathbb{R}

Theorem (Representation Theorem for Open Intervals in \mathbb{R})

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Uh oh ... this isn't a **countable** union.



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Instead, we consider rational points $U \cap \mathbb{Q}$.

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Any interval contains a rational number $r \in I_x$.

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Thus $x \in \bigcup_{r \in U \cap \mathbb{Q}} I_r \subseteq U$.

Since x was arbitrary,

$$U = \bigcup_{r \in U \cap \mathbb{Q}} I_r$$

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1 Real Analysis Lecture 9

- More on Open Sets
- **Closed Sets**
- Compactness

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Definition

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- products of closed intervals

Challenge!

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Prove that a singleton set

$$A = \{\vec{a}\}$$

in \mathbb{R}^n is closed.

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Solution

We must show $U = \mathbb{R}^n \setminus \{\vec{a}\}$ is open.

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We must show $U = \mathbb{R}^n \setminus \{\vec{a}\}$ is open.

Suppose $\vec{x} \in U$.

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We must show $U = \mathbb{R}^n \setminus \{\vec{a}\}$ is open.

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Take $r = |\vec{x} - \vec{a}|$.

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Since \vec{x} was arbitrary, this proves U is open.

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Prove that the **closed square**

$$[a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 : a \leq x \leq b, c \leq y \leq d\}$$

is a closed set.

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Union of open sets is open!

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- every point in A is adherent
- accumulation points are adherent points
- -1 is an accumulation point of $(-1, 1)$.
- suprema and infima are accumulation points!
- 0 is an accumulation point of $\{1/1, 1/2, 1/3, \dots\}$

Characterizing accumulation points

Theorem (Apostol Theorem 3.17)

A point \vec{x} is an accumulation point of A if for all $r > 0$, the ball $B(\vec{x}; r)$ contains infinitely many points of A .

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Theorem (Apostol Theorem 3.18, 3.20, 3.22)

A set is closed if and only if it contains all of its adherent points (ie. $A = \overline{A}$), or equivalently if and only if A contains all of its accumulation points.

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- sequences have convergent subsequences
- Cauchy sequences converge
- open covers have finite subcovers

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We are moving toward a very important notion called **compactness**.

This important concept is captured in many different ways:

- no “missing points” in the set
- sequences have convergent subsequences
- Cauchy sequences converge
- open covers have finite subcovers
- in \mathbb{R}^n : compact = closed and bounded

Open covers

Definition

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- $\{(\frac{1}{n}, \frac{n+1}{n}) : n \in \mathbb{Z}_+\}$ is an open cover of $(0, 1]$

Lindelöf Covering Theorem

Theorem

Let $A \subseteq \mathbb{R}^n$ be a set and suppose $\{U_i : i \in I\}$ is an open covering of A . Then there exists a countable subcover $\{U_j : j \in J\}$.

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Definition

A set $A \subseteq \mathbb{R}^n$ is called **compact** if every open cover of A has a *finite* subcover.

Roadmap

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A set $A \subseteq \mathbb{R}^n$ is called **bounded** if there exists $\vec{a} \in \mathbb{R}^n$ and $r > 0$ with $A \subseteq B(\vec{a}; r)$.

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- 2 Then use Bolzano-Weierstrass to prove the Cantor Intersection Theorem
- 3 We use the Cantor Intersection Theorem to prove the Heine-Borel Theorem

Bolzano-Weierstrass Theorem

Theorem (Bolzano-Weierstrass Theorem)

A bounded set $A \subseteq \mathbb{R}^n$ with infinitely many points will contain an accumulation point.