

9.2. HEINE-BOREL THM.

期末考

5/3. 2023.

9.9 Lemma [BOREL COVERING LEMMA]

Let E be a closed, bddl subset of \mathbb{R}^n . If r is any function from $E \rightarrow (0, \infty)$, then \exists finitely many point $y_1, y_2, \dots, y_N \in E$ s.t.

$$E \subseteq \bigcup_{j=1}^N \underbrace{B_r(y_j)}_{\text{以 } r \text{ 為半徑, } y_j \text{ 為心的球}}(y_j).$$

[* 可能會考證明，要寫更外做 Good note
Apple watch 記。

9.10 Def.

Let E be a subset of \mathbb{R}^n

i) An "open covering of E " is a collection of sets $\{V_\alpha\}_{\alpha \in A}$ s.t. each V_α is open and

$$E \subseteq \bigcup_{\alpha \in A} V_\alpha.$$

* open covering: 每個元素都開，且聯集後蓋住 E
開覆蓋。

ii) The set E is said to be "compact" iff. every open covering of E has a finite subcovering; that is, iff. given any open covering $\{V_\alpha\}_{\alpha \in A}$ of E , there is a finite subset $A_0 = \{\alpha_1, \dots, \alpha_N\}$ of A s.t.

$$E \subseteq \bigcup_{j=1}^N V_{\alpha_j}. : \text{每個開覆蓋都有個有限子覆蓋.}$$

或者說: Given 任意開覆蓋 $\{V_\alpha\}_{\alpha \in A}$ of E , 存在 A 的有限子集 $A_0 = \{\alpha_1, \dots, \alpha_N\}$ s.t.

$$E \subseteq \bigcup_{j=1}^N V_{\alpha_j}. \text{ 不懂? 問人囉.}$$

* 9.11 Thm. [HEINE-BOREL THM].

Let E be a subset of \mathbb{R}^n , Then E is "compact" iff. E is closed and bounded.

證明 \nwarrow 可能考一部分.

\leftarrow
PF: Borel covering Lemma

(\Rightarrow) 1. E is compact $\Rightarrow E$ is bounded.

2. E is compact $\Rightarrow E$ is closed.

Suppose E is not closed $\Leftrightarrow E \neq \emptyset$ and (By thm 9.8)

$\exists \{x_k\} \subseteq E, x_k \rightarrow x \notin E$ "定義"

For each $y \in E$, set $r(y) := \|y - x\|/2$

$\forall x \notin E$

$\therefore r(y) > 0, \forall y \in E$

$\Rightarrow B_{r(y)}(y)$ is open and $y \in B_{r(y)}(y)$

$\Rightarrow \{B_{r(y_j)}(y_j)\}_{y_j \in E}$ is an open covering of E
 (Since $E = \bigcup_{y \in E} \{y\} \subseteq \bigcup_{y \in E} B_{r(y)}(y)$).

$\because E$ is a compact

$\therefore \exists y_j$ and $r_j := r(y_j)$, for $j=1, \dots, N$.

Set $E \subseteq \bigcup_{j=1}^N B_{r_j}(y_j)$.

Set $r = \min \{r_1, r_2, \dots, r_N\}$

$\because x_k \rightarrow x$

$\therefore x_k \in B_r(x)$ for large k

But $x_k \in B_r(x) \cap E$

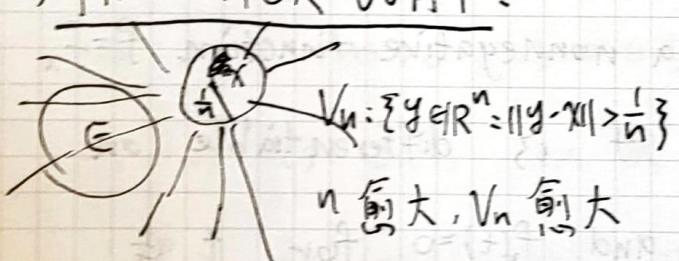
$\Rightarrow \forall x_k \in B_{r_j}(x) \cap E \Rightarrow x_k \in B_{r_j}(y_j)$ for some $j \in \mathbb{N}$.

$$\therefore r_j \geq \|x_k - y_j\| \geq \|x - y_j\| - \|x - x_k\|$$

$$= 2r_j - \|x - x_k\| > 2r_j - r$$

$$\therefore 2r_j - 2r_j = r_j \Rightarrow r_j > r_j (\text{矛盾})$$

ANOTHER WAY:



目標: E^c is open. Let $x \in E^c$ and set

$$V_n = \{y \in \mathbb{R}^n : \|y - x\| > \frac{1}{n}\}, n \in \mathbb{N}.$$

$$\forall z \in E \Rightarrow \|z - x\| > 0 \quad (\because x \notin E)$$

$$\Rightarrow \exists n_0 \in \mathbb{N} \text{ s.t. } \|z - x\| > \frac{1}{n_0}$$

$$\Rightarrow z \in V_{n_0}$$

$\therefore \{V_n\}_{n \in \mathbb{N}}$ is an open covering of E^c .

$\because E$ is compact.

$\therefore \exists n_1, n_2, \dots, n_N \in \mathbb{N}$, s.t.

$$E \subseteq \bigcup_{j=1}^N V_{n_j}$$

Let $m := \max_{1 \leq j \leq N} \{n_j\}$.

$$\text{Then } \bigcup_{j=1}^N V_{n_j} = V_m$$

$$\Rightarrow E \subseteq V_m$$

$$\Rightarrow V_m^c \subseteq E^c$$

$$\Rightarrow B_{\frac{1}{m}}(x) \subseteq V_m^c \subseteq E^c$$

Hence, E^c is open. \star

在歐氏空間，只要 closed and bdd 則 precompact.

(metric space is not)

可能會考

compact.

EX 9.12. Suppose that E is a closed bounded subset of \mathbb{R} . If for every $x \in E$, \exists a nonnegative function $f = f_x$ and a number $r = r(x) > 0$ s.t. f is differentiable on \mathbb{R} , $f(t) > 0$ for $t \in (x-r, x+r)$ and $f(t) = 0$ for $t \notin (x-2r, x+2r)$. Prove that \exists differentiable function f and an open set V which contains E s.t. f is nonzero and bounded on E and $f(x) = 0$ for $x \notin V$.

pf: For each $x \in E$, choose $r_x > 0$ and $\rho_x > 0$ s.t. f_x is differentiable on \mathbb{R} , $f_x(t) > 0$ for $t \in [x-\rho_x, x+\rho_x]$, and $f_x(t) = 0$ for $t \notin (x-2r_x, x+2r_x)$.

$$\text{Set } I_{rx} := (x-r_x, x+r_x)$$

$$J_{rx} := (x-2r_x, x+2r_x)$$

Then $\{I_{rx}\}_{x \in E}$ is an open covering of E .

" E is a compact

$$\therefore \exists x_1, \dots, x_N \in E \text{ s.t. } E \subseteq \bigcup_{j=1}^N I_{rx_j}$$

$$\text{Let } f = \sum_{j=1}^N f_{x_j} \text{ and } V = \bigcup_{j=1}^N J_{rx_j}$$

Then f is diff. on \mathbb{R} and $V \supseteq E$ is open.

先用真的條件 手一編,

If $x \in E$, then $x \in I_{rx_j}(x_j)$ for some $1 \leq j \leq N$,

$$\Rightarrow f_{x_j}(x) > 0$$

$$\therefore f(x) = \sum_{j=1}^N f_{x_j}(x) \underset{\mathbb{R}}{\geq} f_{x_{j_0}}(x) > 0$$

$$\textcircled{Q} \quad (\Rightarrow f(x) > 0, \forall x \in E)$$

$\because f_{x_j}$ is diff. on \mathbb{R}

$\therefore f_{x_j}$ is continuous on $H = \bigcup_{j=1}^N [x_j - v_{x_j}, x_j + v_{x_j}]$.

* THE EXTREME VALUE THM.

$\Rightarrow \exists M_j > 0$ s.t. $|f_{x_j}(x)| \leq M_j$ on H for $j = 1, 2, \dots, N$.

$$\text{Thus, } |f(x)| \leq \sum_{j=1}^N |f(x_j)| \leq \sum$$

Finally, if $x \notin V$, then $x \notin J_{rx_j}(x_j) \quad \forall 1 \leq j \leq N$

Thus, $f(x) = \sum_{j=1}^N f_{x_j}(x) = 0 \#$. * 可能会考.

- open
 - boundaryed
 - closed
 - compact
 - thm 9.10
 - prove
 - applicate

EXERCISE.

EXAMPLE

其实还行。③

就還行唄

備充：可能會考，極限莫起了很重要的角色。

Prove $\{\frac{1}{n} : n \in \mathbb{N}\} \cup \{0\}$ is compact by definition.

(唯一可以 \triangleleft def 証的 compact set).

pf.

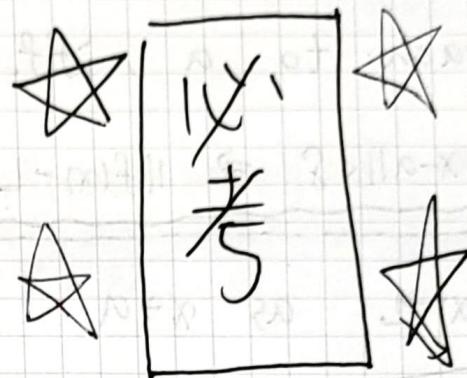
Let $\{V_\alpha\}_{\alpha \in A}$ is a open covering of E .

($E = \{\frac{1}{n} : n \in \mathbb{N}\} \cup \{0\}$).

$$\because \forall x \in E \subseteq \bigcup_{\alpha \in A} V_\alpha$$

$$\therefore \exists \alpha_0 \in A \text{ s.t. } x \in V_{\alpha_0}$$

$$\because V_{\alpha_0} \text{ is open}$$



$$\therefore \exists \varepsilon > 0 \text{ s.t. } B_\varepsilon(0) \subseteq V_{\alpha_0}$$

$$\because \lim_{n \rightarrow \infty} \frac{1}{n} = 0$$

$$\therefore \exists N \in \mathbb{N} \text{ s.t. } n \geq N \Rightarrow \left| \frac{1}{n} - 0 \right| < \varepsilon$$

$$\Rightarrow \frac{1}{n} \in B_\varepsilon(0) \subseteq V_{\alpha_0}$$

$$\begin{array}{ccccccc} \frac{1}{1} & , & \frac{1}{2} & , & \frac{1}{3} & , & \dots & \frac{1}{N-1} \\ \downarrow & & \downarrow & & \downarrow & & \dots & \downarrow \\ V_{\alpha_1} & & V_{\alpha_2} & & V_{\alpha_3} & & \dots & V_{\alpha_{N-1}} \\ & & & & & & & & V_{\alpha_N} & V_{\alpha_{N+1}} \end{array}$$

$$\therefore \left\{ \frac{1}{i} : 1 \leq i \leq N-1 \right\} \subseteq E \subseteq \bigcup_{\alpha \in A} V_\alpha$$

$$\therefore \exists \alpha_i \in A \text{ s.t.}$$

$$\frac{1}{i} \in V_{\alpha_i}, 1 \leq i \leq N-1$$

$$\text{Hence } E \subseteq \bigcup_{i=0}^{N-1} V_{\alpha_i} \Rightarrow E \text{ is compact}$$

§ 9.3. Limit of function.

Def 9.14.

Let $n, m \in \mathbb{N}$ and $a \in \mathbb{R}^n$, let V be an open set which contains a , and suppose that $f: V \setminus \{a\} \rightarrow \mathbb{R}^m$. Then $f(x)$ is said to converge to L , as x approach to a , iff. $\forall \varepsilon > 0, \exists \delta > 0$ s.t.

$$0 < \|x - a\| < \delta \Rightarrow \|f(x) - L\| < \varepsilon$$

$$f(x) \rightarrow L \text{ as } x \rightarrow a \text{ or } L = \lim_{x \rightarrow a} f(x).$$

Thm 9.15. [自己看].

i)

ii)

iii)

iv) Squeeze thm.

v)

Thm 9.16.

let $a \in \mathbb{R}^n$, let V be an open set which contains a , and suppose that $f = (f_1, \dots, f_m): V \setminus \{a\} \rightarrow \mathbb{R}^m$.

then $\lim_{x \rightarrow a} f(x) = L := (L_1, L_2, \dots, L_m)$ exists in \mathbb{R}^m

iff. $\lim_{x \rightarrow a} f_j(x) = L_j$ exists in \mathbb{R} for $j = 1, \dots, m$.

EX 9.18

Prove that $f(x,y) = \frac{3x^2y}{x^2+y^2}$ converges as $(x,y) \rightarrow (0,0)$

$$0 \leq |f(x,y)| \leq \frac{|3x^2y|}{|x^2+y^2|} \leq \frac{|3x^2y|}{|x^2|}$$

Pf. Fix $(x,y) \neq (0,0)$, we have $|f(x,y)| = \frac{|3x^2y|}{|x^2+y^2|} \leq \frac{|3x^2y|}{|x^2|} = 3|y|$.

$$\text{Let } \varepsilon > 0, \exists \delta = \frac{\varepsilon}{3} \text{ s.t. } 0 < |(x,y) - (0,0)| < \delta \Rightarrow$$

$$|f(x,y) - 0| \leq 3|y| \leq 3\sqrt{x^2+y^2} < 3\delta = \varepsilon.$$

$$\therefore \lim_{(x,y) \rightarrow (0,0)} f(x,y) = 0.$$

通常跑到原点高概率收敛到 0.

EX 9.19. Prove that the function $f(x,y) = \frac{2xy}{x^2+y^2}$

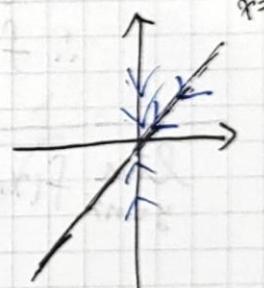
has no limit as $(x,y) \rightarrow (0,0)$.

當找到 2 個不同的 limit，則極限不存在。

(都收敛到 A)

$$\text{Pf. } \because \lim_{\substack{y=x \\ x \rightarrow 0}} f(x,y) = \lim_{x \rightarrow 0} f(x,x) = \lim_{x \rightarrow 0} \frac{2x^2}{2x^2} = 1 \quad \text{and}$$

$$\lim_{\substack{x=0 \\ y \rightarrow 0}} f(x,y) = \lim_{y \rightarrow 0} f(0,y) = \lim_{y \rightarrow 0} 0 = 0$$



{找兩個路徑不一樣，則 limit 不存在。
且兩個極限不一樣，

通常都用夾夾定理證 limit 存在。

方法 : Let $m \in \mathbb{R}$,

$$\begin{aligned} \lim_{\substack{y=mx \\ x \rightarrow 0}} f(x,y) &= \lim_{x \rightarrow 0} \frac{2x(mx)}{x^2 + (mx)^2} \\ &= \lim_{x \rightarrow 0} \frac{2mx^2}{x^2(1+m^2)} = \frac{2m}{1+m^2} \end{aligned}$$

$\therefore \lim_{(x,y) \rightarrow (0,0)} f(x,y)$ 不存在!

EX9.20.

Determine whether $f(x,y) = \frac{xy^2}{x^2+y^4}$

搞懂

has a limit as $(x,y) \rightarrow (0,0)$

pf. $\because \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x,y) = \lim_{y \rightarrow 0} f(0,y) \neq 0$ and

$$\lim_{\substack{x=y \\ y \rightarrow 0}} f(x,y) = \lim_{y \rightarrow 0} f(y^2, y) = \lim_{y \rightarrow 0} \frac{y^4}{2y^4} = \frac{1}{2}$$

$0 \neq \frac{1}{2}$

$\therefore f$ has no limit as $(x,y) \rightarrow (0,0)$.

$$\lim_{y=mx} f(x,y) = \lim_{x \rightarrow 0} f(x, mx)$$

$$= \lim_{x \rightarrow 0} \frac{x m^2 x^2}{1 + m^4 x^4}$$

$$= \lim_{x \rightarrow 0} \frac{x m^2}{1 + m^4 x^2} = 0 \quad \text{[沒有分數, 不能判別]}$$

考的題的習題,

Definition.

Let V be an open set in \mathbb{R}^2 .

let $(a,b) \in V$, and suppose that $f: V \setminus \{(a,b)\} \rightarrow \mathbb{R}^m$

The "iterated" limits of f at (a,b)
are defined to be

$$\lim_{x \rightarrow a} \lim_{y \rightarrow b} f(x,y) \stackrel{\textcircled{1}}{=} \lim_{x \rightarrow a} \left(\lim_{y \rightarrow b} f(x,y) \right)$$

and

$$\lim_{y \rightarrow b} \lim_{x \rightarrow a} f(x,y) \stackrel{\textcircled{2}}{=} \lim_{y \rightarrow b} \left(\lim_{x \rightarrow a} f(x,y) \right).$$

EX 9.21

Evaluate the iterated limit of $f(x,y) = \frac{x^2}{x^2+y^2}$
at $(0,0)$.

Sol/ $\lim_{x \rightarrow 0} \lim_{y \rightarrow 0} f(x,y) = \lim_{x \rightarrow 0} \left(\lim_{y \rightarrow 0} f(x,y) \right) = \lim_{x \rightarrow 0} \left(\lim_{y \rightarrow 0} \frac{x^2}{x^2+y^2} \right) = \lim_{x \rightarrow 0} 1 = 1.$

$$\lim_{y \rightarrow 0} \lim_{x \rightarrow 0} f(x,y) = \lim_{y \rightarrow 0} \left(\lim_{x \rightarrow 0} \frac{x^2}{x^2+y^2} \right) = \lim_{y \rightarrow 0} \frac{0}{0+y^2} = 0$$

極限在 \rightarrow 則所有路徑求出的極限相同.

Rmk 9.22. Suppose that I and J are open intervals,

that $a \in I$, $b \in J$ and $f: (I \times J) \setminus \{(a,b)\} \rightarrow \mathbb{R}$,

If $g(x) := \lim_{y \rightarrow b} f(x,y)$.

exists for each $x \in I \setminus \{a\}$

if $\lim_{x \rightarrow a} f(x,y)$ exists for each $y \in J \setminus \{b\}$

and if $f(x,y) \rightarrow L$ as $(x,y) \rightarrow (a,b)$

$$\text{then } L = \lim_{x \rightarrow a} \lim_{y \rightarrow b} f(x,y) = \lim_{y \rightarrow b} \lim_{x \rightarrow a} f(x,y)$$

若沒動手法用夾繩證明 \lim 不存在，
則找二個路徑使得 \lim 值不同，則可証 \lim 不存在。
只考收斂到 0.

5/19 小考 9.3 (習題, 課本).

5/26 小考 9.2 & 9.4

6/2 大考.

§ 9.4 Continuous function.

Def 9.23

Let $\phi \neq E \subseteq \mathbb{R}^n$ and $f: E \rightarrow \mathbb{R}^m$

i) f is said to be continuous at $a \in E$

iff. $\forall \varepsilon > 0, \exists \delta > 0$ (可能與 ε, f, E, a 有關)

s.t. $\|x - a\| < \delta \Rightarrow \|f(x) - f(a)\| < \varepsilon \quad \lim_{x \rightarrow a} f(x) = f(a)$.

ii) f is said to be continuous on E

(notation $f: E \rightarrow \mathbb{R}^m$ is continuous).

iff. f is continuous at every $x \in E$.

Note: (不證明).

f is continuous at $a \in E$ iff.

$f(x_k) \rightarrow f(a)$ for all $x_k \in E$ which converge to a .

Definition 9.24

let $E \neq \emptyset, E \subseteq \mathbb{R}^n$ and $f: E \rightarrow \mathbb{R}^m$

Then f is said to be uniformly continuous on E

iff. $\forall \varepsilon > 0 \exists \delta > 0$ s.t.

$\|x - a\| < \delta$ and $x, a \in E \Rightarrow \|f(x) - f(a)\| < \varepsilon$

即 x 與 a 的距離小於 δ , 則其函數值小於 ε .

(notation: $f: E \rightarrow \mathbb{R}^m$ is uniformly continuous).

Thm 9.25.

会考

證明

Let E be a nonempty compact subset of \mathbb{R}^n .

If f is continuous on E ,

then f is uniformly continuous on E .

Pf. Suppose f is continuous on E .

Given $\varepsilon > 0$, $a \in E$, $\exists \delta(a) > 0$ s.t.

$$\|x - a\| < \delta(a) \Rightarrow \|f(x) - f(a)\| < \varepsilon/2.$$

$$\Rightarrow \exists \delta(a) \quad x \in B_{\delta(a)}(a) \cap E \Rightarrow \|f(x) - f(a)\| < \varepsilon/2$$

$\forall \delta(a) > 0, \forall a \in E$

\therefore the collection $\left\{ B_{\frac{\delta(a)}{2}}(a) \right\}_{a \in E}$ is

an open covering of E .

$\because E$ is a compact

$\therefore \exists a_1, a_2, \dots, a_n \in E$ s.t.

$$E \subseteq \bigcup_{j=1}^N B_{\delta_j}(a_j), \text{ 其中 } \delta_j = \frac{\delta(a_j)}{2} \quad (4).$$

$$\text{Set } \delta = \min \{ \delta_1, \delta_2, \dots, \delta_N \} > 0$$

Suppose that $x, a \in E$ with $\|x - a\| < \delta$

By (4), $x \in B_{\delta_j}(a_j)$ for some $1 \leq j \leq N$,

$$\therefore \|a - a_j\| \leq \|a - x\| + \|x - a_j\|$$

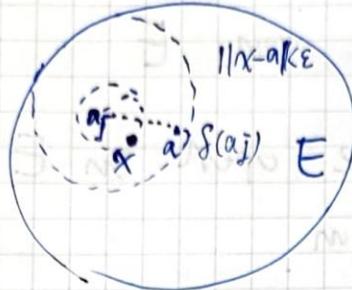
$$< \delta + \delta_j \leq 2\delta_j = 2\delta(a_j)$$

$$\therefore a \in B_{\delta(a_j)}(a_j)$$

$$\begin{aligned} \therefore \|f(x) - f(a)\| &\leq \|f(x) - f(a_j)\| + \|f(a_j) - f(a)\| \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon. \end{aligned}$$

Hence, f is uniformly continuous on E .

- Tips: 要讓 x 和 a 在同一個球裡面.



對於 x 在小球內，且對於
 $\|x-a\| < \varepsilon$ 的 a 點，則 a 必
 定在 2 倍半徑的 $B_{2r_{a_j}}(a_j)$ 內。

算了，做小抄 or 背起來吧。 5/9/2023.

5/11. 2023

Thm 9.2b.

Suppose that $\phi \neq E \subseteq \mathbb{R}^n$ and that

$$f: E \rightarrow \mathbb{R}^m$$

Then f is continuous on E

iff. $f^{-1}(V)$ is relative open in E
for every V open in \mathbb{R}^m .

$$f^{-1}(V) = \{x \in E \mid f(x) \in V\}$$

• f is continuous, $f: E \rightarrow \mathbb{R}^m$, 以下皆等價:

① for all $x \in E$, f is continuous on X

$$\Rightarrow \forall \varepsilon > 0, \exists \delta > 0 \text{ s.t. } \|y - x\| < \delta \Rightarrow \|f(y) - f(x)\| < \varepsilon$$

② $\forall \{x_k\} \subseteq E, x_k \rightarrow x \quad \langle y \in B_\delta(x) \cap E \Rightarrow f(y) \in B_\varepsilon(f(x)) \rangle$

$$\Rightarrow f(x_k) \rightarrow f(x)$$

③ for every open set V in \mathbb{R}^m

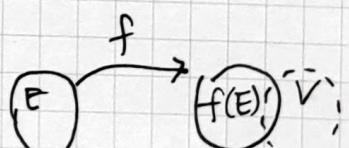
f^{-1} is relative open in E .

④ for every closed set F in \mathbb{R}^m

$f^{-1}(F)$ is relatively closed in E .

$\text{pf. } (\Rightarrow)$ Suppose f is continuous on E .

and V is open in \mathbb{R}^m .



' ϕ is open, if we may suppose $a \in f^{-1}(V) \neq \phi$
(By Remark 8.27, to show $f^{-1}(V)$ is relatively open
in E , we just need to show there is a $\delta > 0$
s.t. $B_\delta(a) \cap E \subseteq f^{-1}(V)$.) \rightarrow 考試不用寫

$\because f(a) \in V$ and V is open

$\therefore \exists \varepsilon > 0$ s.t. $B_\varepsilon(f(a)) \subseteq V$

$\because f$ is continuous at a

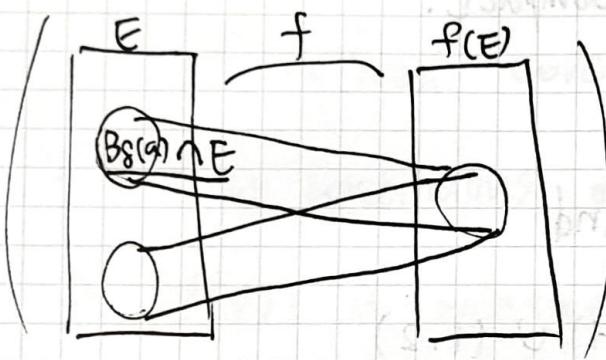
$\therefore \exists \delta > 0$ s.t. $\|x-a\| < \delta$ and $x \in E \Rightarrow \|f(x)-f(a)\| < \varepsilon$

i.e. $x \in B_\delta(a) \cap E \Rightarrow f(x) \in B_\varepsilon(f(a))$

$\Leftrightarrow f(B_\delta(a) \cap E) \subseteq B_\varepsilon(f(a)) \subseteq V$

$\Rightarrow f^{-1}(f(B_\delta(a) \cap E))$

$\Rightarrow B_\delta(a) \cap E \subseteq f^{-1}(f(B_\delta(a) \cap E)) \subseteq f^{-1}(V)$



$\therefore f^{-1}(V)$ is relatively open in E .

\Leftarrow if $a \in E$, $\varepsilon > 0$,

then $B_\varepsilon(f(a))$ is open in R^m

By hypothesis, $f^{-1}(B_\varepsilon(f(a)))$ is relatively

open in E . By Remark 8.27, $\exists \delta > 0$ s.t. $B_\delta(a) \cap E \subseteq$

$f^{-1}(B_\varepsilon(f(a))) \Rightarrow f(B_\delta(a) \cap E) \subseteq f \circ f^{-1}(B_\varepsilon(f(a))) \subseteq B_\varepsilon(f(a))$

\therefore if $\|x-a\| < \delta \Rightarrow \|f(x)-f(a)\| < \varepsilon$.

* 不考 close, 只考 open.

EX9.27.

i) open set 搞成 bounded set,

Thm 9.26 不成立!

If $f(x) = \frac{1}{1+x^2}$ and $E = [0, 1]$

then $f^{-1}(E) = (-\infty, \infty)$ E is bounded but $f^{-1}(E)$ is not bounded.

找一個例子: f is continuous,

C is compact $\nRightarrow f^{-1}(C)$ is compact.

ii) If $f(x) = x^2$ and $E = (1, 4)$

then f is continuous on \mathbb{R} and

E is connected, but $f^{-1}(E) = (-2, -1) \cup (1, 2)$ is not connected.

Note. 連續函數不一定把開(閉)集
送到開(閉)集.

X9.28.

i) If $f(x) = x^2$ and $V = (-1, 1)$

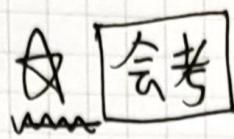
then f is continuous on V

and V is open

but $f(V) = [0, 1]$ is neither open or closed set

if $f(x) = \frac{1}{x}$ and $E = [1, \infty)$, then f is continuous on E , and E is closed, but $f(E) = (0, 1]$, X closed \neq closed

Thm 9.29.



If H is compact in \mathbb{R}^n and

$f: H \rightarrow \mathbb{R}^m$ is continuous on H

then $f(H)$ is compact.

Pf. Suppose that $\{V_\alpha\}_{\alpha \in A}$ is an open covering

of $f(H)$, then $f(H) \subseteq \bigcup_{\alpha \in A} V_\alpha \Rightarrow H \subseteq f^{-1}(f(H)) \subseteq$

$$f^{-1}\left(\bigcup_{\alpha \in A} V_\alpha\right) = \bigcup_{\alpha \in A} f^{-1}(V_\alpha).$$

$\therefore \{f^{-1}(V_\alpha)\}_{\alpha \in A}$ covers H .

$\because f$ is continuous on H

$\therefore f^{-1}(V_\alpha)$ is relatively open in H

$\therefore \exists$ open sets O_α s.t.

$$f^{-1}(V_\alpha) = O_\alpha \cap H.$$

$\therefore \{O_\alpha\}_{\alpha \in A}$ is a open covering of H .

$\because H$ is compact

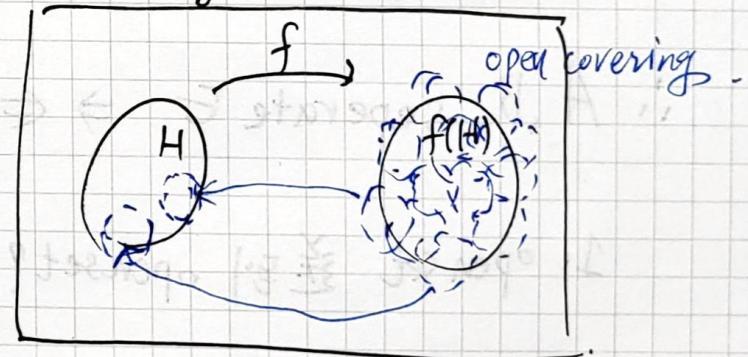
$\therefore \exists \alpha_1, \alpha_2, \dots, \alpha_N \in A$ s.t.

$$H \subseteq \bigcup_{i=1}^N O_{\alpha_i}$$

$$\Rightarrow f(H) \subseteq f\left(\left(\bigcup_{i=1}^N O_{\alpha_i}\right) \cap H\right) = f\left(\bigcup_{i=1}^N (O_{\alpha_i} \cap H)\right)$$

$$= \bigcup_{i=1}^N f(O_{\alpha_i} \cap H) = \bigcup_{i=1}^N f(f^{-1}(V_{\alpha_i})) \subseteq \bigcup_{i=1}^N V_{\alpha_i}$$

$\therefore f(H)$ is compact #.



Thm 9.30.

If E is connected in \mathbb{R}^n and

$f: E \rightarrow \mathbb{R}^n$ is continuous, then $f(E)$

is connected. (證明不考).

Pf. Suppose $f(E)$ is not connected,

By def 8.28. \exists relative open sets u, v

in $f(E)$ separate $f(E)$ i.e. $u \neq \emptyset, v \neq \emptyset, f(E) = u \cup v$

and $u \cap v = \emptyset$. Set $A := f^{-1}(u)$ and $B := f^{-1}(v)$

$\because f$ is continuous on E (By ex 9.45 b)

$\therefore A$ and B are relatively open in E .

$\therefore f(E) = u \cup v$

$\therefore \underbrace{f^{-1}(f(E))}_{\in E} = f^{-1}(u \cup v) = f^{-1}(u) \cup f^{-1}(v)$

$\therefore u \cap v = \emptyset \Rightarrow f^{-1}(u) \cap f^{-1}(v) = f^{-1}(u \cap v) = f^{-1}(\emptyset) = \emptyset$

$\therefore A, B$ separate $E \Rightarrow E \text{ is not connected}$.

1. open set 送到 open set? 連續函數的特性.

2. 有 inverse : 開集開集

3. 有 f : 連通. 聚級.

4.

下禮拜會講完, (四) 小考 9.3

Remark 9.31. (考).

The graph $y=f(x)$ of a continuous real function f on $[a,b]$ is compact and connected

$$f: [a,b] \rightarrow \mathbb{R}$$

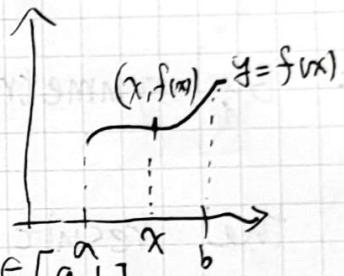
graph of $f = \{(x,y) : y=f(x), x \in [a,b]\}$

$$F: [a,b] \rightarrow \mathbb{R}^2, F(x) = (\star x, f(x)).$$

Pf. $\because f$ is continuous on $[a,b]$

$\therefore F(x) = (x, f(x))$ is continuous from $[a,b]$ into \mathbb{R}^2 ,

and the graph of $y=f(x)$ for $x \in [a,b]$



$$\hookrightarrow F([a,b])$$

$\because [a,b]$ is compact and connected

(\because Thm 9.29 & Thm 9.30)

$\Rightarrow F([a,b])$ is compact and connected.

Thm 9.32 [Extreme Value Thm] 極值定理. (考)

Choose that $\phi \neq H \subseteq \mathbb{R}^n$ and that $f: H \rightarrow \mathbb{R}$.
Suppose

If H is compact, and f is continuous on H .

then $M := \sup \{f(x) : x \in H\}$ and $m := \inf \{f(x) : x \in H\}$

are finite real number.

Moreover, there exist $x_n, x_m \in H$ s.t.

$$f(x_n) = M \quad \text{and} \quad f(x_m) = m.$$

(pf): By symmetry, it suffices to prove

the result for M .

$\because H$ is compact, f is continuous, on H .

$\therefore f(H)$ is compact

$\because f(H) \subseteq \mathbb{R}$, the Heine - Borel Thm,

$\therefore f(H)$ is bounded and closed.

$\therefore f(H)$ is bounded,

$$\therefore M < \infty$$

By the Approximation Property,

$\exists x_k \in H$ s.t. $f(x_k) \rightarrow M$

$\because f(H)$ is closed

$$\therefore M \in f(H)$$

i.e. $\exists x_m \in H$ s.t. $f(x_m) = M$.

★ 9-4 會考多一點, 9-2 考 compact, 9-3 大都微積分考一題
 (4~5 題) (1~2 題) (1 題)

Remark 9.34. (考)

If $a_j \leq b_j$ for $j = 1, 2, \dots, n$

then $R := \{(x_1, x_2, \dots, x_n) : a_j \leq x_j \leq b_j\}$ is connected.

(PF): Suppose R is not connected then there are

~~two~~ nonempty sets U, V relative open in R ,

s.t. $R = U \cup V$, $U \cap V = \emptyset$.

Let $a \in U$, $b \in V$,

Consider the line segment

$$f(t) = ta + (1-t)b. \quad f(t) = t(a) + (1-t)b$$

$$E := \{ta + (1-t)b : t \in [0, 1]\} \quad E = f([0, 1])$$

∴ E is a continuous image of $[0, 1]$

∴ E is connected by thm 8.30 and 9.30.

On the other hand

∴ $E \subseteq R$ by the definition of R

∴ It's easy to check that

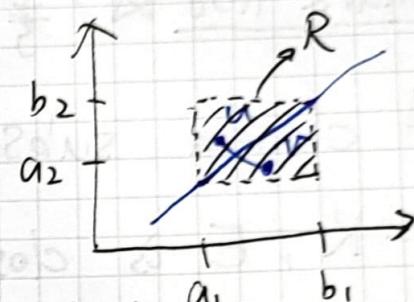
$U_0 = U \cap E$ and $V_0 = V \cap E$ are nonempty sets

which are relative open in E and satisfy

$$E = U_0 \cup V_0, \quad V_0 \cap U_0 = \emptyset$$

∴ E is not connected ($\Rightarrow \Leftarrow$).

9.4 finished.



§9.5 Compact Sets

Remark 9.36

The empty set and all finite subsets of \mathbb{R}^n are compact

Remark 9.37 証考

A compact set is always closed

★ Remark 9.38 ★ 考

[A closed subset of a compact is compact.]

$E \subseteq K$, E is closed, K is compact.

$\Rightarrow E$ is compact E^c is open

pf. $\left\{ K \subseteq \mathbb{R}^n \right\}$ is compact $\Leftrightarrow K$ is closed and bounded

Def $E \subseteq K \Rightarrow E$ is bounded + E is closed $\Rightarrow E$ is compact

pf: Let E be a closed subset of K

and K is compact.

Suppose $\{V_\alpha\}_{\alpha \in A}$ is an open covering of E

$\because E$ is closed, $\therefore E^c$ is open

$\Rightarrow \{V_\alpha\}_{\alpha \in A} \cup E^c$ is an open

$\because K$ is compact

$\therefore \exists$ finite set $A_0 \subseteq A$ s.t.

$(\exists \alpha_1, \dots, \alpha_{N_0} \in A) \text{ s.t. } K \subseteq E^c \cup (\bigcup_{\alpha \in A_0} V_\alpha)$

$$\bigcup_{i=1}^N V_{\alpha_i}$$

$$\Rightarrow \text{E} \subseteq K \subseteq E^c \cup \bigcup_{i=1}^N V_{\alpha_i}$$

$$\therefore E \cap E^c = \emptyset$$

$$\therefore E \subseteq \bigcup_{i=1}^N V_{\alpha_i}$$

$\therefore E$ is compact.

期末考到這結束.

9.3 習題 講解 (Good note).