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A sequence in a metric space is $\{x_k\}_{k=1}^{\infty}$, $x_k \in X \forall k$.
($\mathbb{N} \rightarrow X$, formally)

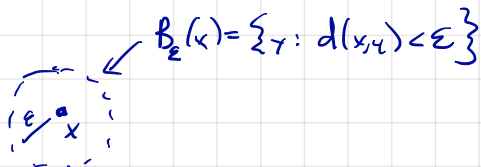
A distance lets you detect if sequences converge.

Def: $\{x_k\}$ converges to x ($x_k \rightarrow x$)

$$\lim_{k \rightarrow \infty} x_k = x$$

if $\forall \varepsilon > 0 \exists K$ such that if $k \geq K$,

$$d(x_k, x) < \varepsilon.$$



For each choice of $\varepsilon > 0$, you get trapped.

e.g. $(2^{-k} \sin(k), 2^{-k} \cos(k)) = x_k \in \mathbb{R}^2$

$$d(x_k, 0) = 2^{-k}$$

Given $\varepsilon > 0$, pick K so small so that $2^{-K} < \varepsilon$.
Then if $k \geq K$,

$$d(x_k, 0) = 2^{-k} \leq 2^{-K} < \varepsilon.$$

~~$0.\overbrace{99\dots 9}^n \leq 1$~~

~~$\sum_{k=1}^n \frac{9}{10^k} = 9 \sum_{k=1}^n \frac{1}{10^k}$~~

~~$10 \cdot \sum_{k=1}^n 10^{-k} = \sum_{k=0}^{n-1} 10^{-k} = \sum_{k=1}^n 10^{-k} + 1 - 10$~~

Lemma: Limits are unique.

Pf: Suppose $x_n \rightarrow x$ and $x_n \rightarrow y$, with $x \neq y$.
↑
to produce a contradiction

Let $\varepsilon = d(x, y) > 0$. Pick N_1 so that if $n \geq N_1$,
 $d(x_n, x) < \frac{\varepsilon}{2}$

Pick N_2 so that if $n \geq N_2$, $d(x_n, y) < \frac{\varepsilon}{2}$.

Let $N = \max(N_1, N_2)$.

Then

$$\begin{aligned}d(x, y) &\leq d(x, x_n) + d(x_n, y) \\ &< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\ &= \varepsilon.\end{aligned}$$

But $d(x, y) = \varepsilon$, a cont.

Related notion: Cauchy sequences. "terms get closer and closer together"

$$\begin{aligned}x_1 &= 3.1 \\x_2 &= 3.14 \\x_3 &= 3.141 \\&\vdots\end{aligned}$$

$$|x_n - x_m| \leq 10^{-n} \quad (n \leq m)$$

Def: Cauchy if $\forall \epsilon > 0 \exists N$ such that if $n, m \geq N$ then $d(x_n, x_m) < \epsilon$.

Let $\epsilon > 0$. Pick N so $10^{-N} < \epsilon$.

$$\text{If } n, m \geq N, \quad |x_n - x_m| \leq 10^{-n} \leq 10^{-N} < \epsilon.$$

Lemma: Convergent sequences are Cauchy.

Pf: Suppose $\lim_{n \rightarrow \infty} x_n = x$.

Let $\epsilon > 0$. Pick N so that if $n \geq N$,

$d(x_n, x) < \frac{\epsilon}{2}$. Then, if $n, m \geq N$,

$$d(x_n, x_m) < d(x_n, x) + d(x, x_m)$$

$$< \frac{\epsilon}{2} + \frac{\epsilon}{2}$$

$$= \epsilon.$$

Converse is not always true:

e.g. $X = (0, 1)$ in \mathbb{R} , with usual norm

$$x_n = \frac{1}{n} \quad n \geq 2$$

$x_n \rightarrow 0$ in \mathbb{R}

\Rightarrow Cauchy

but if $x_n \rightarrow x$ in $(0, 1)$ it also converges in \mathbb{R} , which

violates uniqueness of limits.

More interesting: \mathbb{Q} has the same problem.

$3, 3.1, 3.14, \dots$ is Cauchy in \mathbb{Q} , but not convergent in \mathbb{Q} .

Critical concept: A metric space is complete if every Cauchy sequence in it converges.

Power: You can detect convergent sequences without knowing what the limit is!

6) open sets, closed sets \rightarrow as complement

7) point of closure $x_n \rightarrow x$

8) $\bar{A} = \cup$ of all points of closure

9) A is closed iff $A = \bar{A}$

10) Cts: $x_n \rightarrow x \Rightarrow f(x_n) \rightarrow f(x)$
(c.s. also)

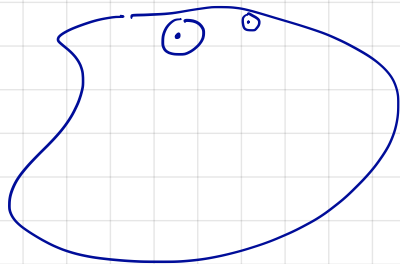
11) (pct. sets have our sub sets)
(23)

A set $U \subseteq X$ is open if $\forall x \in U \exists r > 0,$

$$B_r(x) \subseteq U$$

$$B_x(r) \rightarrow \text{now}$$

r depends on x .



A set $A \subseteq X$ is closed if A^c is open.

$x \in X$ is a closure point of $A \subseteq X, \emptyset$
there is a seq. $(x_n) \subseteq A,$

$$x_n \rightarrow x.$$

\bar{A} is the set of closure points of A .

$A \subseteq \bar{A}$: why?

Exercise: If A is closed, $\bar{A} \subseteq A$.

HW

Strategy: If $x \in A^c$, show x is not a point of closure

As a consequence $\bar{A} = A$ if A is closed.

Challenge: \bar{A} is closed.

Suppose to contrary A^c is not open. So $\exists p$ for each n $B_{1/n}(p) \not\subseteq A^c$.

So for each n $\exists x \in B_{1/n}(p) \cap A$.

Def: $f: X \rightarrow Y$ is continuous at $x \in X$ if

whenever $x_n \rightarrow x$ in X , $f(x_n) \rightarrow f(x)$ in Y .

It is cts, if cts $\forall x$.

Thm: f is cts iff whenever $U \subseteq Y$ is open,
 $f^{-1}(U) \subseteq X$ is open.

$f^{-1}(A^c) = f^{-1}(A)^c$ so also for closed!

e.g. Fix $p \in X$. Define $f(x) = d(x, p)$, $f: X \rightarrow \mathbb{R}$.

Claim: f is cts. ^{Fix x .} Let $\epsilon > 0$. Pick $\delta = \epsilon$. If $d(x, z) < \delta$,

$$|f(x) - f(z)| = |d(x, p) - d(z, p)|$$

$$\begin{aligned} \text{But } d(x, p) &\leq d(x, z) + d(z, p) < \delta + d(z, p) \\ d(z, p) &\leq d(x, z) + d(x, p) < \delta + d(x, p) \end{aligned}$$

So

$$-\epsilon = -\delta < d(x, p) - d(z, p) < \delta = \epsilon.$$

$$\text{I.e. } |d(x, p) - d(z, p)| < \epsilon.$$

Compact:

$A \subseteq X$ is compact if whenever $\{x_n\} \subseteq A$ is a sequence, it admits $\{x_{n_k}\}$, $x_{n_k} \rightarrow a \in A$ for some a .

Thm (Bolzano-Weierstrass)

$A \subseteq \mathbb{R}$ is compact \Leftrightarrow it is closed and bounded.

If X is an arbitrary space and $A \subseteq X$ is compact, A is closed + bounded:

bounded: $\exists p, r \quad X \subseteq B_r(p)$.

Not bounded: $\forall p, r \exists x \in X, x \notin B_r(p)$.

Compact sets are bounded:

If not bounded, find p , x_n 's $d(x_n, p) > n$.

If $x_{n_k} \rightarrow x$

$d(x_{n_k}, p) \rightarrow d(x, p)$ (use Δ mag!)

But $d(x_{n_k}, p) \geq n_k \rightarrow \infty$.

Compact sets are closed:

Suppose x_n is a sequence in A , $x_n \rightarrow x$.
Need to show $x \in A$.

Is $\{x_{n_k}\}$, $x_{n_k} \rightarrow a \in A$.

But $x_{n_k} \rightarrow x$ (subseq of conv have same limit)

By uniqueness of limits, $x = a \in A$.

But converse is not true.

ℓ_∞ : set of bounded sequences

$$x = (x(1), x(2), x(3), \dots)$$

$$d(x, y) = \sup_k (|x(k) - y(k)|)$$

$$x_1 = (1, 0, \dots)$$

$$x_2 = (0, 1, 0, \dots)$$

\vdots

No conv subsequence: $d(x_n, x_m) = 1 \quad n \neq m$.

So no Cauchy subsequence.

Prop: If $A \subseteq X$ is compact and $f: X \rightarrow Y$ is cts,
 $f(A)$ is compact.

Pf: Let $\{y_k\}$ be a sequence in $f(A)$.

$$\forall k \exists x_k \in A, f(x_k) = y_k.$$

By compactness of A , $\exists \{x_{k_j}\} x_{k_j} \rightarrow a \in A$.

But then, by continuity $f(x_{k_j}) \rightarrow f(a)$.

That is, $y_{k_j} \rightarrow f(a) \in f(A)$.

Cor: If $f: X \rightarrow \mathbb{R}$ is continuous and X is compact,
 $\exists x_{\min}, x_{\max}$ such that

$$f(x_{\min}) \leq f(x) \leq f(x_{\max}) \quad \forall x \in X.$$

Pf: Let $m = \inf f(X) \in \mathbb{R}$; since $f(X)$ is bounded, m is finite, and since $f(X)$ is closed, $m \in f(X)$. Thus $\exists x_m \in X, f(x_m) = m$. Evidently $f(x_m) \leq f(x) \quad \forall x$.

Ditto for \max .

Lemma: If $f: X \rightarrow \mathbb{F}$ where X is open,
there exists R such that

$$f(X) \subseteq B_R(0).$$

Pf: Compact sets are bounded.

$C_{\mathbb{F}}(X)$ X compact
 $\mathbb{F} = \mathbb{R}$ or \mathbb{C} metric space.

Idea: First show is a vector space. So $f-g \in C_{\mathbb{F}}(X)$
if f, g are.

Then:

$$d(f, g) = \sup_{x \in X} |f(x) - g(x)| \quad f-g \text{ is cts.}$$

Δ in g :

$$\begin{aligned} \text{For any } x, \quad |f(x) - g(x)| &\leq |f(x) - h(x)| + |h(x) - g(x)| \\ &\leq d(f, h) \end{aligned}$$

Now take as sup!