Module 4: Metric Spaces II

Operational math bootcamp

Statistical Sciences
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Outline

- Open and closed sets
- Sequences
  - Cauchy sequences
  - subsequences

Definition (Open and closed sets)

Let (X, d) be a metric space.

- A set $U \subseteq X$ is *open* if for every $x \in U$ there exists $\epsilon > 0$ such that $B_\epsilon(x) \subseteq U$.
- A set $F \subseteq X$ is *closed* if $F^c := X \setminus F$ is open.

Note:

Proposition

Let (X, d) be a metric space.

1. *Let $A_1, A_2 \subseteq X$. If A_1 and A_2 are open, then $A_1 \cap A_2$ is open.*
2. *If $A_i \subseteq X$, $i \in I$ are open, then $\cup_{i \in I} A_i$ is open.*

Proof. (1) Let $A_1, A_2 \subseteq X$. If A_1 and A_2 are open, then $A_1 \cap A_2$ is open.

(2) If $A_i \subseteq X$, $i \in I$ are open, then $\cup_{i \in I} A_i$ is open.

Using DeMorgan, we immediately have the following corollary:

Corollary

Let (X, d) be a metric space.

1. *Let $A_1, A_2 \subseteq X$. If A_1 and A_2 are closed, then $A_1 \cup A_2$ is closed.*
2. *If $A_i \subseteq X$, $i \in I$ are closed, then $\cap_{i \in I} A_i$ is closed.*

Definition (Interior and closure)

Let $A \subseteq X$ where (X, d) is a metric space.

- The *closure* of A is $\overline{A} :=$
- The *interior* of A is $\mathring{A} :=$
- The *boundary* of A is $\partial A :=$

Example

Let $X = (a, b] \subseteq \mathbb{R}$ with the ordinary (Euclidean) metric. Then

Proposition

Let $A \subseteq X$ where (X, d) is a metric space. Then $\mathring{A} = A \setminus \partial A$.

Proof.

Proposition

Let (X, d) be a metric space and $A \subseteq X$. $\overline{A}$ is closed and $\mathring{A}$ is open.

Proof.

Remark

In fact, $\mathring{A} = \bigcup\{U : U \text{ is open and } U \subseteq A\}$ and $\overline{A} = \bigcap\{F\colon F \text{ is closed and } A \subseteq F\}$.

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Sequences

Definition (Sequence)

Let (X, d) be a metric space. A *sequence* is an ordered list of points x_n, $n \in \mathbb{N}$, in X, denoted $(x_n)_{n\in\mathbb{N}}$. We say that a sequence $(x_n)_{n\in\mathbb{N}}$ *converges* to a point $x \in X$ if

Recall: $\overline{A} =$

Proposition

Let (X, d) be a metric space, and let $A \subseteq X$. Then $\overline{A}$ is equal to the set of points in X which are limits of a sequence in A.

Proof.

Corollary

A set $F \subseteq X$, where (X, d) is a metric space, is closed if and only if every sequence in F which converges in X converges to a point in F.

Remark:

Cluster points of a set

Definition

Let (X, d) be a metric space and $A \subseteq X$. A point $x \in X$ is a *cluster point* of A (also called accumulation point) if for every $\epsilon > 0$, $B_\epsilon(x)$ contains infinitely many points in A.

Proposition

$x \in X$ is a cluster point of $A \subseteq X$ where (X, d) is a metric space if and only if there exists a sequence of points $x_n \in A$, $n \in \mathbb{N}$, such that $x_n \to x$.

Proof.

Combining the previous result with the limit characterization of closure gives the following:

Corollary

For $A \subseteq X$, (X, d) a metric space, we have

$$\overline{A} = A \cup \{x \in X : x \text{ is a cluster point of } A\}.$$

Cauchy sequences

Definition (Cauchy sequence)

Let (X, d) be a metric space. A sequence denoted $(x_n)_{n \in \mathbb{N}} \in X$ is called a *Cauchy sequence* if

Proposition

Let (X, d) be a metric space, and let $(x_n)_{n\in\mathbb{N}}$ be a convergent sequence in X. Then $(x_n)_{n\in\mathbb{N}}$ is Cauchy.

Proof.

Definition

A metric space where every Cauchy sequence converges (to a point in the space) is called *complete*.

Example:

Proposition

Let (X, d) be a metric space, and let $Y \subseteq X$.

(i) If X is complete and if Y is closed in X, then Y is complete.

(ii) If Y is complete, then it is closed in X.

Proof.

Subsequences

Definition

Let $(x_n)_{n\in\mathbb{N}}$ be a sequence in a metric space (X, d). Let $(n_k)_{k\in\mathbb{N}}$ be a sequence of natural numbers with $n_1 < n_2 < \cdots$. The sequence $(x_{n_k})_{k\in\mathbb{N}}$ is called a *subsequence* of $(x_n)_{n\in\mathbb{N}}$. If $(x_{n_k})_{k\in\mathbb{N}}$ converges to $x \in X$, we call x a *subsequential limit*.

Example

$((-1)^n)_{n\in\mathbb{N}}$

Proposition

A sequence $(x_n)_{n\in\mathbb{N}}$ in a metric space (X, d) converges to $x \in X$ if and only if every subsequence of $(x_n)_{n\in\mathbb{N}}$ also converges to x.

Proof.

Proof continued

References

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