

Metric Spaces

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To my beloved Evaggelia Leleki for all the good memories.

Definition 1.

A metric space (X, ρ) consists of a set X and a function $\rho : X \times X \rightarrow \mathbb{R} :$

1. $\forall x, y \in X : \rho(x, y) \geq 0.$
2. $\forall x, y \in X : \rho(x, y) = \rho(y, x).$
3. $\forall x, y \in X : (\rho(x, y) = 0 \iff x = y).$
4. $\forall x, y, z \in X : (\rho(x, y) \leq \rho(x, z) + \rho(z, y)).$

Proposition 1.

$\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n \in \mathbb{R}$

$$\implies (\sum_{i=1}^n \alpha_i^2)(\sum_{i=1}^n \beta_i^2) - (\sum_{i=1}^n \alpha_i \beta_i)^2 = \sum_{i=1}^{n-1} (\sum_{j=i+1}^n \det^2 \begin{pmatrix} \alpha_i & \beta_j \\ \beta_i & \beta_j \end{pmatrix})$$

Proof.

Proposition 1 is true for $n = 1$.

Assume Proposition 1 holds for $n > 1$.

Let $\alpha = \sum_{i=1}^n \alpha_i^2, \beta = \sum_{i=1}^n \beta_i^2, \gamma = \sum_{i=1}^n \alpha_i \beta_i$

$$(\sum_{i=1}^{n+1} \alpha_i^2)(\sum_{i=1}^{n+1} \beta_i^2) - (\sum_{i=1}^{n+1} \alpha_i \beta_i)^2 =$$

$$(\alpha + \alpha_{n+1}^2)(\beta + \beta_{n+1}^2) - (\gamma + \alpha_{n+1} \beta_{n+1})^2 =$$

$$\alpha\beta + \alpha\beta_{n+1}^2 + \alpha_{n+1}^2\beta + \alpha_{n+1}^2\beta_{n+1}^2 - \gamma^2 - 2\gamma\alpha_{n+1}\beta_{n+1} - \alpha_{n+1}^2\beta_{n+1}^2 =$$

$$\sum_{i=1}^{n-1} (\sum_{j=i+1}^n \det^2 \begin{pmatrix} \alpha_i & \alpha_j \\ \beta_i & \beta_j \end{pmatrix}) + \alpha\beta_{n+1}^2 + \alpha_{n+1}^2\beta - 2\gamma\alpha_{n+1}\beta_{n+1} =$$

$$\sum_{i=1}^{n-1} (\sum_{j=i+1}^n \det^2 \begin{pmatrix} \alpha_i & \alpha_j \\ \beta_i & \beta_j \end{pmatrix}) + (\sum_{i=1}^n \alpha_i^2)\beta_{n+1}^2 + \alpha_{n+1}(\sum_{i=1}^n \beta_i^2)$$

$$- 2\alpha_{n+1}\beta_{n+1}(\sum_{i=1}^n \alpha_i \beta_i) =$$

$$\sum_{i=1}^{n-1} (\sum_{j=i+1}^n \det^2 \begin{pmatrix} \alpha_i & \alpha_j \\ \beta_i & \beta_j \end{pmatrix}) + (\sum_{i=1}^{n-1} \det^2 \begin{pmatrix} \alpha_i & \alpha_{n+1} \\ \beta_i & \beta_{n+1} \end{pmatrix})$$

$$+ (\det^2 \begin{pmatrix} \alpha_n & \alpha_{n+1} \\ \beta_n & \beta_{n+1} \end{pmatrix}) =$$

$$\sum_{i=1}^{n-1} (\sum_{j=i+1}^{n+1} \det^2 \begin{pmatrix} \alpha_i & \alpha_j \\ \beta_i & \beta_j \end{pmatrix}) + (\det^2 \begin{pmatrix} \alpha_n & \alpha_{n+1} \\ \beta_n & \beta_{n+1} \end{pmatrix}) =$$

$$\sum_{i=1}^n (\sum_{j=i+1}^{n+1} \det^2 \begin{pmatrix} \alpha_i & \alpha_j \\ \beta_i & \beta_j \end{pmatrix}) \quad \square$$

Theorem 1. (Cauchy – Schwarz)

$\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n \in \mathbb{R}$

$$\implies (\sum_{i=1}^n \alpha_i^2)(\sum_{i=1}^n \beta_i^2) \geq (\sum_{i=1}^n \alpha_i \beta_i)^2$$

Proof.

$$(\sum_{i=1}^n \alpha_i^2)(\sum_{i=1}^n \beta_i^2) - (\sum_{i=1}^n \alpha_i \beta_i)^2 = \sum_{i=1}^{n-1} (\sum_{j=i+1}^n \det^2 \begin{pmatrix} \alpha_i & \beta_j \\ \beta_i & \beta_j \end{pmatrix}) \geq 0.$$

$$\text{Thus } (\sum_{i=1}^n \alpha_i^2)(\sum_{i=1}^n \beta_i^2) \geq (\sum_{i=1}^n \alpha_i \beta_i)^2 \quad \square$$

Proposition 2.

$$(\alpha, \beta \geq 0) \wedge (p, q \in \mathbb{R}) \wedge (p > 1) \wedge \left(\frac{1}{p} + \frac{1}{q} = 1\right) \implies \alpha\beta \leq \frac{\alpha^p}{p} + \frac{\beta^q}{q}$$

Proof.

Since log is (strictly) concave function:

$$(\lambda \in (0, 1)) \wedge (x, y \in (0, +\infty)) \implies$$

$$\log(\lambda x + (1 - \lambda)y) \geq \lambda \log(x) + (1 - \lambda) \log(y)$$

Let $\lambda = \frac{1}{p}, x = \alpha^p, y = \beta^q$, then

$$\log\left(\frac{\alpha^p}{p} + \frac{\beta^q}{q}\right) \geq \frac{1}{p} \log(\alpha^p) + \frac{1}{q} \log(\beta^q), \text{ therefore } \log\left(\frac{\alpha^p}{p} + \frac{\beta^q}{q}\right) \geq \log(\alpha\beta)$$

Since log is strictly increasing : $\alpha\beta \leq \frac{\alpha^p}{p} + \frac{\beta^q}{q}$ □**Theorem 2. (Holder)**

$$(p, q > 1) \wedge \left(\frac{1}{p} + \frac{1}{q} = 1\right) \wedge (\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n \geq 0) \implies$$

$$\sum_{i=1}^n \alpha_i \beta_i \leq \left(\sum_{i=1}^n \alpha_i^p\right)^{\frac{1}{p}} \left(\sum_{i=1}^n \beta_i^q\right)^{\frac{1}{q}}$$

Proof.

$$\left(\sum_{i=1}^n \alpha_i^p = 0\right) \vee \left(\sum_{i=1}^n \beta_i^q = 0\right) \implies$$

$$(i \in \{1, \dots, n\} \implies \alpha_i = 0) \vee (i \in \{1, \dots, n\} \implies \beta_i = 0) \implies$$

$$\sum_{i=1}^n \alpha_i \beta_i = 0.$$

Now lets assume that $\left(\sum_{i=1}^n \alpha_i^p \neq 0\right) \wedge \left(\sum_{i=1}^n \beta_i^q \neq 0\right)$.

$$\text{Let } \gamma_i = \frac{\alpha_i}{\left(\sum_{i=1}^n \alpha_i^p\right)^{\frac{1}{p}}}, \delta_i = \frac{\beta_i}{\left(\sum_{i=1}^n \beta_i^q\right)^{\frac{1}{q}}}$$

$$\sum_{i=1}^n \gamma_i \delta_i \leq \sum_{i=1}^n \left(\frac{\gamma_i^p}{p} + \frac{\delta_i^q}{q}\right) = 1.$$

$$\text{Therefore } \sum_{i=1}^n \alpha_i \beta_i \leq \left(\sum_{i=1}^n \alpha_i^p\right)^{\frac{1}{p}} \left(\sum_{i=1}^n \beta_i^q\right)^{\frac{1}{q}}$$
 □

Theorem 3. (Minkowski)

$$(p \geq 1) \wedge (\alpha_1, \dots, \alpha_n, \beta_1, \dots, \beta_n \geq 0) \implies$$

$$\left(\sum_{i=1}^n (\alpha_i + \beta_i)^p\right)^{\frac{1}{p}} \leq \left(\sum_{i=1}^n \alpha_i^p\right)^{\frac{1}{p}} + \left(\sum_{i=1}^n \beta_i^p\right)^{\frac{1}{p}}$$

Proof.

The theorem is true for p=1. Lets Assume that p > 1.

Let $q = \frac{p}{p-1}$, then $q > 1$ and $\frac{1}{p} + \frac{1}{q} = 1$.

Let $A = (\sum_{i=1}^n (\alpha_i + \beta_i)^p)^{\frac{1}{p}}$.

$$\begin{aligned}
A^p &= \sum_{i=1}^n (\alpha_i + \beta_i)^p = \sum_{i=1}^n (\alpha_i + \beta_i)(\alpha_i + \beta_i)^{p-1} = \\
&\sum_{i=1}^n \alpha_i (\alpha_i + \beta_i)^{p-1} + \sum_{i=1}^n \beta_i (\alpha_i + \beta_i)^{p-1} \\
(\text{Holder}) &\leq (\sum_{i=1}^n \alpha_i^p)^{\frac{1}{p}} (\sum_{i=1}^n (\alpha_i + \beta_i)^{(p-1)q})^{\frac{1}{q}} + \\
&(\sum_{i=1}^n \beta_i^p)^{\frac{1}{p}} (\sum_{i=1}^n (\alpha_i + \beta_i)^{(p-1)q})^{\frac{1}{q}} = \\
&(\sum_{i=1}^n \alpha_i^p)^{\frac{1}{p}} (\sum_{i=1}^n (\alpha_i + \beta_i)^p)^{\frac{1}{q}} + \\
&(\sum_{i=1}^n \beta_i^p)^{\frac{1}{p}} (\sum_{i=1}^n (\alpha_i + \beta_i)^p)^{\frac{1}{q}} = A^{\frac{p}{q}} ((\sum_{i=1}^n \alpha_i^p)^{\frac{1}{p}} + (\sum_{i=1}^n \beta_i^p)^{\frac{1}{p}}).
\end{aligned}$$

Therefore

$$A \leq (\sum_{i=1}^n \alpha_i^p)^{\frac{1}{p}} + (\sum_{i=1}^n \beta_i^p)^{\frac{1}{p}} \quad \square$$

Example 1.

$$\rho_1 : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}, \rho_1(x, y) = \sum_{i=1}^n |x_i - y_i|.$$

Proof.

$$x, y, z \in \mathbb{R}^n$$

1.

$$\forall i \in \{1, \dots, n\} : |x_i - y_i| \geq 0,$$

Therefore $\rho_1(x, y) \geq 0$.

2.

$$\forall i \in \{1, \dots, n\} : |x_i - y_i| = |y_i - x_i|,$$

Therefore $\rho_1(x, y) = \rho_1(y, x)$.

3.

$$\rho_1(x, y) = 0 \implies (\forall i \in \{1, \dots, n\} : |x_i - y_i| = 0) \implies x = y$$

$$x = y \implies (\forall i \in \{1, \dots, n\} : |x_i - y_i| = 0) \implies \rho_1(x, y) = 0$$

4.

$$\forall i \in \{1, \dots, n\} : |x_i - y_i| \leq |x_i - z_i| + |z_i - y_i|.$$

Therefore,

$$\sum_{i=1}^n |x_i - y_i| \leq \sum_{i=1}^n |x_i - z_i| + \sum_{i=1}^n |z_i - y_i|$$

Therefore,

$$\rho_1(x, y) \leq \rho_1(x, z) + \rho_1(z, y). \quad \square$$

Example 2.

$$\rho_2 : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}, \rho_2(x, y) = \left(\sum_{i=1}^n (x_i - y_i)^2 \right)^{\frac{1}{2}}.$$

Proof.

$$x, y, z \in \mathbb{R}^n$$

1.

$$\begin{aligned} (i \in \{1, \dots, n\} \implies (x_i - y_i)^2 \geq 0) &\implies \left(\sum_{i=1}^n (x_i - y_i)^2 \right)^{\frac{1}{2}} \geq 0 \\ &\implies \rho_2(x, y) \geq 0. \end{aligned}$$

2.

$$\begin{aligned} (i \in \{1, \dots, n\} \implies (x_i - y_i)^2 = (y_i - x_i)^2) &\implies \\ \left(\sum_{i=1}^n (x_i - y_i)^2 \right)^{\frac{1}{2}} = \left(\sum_{i=1}^n (y_i - x_i)^2 \right)^{\frac{1}{2}} &\implies \rho_2(x, y) = \rho_2(y, x). \end{aligned}$$

3.

$$\begin{aligned} \rho_2(x, y) = 0 &\iff (i \in \{1, \dots, n\} \implies (x_i - y_i)^2 = 0) \\ &\iff (i \in \{1, \dots, n\} \implies x_i = y_i) \iff x = y. \end{aligned}$$

4.

$$\begin{aligned} \rho_2^2(x, y) &= \sum_{i=1}^n (x_i - y_i)^2 = \sum_{i=1}^n ((x_i - z_i) + (z_i - y_i))^2 \\ &= \sum_{i=1}^n (x_i - z_i)^2 + 2 \sum_{i=1}^n (x_i - z_i)(z_i - y_i) + \sum_{i=1}^n (z_i - y_i)^2 \leq \\ &\sum_{i=1}^n (x_i - z_i)^2 + 2 \sum_{i=1}^n |x_i - z_i| |z_i - y_i| + \sum_{i=1}^n (z_i - y_i)^2 \leq \\ &\sum_{i=1}^n (x_i - z_i)^2 + 2 \left(\sum_{i=1}^n (x_i - z_i)^2 \right)^{\frac{1}{2}} \left(\sum_{i=1}^n (z_i - y_i)^2 \right)^{\frac{1}{2}} + \sum_{i=1}^n (z_i - y_i)^2 \\ &= \left(\left(\sum_{i=1}^n (x_i - z_i)^2 \right)^{\frac{1}{2}} + \left(\sum_{i=1}^n (z_i - y_i)^2 \right)^{\frac{1}{2}} \right)^2 \\ &= (\rho_2(x, z) + \rho_2(z, y))^2. \end{aligned}$$

Therefore,

$$\rho_2(x, y) = |\rho_2(x, y)| \leq |\rho_2(x, z) + \rho_2(z, y)| = \rho_2(x, z) + \rho_2(z, y). \quad \square$$

Example 3.

$$\rho_\infty : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}, \rho_\infty(x, y) = \max \{|x_i - y_i| : i = 1, \dots, n\}$$

Proof.

1.

$$(i \in \{1, \dots, n\} \implies |x_i - y_i| \geq 0)$$

$$\implies \max\{|x_i - y_i| : i \in \{1, \dots, n\}\} \geq 0$$

$$\implies \rho_\infty(x, y) \geq 0.$$

2.

$$(i \in \{1, \dots, n\} \implies |x_i - y_i| = |y_i - x_i|)$$

$$\implies \max\{|x_i - y_i| : i \in \{1, \dots, n\}\} = \max\{|y_i - x_i| : i \in \{1, \dots, n\}\}$$

$$\implies \rho_\infty(x, y) = \rho_\infty(y, x)$$

3.

$$\rho_\infty = 0 \iff (i \in \{1, \dots, n\} \implies |x_i - y_i| = 0) \iff x = y$$

4.

$$\exists j \in \{1, \dots, n\} : \rho_\infty(x, y) = |x_j - y_j|$$

$$|x_j - y_j| \leq |x_j - z_j| + |z_j - y_j| \leq$$

$$\max\{|x_i - z_i| : i \in \{1, \dots, n\}\} + \max\{|z_i - y_i| : i \in \{1, \dots, n\}\} =$$

$$\rho_\infty(x, z) + \rho_\infty(z, y)$$

□

Example 4.

$$\rho_p : \mathbb{R}^n \times \mathbb{R}^n \rightarrow \mathbb{R}, \rho_p(x, y) = \left(\sum_{i=1}^n (x_i - y_i)^p\right)^{\frac{1}{p}}, p \in [1, \infty)$$

Proof.

1.

$$(i \in \{1, \dots, n\} \implies |x_i - y_i|^p \geq 0)$$

$$\implies \left(\sum_{i=1}^n |x_i - y_i|^p\right)^{\frac{1}{p}} \geq 0 \implies \rho_p(x, y) \geq 0.$$

2.

$$(i \in \{1, \dots, n\} \implies |x_i - y_i|^p = |y_i - x_i|^p)$$

$$\implies \left(\sum_{i=1}^n |x_i - y_i|^p\right)^{\frac{1}{p}} = \left(\sum_{i=1}^n |y_i - x_i|^p\right)^{\frac{1}{p}}$$

$$\implies \rho_p(x, y) = \rho_p(y, x)$$

3.

$$\rho_p(x, y) = 0 \iff (i \in \{1, \dots, n\} \implies |x_i - y_i| = 0) \iff x = y$$

4.

$$\begin{aligned} \rho_p(x, y) &= (\sum_{i=1}^n |x_i - y_i|^p)^{\frac{1}{p}} = (\sum_{i=1}^n |(x_i - z_i) + (z_i - y_i)|^p)^{\frac{1}{p}} \\ &\leq (\sum_{i=1}^n |x_i - z_i|^p)^{\frac{1}{p}} + (\sum_{i=1}^n |z_i - y_i|^p)^{\frac{1}{p}} = \rho_p(x, z) + \rho_p(z, y) \end{aligned} \quad \square$$

Proposition 3.

Assume $(X_1, \sigma_1), \dots, (X_n, \sigma_n)$ are metric spaces, and $X = \prod_{i=1}^n X_i$.

We define :

$$1. \rho_1 : X \times X \rightarrow \mathbb{R}, \rho_1(x, y) = \sum_{i=1}^n \sigma_i(x_i, y_i)$$

$$2. \rho_2 : X \times X \rightarrow \mathbb{R}, \rho_2(x, y) = (\sum_{i=1}^n \sigma_i^2(x_i, y_i))^{\frac{1}{2}}$$

$$3. \rho_\infty : X \times X \rightarrow \mathbb{R}, \rho_\infty(x, y) = \max\{\sigma_i(x_i, y_i) : i \in \{1, \dots, n\}\}$$

$$4. \text{if } p \in [1, +\infty) \text{ we define } \rho_p : X \times X \rightarrow \mathbb{R}, \rho_p(x, y) = (\sum_{i=1}^n \sigma_i^p(x_i, y_i))^{\frac{1}{p}}$$

$(X, \rho_1), (X, \rho_2), (X, \rho_\infty), (X, \rho_p)$ are metric spaces.

Example 5.

$$p \in [1, +\infty),$$

$$l^p = \{(x_n) \in \mathbb{R}^{\mathbb{N}} : \sum_{n=1}^{\infty} |x_n|^p < +\infty\}$$

$$\rho_p(x, y) = (\sum_{n=1}^{\infty} |x_n - y_n|^p)^{\frac{1}{p}}$$

Then (l^p, ρ_p) is a metric space.

Proof.

$$x, y \in \mathbb{R}^{\mathbb{N}} \wedge n \in \mathbb{N} \implies (\sum_{i=1}^n |x_i - y_i|^p)^{\frac{1}{p}} \leq$$

$$(\sum_{i=1}^n |x_i|^p)^{\frac{1}{p}} + (\sum_{i=1}^n |y_i|^p)^{\frac{1}{p}} \leq (\sum_{n=1}^{\infty} |x_n|^p)^{\frac{1}{p}} + (\sum_{n=1}^{\infty} |y_n|^p)^{\frac{1}{p}} < +\infty$$

Therefore,

$$\rho_p(x, y) \in [0, +\infty).$$

Let $x, y, z \in \mathbb{R}^{\mathbb{N}}$.

1.

$$(i \in \mathbb{N}) \implies |x_i - y_i|^p \geq 0 \implies$$

$$(n \in \mathbb{N} \implies \sum_{i=1}^n |x_i - y_i|^p \geq 0) \implies$$

$$\sum_{n=1}^{\infty} |x_i - y_i|^p \geq 0 \implies$$

$$(\sum_{n=1}^{\infty} |x_i - y_i|^p)^{\frac{1}{p}} \geq 0 \implies$$

$$\rho_p(x, y) \geq 0.$$

2.

$$(i \in \mathbb{N}) \implies |x_i - y_i|^p = |y_i - x_i|^p \implies$$

$$\sum_{i=1}^n |x_i - y_i|^p = \sum_{i=1}^n |y_i - x_i|^p \implies$$

$$\sum_{n=1}^{\infty} |x_n - y_n|^p = \sum_{n=1}^{\infty} |y_n - x_n|^p \implies$$

$$(\sum_{n=1}^{\infty} |x_n - y_n|^p)^{\frac{1}{p}} = (\sum_{n=1}^{\infty} |y_n - x_n|^p)^{\frac{1}{p}} \implies \rho_p(x, y) = \rho_p(y, x).$$

3.

$$\rho_p(x, y) = 0 \iff \forall i \in \mathbb{N} : |x_i - y_i| = 0 \iff$$

$$(n \in \mathbb{N} \implies \sum_{i=1}^n |x_i - y_i| = 0) \iff \sum_{n=1}^{\infty} |x_n - y_n| = 0 \iff$$

$$\rho_p(x, y) = 0.$$

4.

$$(n \in \mathbb{N}) \implies (\sum_{i=1}^n |x_i - y_i|^p)^{\frac{1}{p}} \leq (\sum_{i=1}^n (|x_i - z_i| + |z_i - y_i|)^p)^{\frac{1}{p}}$$

$$\leq (\sum_{i=1}^n |x_i - z_i|^p)^{\frac{1}{p}} + (\sum_{i=1}^n |z_i - y_i|^p)^{\frac{1}{p}}$$

Therefore,

$$(\sum_{n=1}^{\infty} |x_n - y_n|^p)^{\frac{1}{p}} \leq (\sum_{n=1}^{\infty} |x_n - z_n|^p)^{\frac{1}{p}} + (\sum_{n=1}^{\infty} |z_n - y_n|^p)^{\frac{1}{p}} \quad \square$$

Example 6.

$$l^{\infty} = \{(x_n) \in \mathbb{R}^{\mathbb{N}} : \sup\{|x_n| : n \in \mathbb{N}\} < +\infty\},$$

$$\rho_{\infty}((x_n), (y_n)) = \sup\{|x_n - y_n| : n \in \mathbb{N}\},$$

Then $(l^{\infty}, \rho_{\infty})$ is a metric space.

Proof.

$$(x_n), (y_n) \in \mathbb{R}^{\mathbb{N}} \implies (n \in \mathbb{N} \implies |x_n - y_n| \leq |x_n| + |y_n|)$$

$$\implies \sup\{|x_n - y_n| : n \in \mathbb{N}\} \leq \sup\{|x_n| + |y_n| : n \in \mathbb{N}\}$$

$$\sup\{|x_n| + |y_n| : n \in \mathbb{N}\} \leq \sup\{|x_n| : n \in \mathbb{N}\} + \sup\{|y_n| : n \in \mathbb{N}\}$$

Therefore,

$$\sup\{|x_n - y_n| : n \in \mathbb{N}\} < +\infty$$

Let $(x_n), (y_n), (z_n) \in \mathbb{R}^{\mathbb{N}}$.

1.

$$0 \leq |x_1 - y_1| \leq \sup\{|x_n - y_n| : n \in \mathbb{N}\}.$$

Therefore,

$$\rho_{\infty}((x_n), (y_n)) \geq 0.$$

2.

$$\forall n \in \mathbb{N} : |x_n - y_n| = |y_n - x_n|.$$

Therefore,

$$\sup\{|x_n - y_n| : n \in \mathbb{N}\} = \sup\{|y_n - x_n| : n \in \mathbb{N}\}$$

3.

$$\rho_{\infty}((x_n), (y_n)) = 0 \iff \forall n \in \mathbb{N} : |x_n - y_n| = 0 \iff (x_n) = (y_n).$$

4.

$$\forall n \in \mathbb{N} : |x_n - y_n| \leq |x_n - z_n| + |z_n - y_n|.$$

Therefore,

$$\sup\{|x_n - y_n| : n \in \mathbb{N}\} \leq \sup\{|x_n - z_n| + |z_n - y_n| : n \in \mathbb{N}\}$$

$$\sup\{|x_n - z_n| + |z_n - y_n| : n \in \mathbb{N}\} \leq$$

$$\sup\{|x_n - z_n| : n \in \mathbb{N}\} + \sup\{|z_n - y_n| : n \in \mathbb{N}\}$$

Therefore,

$$\rho_{\infty}((x_n), (y_n)) \leq \rho_{\infty}((x_n), (z_n)) + \rho_{\infty}((z_n), (y_n)).$$

□

Example 7.

Assume that $(X_1, \sigma_1), (X_2, \sigma_2), \dots$ is a sequence of metric spaces such that :

$$\forall n \in \mathbb{N} : (\forall x, y \in X_n : (\sigma_n(x, y) \leq 1)).$$

We define

$$X = \prod_{i=1}^{\infty} X_n, \rho : X \times X \rightarrow \mathbb{R}, \rho(x, y) = \sum_{n=1}^{\infty} \frac{\sigma_n(x_n, y_n)}{2^n}.$$

Then (X, ρ) is a metric space.

Proof.

$$x, y \in X \implies \sum_{i=1}^n \frac{\sigma_i(x_i, y_i)}{2^i} \leq \sum_{i=1}^n \frac{1}{2^i} < \sum_{n=1}^{\infty} \frac{1}{2^n} = 1.$$

Therefore,

$$\rho(x, y) \in \mathbb{R}.$$

$$x, y, z \in X$$

1.

$$\begin{aligned} \forall i \in \mathbb{N} : \sigma_i(x_i, y_i) \geq 0 &\implies \forall n \in \mathbb{N} : \sum_{i=1}^n \frac{\sigma_i(x_i, y_i)}{2^i} \geq 0 \\ \implies \sum_{n=1}^{\infty} \frac{\sigma_n(x_n, y_n)}{2^n} &\geq 0. \end{aligned}$$

2.

$$\begin{aligned} \forall i \in \mathbb{N} : \sigma_i(x_i, y_i) &= \sigma_i(y_i, x_i) \\ \implies \forall n \in \mathbb{N} : \sum_{i=1}^n \frac{\sigma_i(x_i, y_i)}{2^i} &= \sum_{i=1}^n \frac{\sigma_i(y_i, x_i)}{2^i} \implies \rho(x, y) = \rho(y, x). \end{aligned}$$

3.

$$\begin{aligned} \rho(x, y) = 0 &\iff \forall n \in \mathbb{N} : \sigma_n(x_n, y_n) = 0 \\ \iff \forall n \in \mathbb{N} : x_n &= y_n \iff x = y. \end{aligned}$$

4.

$$\begin{aligned} \forall n \in \mathbb{N} : \sum_{i=1}^n \frac{\sigma_i(x_i, y_i)}{2^i} &\leq \sum_{i=1}^n \frac{\sigma_i(x_i, z_i) + \sigma_i(z_i, y_i)}{2^i} = \\ \sum_{i=1}^n \frac{\sigma_i(x_i, z_i)}{2^i} &+ \sum_{i=1}^n \frac{\sigma_i(z_i, y_i)}{2^i} \end{aligned}$$

Therefore,

$$\sum_{n=1}^{\infty} \frac{\sigma_n(x_n, y_n)}{2^n} \leq \sum_{n=1}^{\infty} \frac{\sigma_n(x_n, z_n)}{2^n} + \sum_{n=1}^{\infty} \frac{\sigma_n(z_n, y_n)}{2^n} \quad \square$$

Example 8.

$C([\alpha, \beta]) = \{f : [\alpha, \beta] \rightarrow \mathbb{R} : f \text{ continuous}\}$.

1. $\rho_\infty : C([\alpha, \beta]) \times C([\alpha, \beta]) \rightarrow \mathbb{R}, \rho_\infty(f, g) = \sup\{|f - g|(x) : x \in [\alpha, \beta]\}$.

2. $\rho_1(f, g) : C([\alpha, \beta]) \times C([\alpha, \beta]) \rightarrow \mathbb{R}, \rho_1(f, g) = \int_\alpha^\beta |f - g|$

$(C([\alpha, \beta]), \rho_\infty), (C([\alpha, \beta]), \rho_1)$ are metric spaces.

Proof.

1.

$|f - g| : [\alpha, \beta] \rightarrow \mathbb{R}$ is bounded.

(Assume that $|f - g|$ is not bounded. Then

$\forall n \in \mathbb{N} : \exists x_n \in [\alpha, \beta] : |f - g|(x_n) > n$.

(x_n) contains a convergent subsequence (x_{k_n}) (Bolzano – Weirstrass)

, such that $x_{k_n} \rightarrow x_0 \in [\alpha, \beta]$. Since $|f - g|$ is continuous $f(x_{k_n}) \rightarrow f(x_0)$.

Constradiction. Therefore $|f - g|$ is bounded.)

1.1

$(\forall x \in [\alpha, \beta] : |f - g|(x) \geq 0) \wedge (\exists M > 0 : |f - g|(x) \leq M) \implies$

$0 \leq \sup\{|f - g|(x) : x \in [\alpha, \beta]\} < +\infty$.

1.2

$\forall x \in [\alpha, \beta] : |f - g|(x) = |g - f|(x) \implies$

$\sup\{|f - g|(x) : x \in [\alpha, \beta]\} = \sup\{|g - f|(x) : x \in [\alpha, \beta]\}$.

1.3

$\rho_\infty(f, g) = 0 \iff \forall x \in [\alpha, \beta] : |f - g|(x) = 0 \iff f = g$.

1.4

$\forall x \in [\alpha, \beta] : |f - g|(x) \leq |f - h|(x) + |h - g|(x)$.

Therefore,

$\sup\{|f - g|(x) : x \in [\alpha, \beta]\} \leq \sup\{|f - h|(x) + |h - g|(x) : x \in [\alpha, \beta]\}$.

$\sup\{|f - h|(x) + |h - g|(x) : x \in [\alpha, \beta]\} \leq \sup\{|f - h|(x) : x \in [\alpha, \beta]\} + \sup\{|h - g|(x) : x \in [\alpha, \beta]\}$

$$+ \sup\{|h - g|(x) : x \in [\alpha, \beta]\}.$$

Therefore,

$$\begin{aligned} \sup\{|f - g|(x) : x \in [\alpha, \beta]\} &\leq \sup\{|f - h|(x) : x \in [\alpha, \beta]\} + \\ &\sup\{|h - g|(x) : x \in [\alpha, \beta]\}. \end{aligned}$$

2.1

$$\forall x \in [\alpha, \beta] : |f - g|(x) \geq 0 \implies \int_{\alpha}^{\beta} |f - g| \geq 0.$$

2.2

$$\forall x \in [\alpha, \beta] : |f - g|(x) = |g - f|(x) \implies \int_{\alpha}^{\beta} |f - g| = \int_{\alpha}^{\beta} |g - f|.$$

2.3

$$\begin{aligned} ((f : [\alpha, \beta] \rightarrow \mathbb{R} \text{ continuous}) \wedge (\forall x \in [\alpha, \beta] : f(x) \geq 0)) \\ \implies \int_{\alpha}^{\beta} f = 0 \iff f = 0 \end{aligned}$$

Therefore,

since $|f - g|$ is continuous and $\forall x \in [\alpha, \beta] : |f - g|(x) \geq 0$,

$$\rho_1(f, g) = 0 \iff f = g. \quad \square$$

Definition 2. (Open Sphere)

Let (X, ρ) be a metric space, $x \in X$, and $\epsilon > 0$.

Open sphere with center x and radius ϵ is the set :

$$S(x, \epsilon) = \{x' \in X : \rho(x, x') < \epsilon\}.$$

Proposition 4.

Let (X, ρ) be a metric space, and $Y \subset X$.

$$\sigma = \rho|_Y \times Y \implies (\forall y \in Y : (\forall \epsilon > 0 : (S_{\sigma}(y, \epsilon) = S_{\rho}(y, \epsilon) \cap Y)))$$

Proof.

$$z \in S_{\sigma}(y, \epsilon) \iff z \in Y \wedge \sigma(y, z) < \epsilon$$

$$\iff z \in Y \wedge \rho(y, z) < \epsilon \iff z \in Y \cap S_{\rho}(y, \epsilon). \quad \square$$

Proposition 5.

Let (X, ρ) be a metric space, $x \in X$ and $\epsilon > 0$. Then,

$\forall y \in S(x, \epsilon) : (\exists \delta > 0 : (S(y, \delta) \subset S(x, \epsilon)))$.

Proof.

Let $y \in S(x, \epsilon)$ and $\delta = \epsilon - \rho(x, y)$.

$z \in S(y, \delta) \implies \rho(y, z) < \delta$.

$\rho(x, z) \leq \rho(x, y) + \rho(y, z) < \rho(x, y) + \epsilon - \rho(x, y) = \epsilon$.

Therefore,

$z \in S(x, \epsilon)$.

Therefore,

$S(y, \delta) \subset S(x, \epsilon)$. □

Definition 3. (*Open Set*)

Let (X, ρ) be a metric space and $G \subset X$. G is an open set if

$\forall x \in G : (\exists \epsilon > 0 : (S(x, \epsilon) \subset G))$

Corollary 1.

Let (X, ρ) be a metric space.

$x \in X, \epsilon > 0 \implies S(x, \epsilon)$ is an open set.

Theorem 4.

Let (X, ρ) be a metric space. Then,

1. \emptyset, X are open sets relative to X .

2. $(I \subset P(X)) \wedge (\forall c \in I : c \text{ is open relative to } X)$

$\implies G = \bigcup_{c \in I} c$ is an open set relative to X .

3. $(n \in \mathbb{N}) \wedge (G_1, \dots, G_n, \text{ open sets relative to } X) \implies$

$G = \bigcap_{i=1}^n G_i$, is an open set relative to X .

Proof.

1.

It follows from the definition.

2.

$$x \in G \implies \exists c \in P(X) : x \in c$$

Since c is an open set relative to X ,

$$\exists \epsilon > 0 : S(x, \epsilon) \subset c. \text{Therefore,}$$

$$S(x, \epsilon) \subset G.$$

3.

$$x \in G \implies \forall i \in \{1, \dots, n\} : \exists \epsilon_i > 0 : S(x, \epsilon_i) \subset G_i.$$

Let $\epsilon = \min\{\epsilon_i : i \in \{1, \dots, n\}\}$. Then,

$$\forall i \in \{1, \dots, n\} : S(x, \epsilon) \subset G_i. \text{Therefore,}$$

$$S(x, \epsilon) \subset G. \quad \square$$

Proposition 6.

Let (X, ρ) be a metric space, and $G \subset X$. Then,

G is an open set relative to $X \iff$

$$(\exists I \subset P(X) : (\forall c \in I : c \text{ is an open set relative to } X) \wedge (G = \bigcup_{c \in I} c)).$$

Proof.

\implies (G is open relative to X)

$$\forall x \in G : \exists \epsilon_x > 0 : S(x, \epsilon_x) \subset X.$$

Let $I = \{S(x, \epsilon_x) : x \in G\}$. Then,

$$G = \bigcap_{c \in I} c.$$

\longleftarrow

It follows from Theorem 4. \square

Proposition 7.

Let (X, ρ) be a metric space, $Y \subset X$, $\sigma = \rho|_{Y \times Y}$, and $G \subset Y$. Then,

G is open relative to $Y \iff \exists A \subset X : ((A \text{ open relative to } X) \wedge (G = A \cap Y))$

Proof.

\implies

$$\forall x \in G : (\exists \epsilon_x > 0 : (S_\sigma(x, \epsilon_x) \subset G))$$

$$S_\sigma(x, \epsilon_x) = S_\rho(x, \epsilon_x) \cap Y$$

$$\text{Let } A = \bigcup_{x \in G} S_\rho(x, \epsilon_x).$$

A is open relative to X and

$$G = \bigcup_{x \in G} S_\sigma(x, \epsilon_x) = \bigcup_{x \in G} (S_\rho(x, \epsilon_x) \cap Y) = (\bigcup_{x \in G} S_\rho(x, \epsilon_x)) \cap Y = A \cap Y$$

←

Let $x \in A \cap Y$.

$$\exists \epsilon_x > 0 : (S_\rho(x, \epsilon_x) \subset A)$$

$$S_\sigma(x, \epsilon_x) = S_\rho(x, \epsilon_x) \cap Y \subset A \cap Y.$$

Therefore,

$G = A \cap Y$ is open relative to Y . □

Definition 4. (*Interior Set*)

Let (X, ρ) be a metric space and $A \subset X$. The interior of A is the set

$$A^\circ = \bigcup \{G \subset X : (G \text{ open relative to } X) \wedge (G \subset A)\}$$

Proposition 8.

Let (X, ρ) be a metric space. Then :

$$1. (G \subset A) \wedge (G \text{ is open relative to } X) \implies G \subset A^\circ$$

$$2. A \text{ is open relative to } X \iff A = A^\circ$$

Proposition 9.

Let (X, ρ) be a metric space and $A \subset X$. Then,

$$A^\circ = \{x \in A : \exists \epsilon > 0 : S(x, \epsilon) \subset A\}$$

Definition 5.

Let (X, ρ) be a metric space and $F \subset X$.

F is closed relative to X if F^c is open relative to X .

Theorem 5.

Let (X, ρ) be a metric space. Then,

1. \emptyset and X are closed relative to X .

2. $(n \in \mathbb{N}) \wedge (i = 1, \dots, n) \wedge (F_i \text{ closed } \subset X) \implies F = \bigcup_{i=1}^n F_i \text{ is closed } \subset X$.

3. $F = \bigcap \{F \subset X : F \text{ is closed}\} \implies F \text{ is closed}$.

Proposition 10.

Let (X, ρ) be a metric space, $Y \subset X$, $\sigma = \rho|_{Y \times Y}$ and $F \subset Y$. Then,

F is closed relative to $Y \iff \exists K \text{ closed } \subset X : F = K \cap Y$.

Proof.

F is closed relative to $Y \iff$

$Y \setminus F$ open relative to $Y \iff$

$\exists A \text{ open } \subset X : Y \setminus F = A \cap Y \iff$

$\exists A \text{ open } \subset X : F = Y \setminus (A \cap Y) = Y \cap (A \cap Y)^c = Y \cap (A^c \cup Y^c) = A^c \cap Y. \quad \square$

Definition 6.

Let (X, ρ) be a metric space and $A \subset X$.

The closure of A relative to X is the set :

$$\tilde{A} = \bigcap \{F \subset X : F \text{ closed and } A \subset F\}$$

Proposition 11.

Let (X, ρ) be a metric space and $A \subset X$.

Then,

1. $K \subset X, K \text{ is a close set}, A \subset K \implies \tilde{A} \subset K$.

2. $A \text{ is close} \iff A = \tilde{A}$

Proposition 12.

Let (X, ρ) be a metric space and $A \subset X$. Then,

$$\tilde{A} = \{x \in X : \forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset\}.$$

Proof.

We assume that $\exists \epsilon > 0 : S(x, \epsilon) \cap A = \emptyset$.

Let $K = S^c(x, \epsilon)$.

K is closed and $A \subset K$, therefore,

$\tilde{A} \subset K$. Since $x \notin K$, $x \notin \tilde{A}$.

Therefore,

$x \in \tilde{A} \implies \forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset$.

Lets assume that $\forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset$.

$x \in (\tilde{A})^c \implies \exists \epsilon > 0 : S(x, \epsilon) \subset (\tilde{A})^c$

$\implies \exists \epsilon > 0 : S(x, \epsilon) \cap A \subset (\tilde{A})^c \cap A = \emptyset$.

Therefore,

$x \in \tilde{A}$.

Therefore,

$x \in \tilde{A} \iff \forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset$.

□

Definition 7.

Let (X, ρ) be a metric space, $\emptyset \neq A \subset X, x \in X$.

$\rho(x, A) = \inf\{\rho(x, y) : y \in A\}$.

Proposition 13.

Let (X, ρ) be a metric space. Then,

$\emptyset \neq A \subset X, x \in X \implies (x \in \tilde{A} \iff \rho(x, A) = 0)$

Proof.

$(x \in \tilde{A} \iff \forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset)$

Lets assume that $x \in \tilde{A}$.

Let $(\epsilon_n) : \mathbb{N} \rightarrow \mathbb{R}, \epsilon_n = \frac{1}{n}, \forall n \in \mathbb{N} : \exists x_n \in A : \rho(x, x_n) < \epsilon_n = \frac{1}{n}$

$0 \leq \rho(x, A) \leq \rho(x, x_n) = \frac{1}{n}$.

Therefore,

$\rho(x, A) = 0$.

Lets assume that $\rho(x, A) = 0$.

Then $\forall \epsilon > 0 : \exists y \in A : \rho(x, y) < \epsilon$.

Therefore,

$\forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset$.

Therefore,

$x \in \tilde{A}$.

□

Proposition 14.

Let (X, ρ) be a metric space, $A \subset X$. Then,

1. $(\tilde{A}^c)^c = (A^\circ)^c$

2. $(A^c)^\circ = (\tilde{A})^c$

Proof.

1.

$$x \in (\tilde{A}^c) \iff \forall \epsilon > 0 : S(x, \epsilon) \cap A^c \neq \emptyset.$$

$$\iff \forall \epsilon > 0 : S(x, \epsilon) \not\subset A \iff x \notin A^\circ \iff x \in (A^\circ)^c.$$

2.

$$x \in (A^c)^\circ \iff \exists \epsilon > 0 : S(x, \epsilon) \subset A^c$$

$$\iff \exists \epsilon > 0 : S(x, \epsilon) \cap A = \emptyset \iff x \notin \tilde{A} \iff x \in (\tilde{A})^c$$

□

Definition 8.

Let (X, ρ) be a metric space and $A \subset X$.

1. A member $x \in X$ is called accumulation point of A if :

$$\forall \epsilon > 0 : (S(x, \epsilon) \setminus \{x\}) \cap A \neq \emptyset.$$

$$A' = \{x \in X : x \text{ is an accumulation point of } A\}$$

2. A member $x \in X$ is called isolated point of A if :

$$\exists \epsilon > 0 : S(x, \epsilon) \cap A = \{x\}.$$

Proposition 15.

Let (X, ρ) be a metric space, and $A \subset X$. Then,

$$\tilde{A} = A' \cup A.$$

Definition 9.

Let (X, ρ) be a metric space, and $D \subset X$. D is dense (in X) if $\tilde{D} = X$.

Definition 10.

A metric space is called separable if it contains a countable dense subset.

Proposition 16.

Let (X, ρ) be a metric space and $D \subset X$. Then,

$$D \text{ is dense (in } X) \iff \forall x \in X : \forall \epsilon > 0 : D \cap S(x, \epsilon) \neq \emptyset.$$

Proof.

Assume that $x \in X$, and $\epsilon > 0$.

$x \in \tilde{D}$, therefore $S(x, \epsilon) \cap D \neq \emptyset$. □

Definition 11.

Let (X, ρ) be a metric space, $(x_n) : \mathbb{N} \rightarrow X$.

$$(x_n) \text{ converges to } x \in X \iff \forall \epsilon > 0 : \exists n_0 \in \mathbb{N} : \forall n \geq n_0 : \rho(x_n, x) < \epsilon$$

Proposition 17.

Let (X, ρ) be a metric space and $(x_n) : \mathbb{N} \rightarrow X$. Then,

$$x_n \rightarrow x, x_n \rightarrow y \implies x = y.$$

Proof.

$$\rho(x, y) \leq \rho(x, x_n) + \rho(x_n, y) \rightarrow 0.$$

Therefore,

$$\rho(x, y) = 0,$$

Therefore,

$$x = y. \quad \square$$

Proposition 18.

Let (X_n, ρ_n) be a sequence of metric spaces such that :

$$\forall n \in \mathbb{N} : \forall x, y \in X_n : \rho_n(x, y) \leq 1.$$

$$X = \prod_{n=1}^{\infty} X_n, \rho : X \times X \rightarrow \mathbb{R}, \rho(x, y) = \sum_{i=1}^{\infty} \frac{\rho(x_n, y_n)}{2^n}.$$

$((X, \rho)$ is a metric space(example7))

$$(x_n) : \mathbb{N} \rightarrow X, y \in X \implies (x_n \rightarrow y \iff \forall m \in \mathbb{N} : \lim_{n \rightarrow \infty} x_{n_m} \rightarrow y_m)$$

Proof.

Lets assume that $x_n \rightarrow y$ and $m \in \mathbb{N}$.Then,

$$\forall n \in \mathbb{N} : \rho(x_{n_m}, y_m) \leq 2^m \rho(x_n, y) \rightarrow 0.$$

Therefore,

$$x_n \rightarrow y \implies \forall m \in \mathbb{N} : \lim_{n \rightarrow \infty} x_{n_m} \rightarrow y_m$$

Lets assume that $\forall m \in \mathbb{N} : \lim_{n \rightarrow \infty} x_{n_m} \rightarrow y_m$, and $\epsilon > 0$.

$$\exists n_0 \in \mathbb{N} : \sum_{n=n_0}^{\infty} \frac{1}{2^n} < \frac{\epsilon}{2}.$$

$$\lim_{n \rightarrow \infty} \sum_{m=1}^{n_0-1} \frac{\rho_m(x_{n_m}, y_m)}{2^m} = 0.$$

Therefore,

$$\exists n_1 \in \mathbb{N} : \forall n \geq n_1 : \sum_{m=1}^{n_0-1} \frac{\rho_m(x_{n_m}, y_m)}{2^m} < \frac{\epsilon}{2}.$$

Assume that $n \geq n_1$.

$$\rho(x_n, y) = \sum_{m=1}^{\infty} \frac{\rho_m(x_{n_m}, y_m)}{2^m} = \sum_{m=1}^{n_0-1} \frac{\rho_m(x_{n_m}, y_m)}{2^m} + \sum_{m=n_0}^{\infty} \frac{\rho_m(x_{n_m}, y_m)}{2^m}$$

$$\leq \frac{\epsilon}{2} + \sum_{m=n_0}^{\infty} \frac{1}{2^m} < \frac{\epsilon}{2} + \frac{\epsilon}{2} = \epsilon.$$

Therefore,

$$\forall m \in \mathbb{N} : \lim_{n \rightarrow \infty} x_{n_m} \rightarrow y_m \implies x_n \rightarrow y \quad \square$$

Proposition 19.

Let (X, ρ) be a metric space $\emptyset \neq A \subset X$ and $x \in X$.Then,

$$x \in \tilde{A} \iff \exists (x_n) : \mathbb{N} \rightarrow A : x_n \rightarrow x.$$

Proof.

$(x \in \tilde{A})$

Let $\epsilon_n = \frac{1}{n}$. Since $x \in \tilde{A}, \forall n \in \mathbb{N} : S(x, \epsilon_n) \cap A \neq \emptyset$.

Therefore,

$\forall n \in \mathbb{N} : \exists x_n \in A : \rho(x, x_n) < \epsilon_n = \frac{1}{n}$.

Since $\rho(x, x_n) < \frac{1}{n}, x_n \rightarrow x$.

Therefore,

$x \in \tilde{A} \implies \exists (x_n) : \mathbb{N} \rightarrow A : x_n \rightarrow x$.

$(\exists (x_n) : \mathbb{N} \rightarrow A : x_n \rightarrow x)$

Let $\epsilon > 0$. Since $x_n \rightarrow x, \exists n_0 \in \mathbb{N} : \forall n \geq n_0 : \rho(x, x_n) < \epsilon$.

Therefore,

$S(x, \epsilon) \cap A \neq \emptyset$.

Therefore,

$x \in \tilde{A}$

Therefore,

$\exists (x_n) : \mathbb{N} \rightarrow A : x_n \rightarrow x \implies x \in \tilde{A}$

□

Proposition 20.

Let (X, ρ) be a metric space and $A \subset X$. Then,

A is closed $\iff ((x_n) : \mathbb{N} \rightarrow A, x_n \rightarrow x \implies x \in A)$

Proof.

$(A$ is closed)

Let $(x_n) : \mathbb{N} \rightarrow A, x_n \rightarrow x$.

$x \in A^c \implies \exists \epsilon > 0 : S(x, \epsilon) \subset A$.

Since $x_n \rightarrow x, \exists n_0 \in \mathbb{N} : \forall n \geq n_0 : x_n \in S(x, \epsilon)$. Contradiction. Therefore,

$x \in A$.

Therefore,

$$(A \text{ is closed}) \implies ((x_n) : \mathbb{N} \rightarrow A, x_n \rightarrow x \implies x \in A)$$

$$((x_n) : \mathbb{N} \rightarrow A, x_n \rightarrow x \implies x \in A)$$

We assume that A^c is not open. Then,

$$\exists x \in A^c : \forall \epsilon > 0 : S(x, \epsilon) \cap A \neq \emptyset.$$

Let $\epsilon_n = \frac{1}{n}$. Then,

$$\forall n \in \mathbb{N} : \exists x_n : \rho(x, x_n) < \epsilon_n = \frac{1}{n}. x_n \rightarrow x, \text{ therefore } x \in A. \text{ Contradiction.}$$

Therefore,

A is closed.

Therefore,

$$((x_n) : \mathbb{N} \rightarrow A, x_n \rightarrow x \implies x \in A) \implies A \text{ is closed} \quad \square$$

Definition 12. (Subsequence)

Let X be a set, $(x_n) : \mathbb{N} \rightarrow X$, $(n_k) : \mathbb{N} \rightarrow \mathbb{N}$ strictly increasing.

Then $x_{n_k} : \mathbb{N} \rightarrow X$, is a subsequence of (x_n) .

Proposition 21.

Let (X, ρ) be a metric space and $(x_n) : \mathbb{N} \rightarrow X$. Then,

$$x_n \rightarrow x \iff (y_n \text{ is a subsequence of } x_n \implies y_n \rightarrow x)$$

Proof.

$$(x_n \rightarrow x)$$

Let (y_n) be a subsequence of (x_n) .

Let $\epsilon > 0$. $\exists n_0 \in \mathbb{N} : \forall n \geq n_0 : \rho(x_n, x) < \epsilon$. Then,

$$\forall n \geq n_0 : \rho(y_n, x) < \epsilon.$$

Therefore,

$$y_n \rightarrow x.$$

Therefore,

$$x_n \rightarrow x \implies (y_n \text{ is a subsequence of } x_n \implies y_n \rightarrow x)$$

$((y_n) \text{ is a subsequence of } x_n \implies y_n \rightarrow x)$

$(x_n) \text{ is a subsequence of } (x_n)$

Therefore,

$x_n \rightarrow x$.

Therefore,

$(y_n \text{ is a subsequence of } x_n \implies y_n \rightarrow x) \implies x_n \rightarrow x$.

□

Corollary 2.

Let (X, ρ) be a metric space and $(x_n) : \mathbb{N} \rightarrow X$. Then

$x_n \not\rightarrow x \iff \exists (y_n) : \mathbb{N} \rightarrow X : (y_n) \text{ subsequence of } (x_n) \text{ and } y_n \not\rightarrow x$.

Definition 13.

Let $(X, \rho), (Y, \sigma)$ be metric spaces, $f : X \rightarrow Y$, and $x_0 \in X$.

Then, f is continuous at x_0 if :

$\forall \epsilon > 0 : (\exists \delta > 0 : (x \in X, \rho(x_0, x) < \delta \implies \sigma(f(x_0), f(x))) < \epsilon)$.

Theorem 6.

Let $(X, \rho), (Y, \sigma)$ be metric spaces and $f : X \rightarrow Y$. Then,

f is continuous \iff

$G \subset Y, G \text{ is open} \implies f^{-1}(G) \text{ is open} \subset X \iff$

$F \subset Y, F \text{ is close} \implies f^{-1}(F) \text{ is close} \subset X \iff$

$\forall A \subset X : f(\tilde{A}) \subset f(\tilde{A})$

Proof.

1.

$(f \text{ is continuous} \implies (G \subset Y, G \text{ is open} \implies f^{-1}(G) \text{ is open} \subset X)$

Assume that $G \subset Y$ is open, and $x \in f^{-1}(G)$. Then $f(x) \in G$.

$\exists \epsilon > 0 : S(f(x), \epsilon) \subset G$. Since f is continuous

$$\exists \delta > 0 : x' \in X, \rho(x, x') < \delta \implies \sigma(f(x), f(x')) < \epsilon$$

Therefore,

$$S(x, \delta) \subset f^{-1}(G).$$

2.

$$((G \subset Y, G \text{ is open} \implies f^{-1}(G) \text{ is open} \subset X) \implies$$

$$(F \subset Y, F \text{ is close} \implies f^{-1}(F) \text{ is close} \subset X))$$

Assume that $F \subset Y$ is close. F^c is open, therefore $f^{-1}(F^c)$ is open.

$f^{-1}(F^c) = (f^{-1}(F))^c$ is open. Therefore,

$$((f^{-1}(F))^c)^c = f^{-1}(F) \text{ is close.}$$

3.

$$((F \subset Y, F \text{ is close} \implies f^{-1}(F) \text{ is close} \subset X) \implies$$

$$(\forall A \subset X : f(\tilde{A}) \subset f(\tilde{A})))$$

$A \subset f^{-1}(f(A)) \subset f^{-1}(f(\tilde{A}))$. Since $f(\tilde{A})$ is closed, $f^{-1}(f(\tilde{A}))$ is closed.

Therefore,

$$\tilde{A} \subset f^{-1}(f(\tilde{A}))$$

Therefore,

$$f(\tilde{A}) \subset f(f^{-1}(f(\tilde{A}))) = f(\tilde{A})$$

4.

$$((\forall A \subset X : f(\tilde{A}) \subset f(\tilde{A})) \implies (f \text{ is continuous}))$$

Assume that f isn't continuous at $x \in X$. Then,

$$\exists \epsilon > 0 : (\forall \delta > 0 : (\exists x' \in X : (\rho(x, x') < \delta, \sigma(f(x), f(x')) > \epsilon)))$$

Let $\delta_n : \mathbb{N} \rightarrow \mathbb{R}, \delta_n = \frac{1}{n}$. Then,

$$\forall n \in \mathbb{N} : (\exists x_n : (\rho(x_n, x) < \delta_n, \sigma(f(x), f(x_n)) > \epsilon))$$

Let $A = \{x_n \in X : n \in \mathbb{N}\}$. Then $x \notin A, x \in \tilde{A}$, therefore

$$f(x) \in f(\tilde{A}).$$

Since $S(f(x), \epsilon) \cap f(A) = \emptyset$, $f(x) \notin f(\tilde{A})$.

Therefore,

$$f(\tilde{A}) \not\subset f(A)$$

□

Proposition 22.

Let $(X, \rho), (Y, \sigma)$ be metric spaces and $f : X \rightarrow Y$. Then,

$$f \text{ is continuous} \iff (x_n) : \mathbb{N} \rightarrow X : x_n \rightarrow x \implies f(x_n) \rightarrow f(x).$$

Proof.

$$(f \text{ is continuous} \implies (x_n) : \mathbb{N} \rightarrow X : x_n \rightarrow x \implies f(x_n) \rightarrow f(x))$$

Let $x \in X$ and $\epsilon > 0$.

$$\exists \delta > 0 : x' \in X, \rho(x, x') < \delta \implies \sigma(f(x), f(x')) < \epsilon.$$

$$\exists n_0 \in \mathbb{N} : \forall n \geq n_0 : \rho(x, x_n) < \delta.$$

Therefore,

$$\forall n \geq n_0 : \sigma(f(x), f(x_n)) < \epsilon.$$

$$(((x_n) : \mathbb{N} \rightarrow X : x_n \rightarrow x \implies f(x_n) \rightarrow f(x)) \implies f \text{ is continuous})$$

Assume that f isn't continuous at $x \in X$. Then,

$$\exists \epsilon > 0 : \forall \delta > 0 : \exists x' \in X : \rho(x, x') < \delta, \sigma(f(x), f(x')) > \epsilon.$$

Let $(\delta_n) : \mathbb{N} \rightarrow X, \delta_n = \frac{1}{n}$. Then

$$\forall n \in \mathbb{N} : \exists x_n \in X : \rho(x, x_n) < \frac{1}{n}, \sigma(f(x), f(x_n)) > \epsilon.$$

$$x_n \rightarrow x,$$

Therefore,

$$f(x_n) \not\rightarrow f(x). \text{ Contradiction.}$$

Therefore,

f is continuous.

□

Definition 14.

Let $(X, \rho), (Y, \sigma)$ be metric spaces and $f : X \rightarrow Y$.

f is uniformly continuous if :

$$\forall \epsilon > 0 : \exists \delta > 0 : x, x' \in X, \rho(x, x') < \delta \implies \sigma(f(x), f(x')) < \epsilon.$$

Proposition 23.

Let $(X, \rho), (Y, \sigma)$ be metric spaces and $f : X \rightarrow Y$.

$$\exists k > 0 : \forall x, x' \in X : \sigma(f(x), f(x')) < k\rho(x, x') \implies f \text{ is uniformly continuous.}$$

Proposition 24.

Let (X, ρ) be a metric space, $\sigma : X \times X \rightarrow \mathbb{R}, \sigma(x, y) = \rho(x_1, y_1) + \rho(x_2, y_2)$.

Then $\rho : (X \times X, \sigma) \rightarrow \mathbb{R}$ is uniformly continuous.

Proof.

Let $x, y \in X \times X$.

$$\rho(x_1, x_2) \leq \rho(x_1, y_1) + \rho(y_1, y_2) + \rho(y_2, x_2),$$

$$\rho(y_1, y_2) \leq \rho(y_1, x_1) + \rho(x_1, x_2) + \rho(x_2, y_2)$$

Therefore,

$$|\rho(x_1, x_2) - \rho(y_1, y_2)| \leq \sigma(x, y). \quad \square$$

Proposition 25.

Let (X, ρ) be a metric space $\emptyset \neq A \subset X, f : X \rightarrow \mathbb{R}, f(x) = \rho(x, A)$. Then,

f is uniformly continuous.

Proof.

Let $x, y \in X$ and $\epsilon > 0$.

$$\exists x' \in A : \rho(x, x') < \rho(x, A) + \epsilon,$$

$$\rho(y, A) \leq \rho(y, x') \leq \rho(y, x) + \rho(x, x') < \rho(x, y) + \rho(x, A) + \epsilon.$$

Therefore,

$$\rho(y, A) - \rho(x, A) \leq \rho(x, y).$$

$$\dots \rho(x, A) - \rho(y, A) \leq \rho(x, y).$$

Therefore,

$$|\rho(x, A) - \rho(y, A)| \leq \rho(x, y).$$

□

Definition 15.

Let $(X, \rho), (Y, \sigma)$ be metric spaces and $f : X \rightarrow Y$.

f is called an isometry if :

$$\forall x, y \in X : \rho(x, y) = \sigma((f(x), f(y))).$$

Definition 16.

Let $(X, \rho), (X, \sigma)$ be metric spaces.

ρ, σ are equivalent if :

$$\forall A \subset X : (A \text{ is } \rho\text{-open} \iff A \text{ is } \sigma\text{-open})$$

Proposition 26.

Let $(X, \rho), (Y, \sigma)$ be metric spaces. Then,

ρ, σ are equivalent \iff

$$\forall x \in X : (\forall \epsilon > 0 : (\exists \delta_1, \delta_2 : (S_\sigma(x, \delta_1) \subset S_\rho(x, \epsilon), S_\rho(x, \delta_2) \subset S_\sigma(x, \epsilon)))) \iff$$

$$(x_n) : \mathbb{N} \rightarrow X \implies (x_n \rightarrow_\rho x \iff x_n \rightarrow_\sigma x) \iff$$

$id : (X, \rho) \rightarrow (X, \sigma), id^{-1} : (X, \sigma) \rightarrow (X, \rho)$ are continuous.

Proof.

1.

$(\rho, \sigma \text{ are equivalent} \implies$

$$(\forall x \in X : (\forall \epsilon > 0 : (\exists \delta_1, \delta_2 : (S_\sigma(x, \delta_1) \subset S_\rho(x, \epsilon), S_\rho(x, \delta_2) \subset S_\sigma(x, \epsilon))))))$$

Let $x \in X$ and $\epsilon > 0$.

$S_\rho(x, \epsilon)$ is ρ – open therefore is σ – open, therefore,

$$\exists \delta_1 > 0 : S_\sigma(x, \delta_1) \subset S_\rho(x, \epsilon).$$

$S_\sigma(x, \epsilon)$ is σ – open therefore is ρ – open, therefore,

$$\exists \delta_2 > 0 : S_\rho(x, \delta_2) \subset S_\sigma(x, \epsilon).$$

2.

$$(\forall x \in X : (\forall \epsilon > 0 : (\exists \delta_1, \delta_2 : (S_\sigma(x, \delta_1) \subset S_\rho(x, \epsilon), S_\rho(x, \delta_2) \subset S_\sigma(x, \epsilon)))) \implies$$

$$(x_n) : \mathbb{N} \rightarrow X \implies (x_n \rightarrow_\rho x \iff x_n \rightarrow_\sigma x))$$

Let $(x_n) : \mathbb{N} \rightarrow X, x_n \rightarrow_\rho x$.

Let $\epsilon > 0$. Then,

$$\exists \delta > 0 : S_\rho(x, \delta) \subset S_\sigma(x, \epsilon).$$

$$\exists n_0 \in \mathbb{N} : \forall n \geq n_0 : x_n \in S_\rho(x, \delta).$$

Therefore,

$$\forall n \geq n_0 : x_n \in S_\sigma(x, \epsilon).$$

3.

$$((x_n) : \mathbb{N} \rightarrow X \implies (x_n \rightarrow_\rho x \iff x_n \rightarrow_\sigma x) \implies$$

$id : (X, \rho) \rightarrow (X, \sigma), id^{-1} : (X, \sigma) \rightarrow (X, \rho)$ are continuous)

It follows from proposition 24.

4.

$$(id : (X, \rho) \rightarrow (X, \sigma), id^{-1} : (X, \sigma) \rightarrow (X, \rho) \text{ are continuous} \implies$$

ρ, σ are equivalent)

It follows from theorem 6. □