

Recall A sequence (s_n) in a metric space (E, d) converges to $L \in E$ if $\forall \varepsilon > 0 \exists N \in \mathbb{N}$ so that $n > N \Rightarrow d(s_n, L) < \varepsilon$.

Lemma 4.3 (didn't prove it last time) A sequence (s_n) in (E, d) converges to $L \Leftrightarrow \forall$ open set $U \subseteq E$ with $L \in U \exists N \in \mathbb{N}$ so that $n > N \Rightarrow s_n \in U$.

Proof (\Rightarrow) Suppose $s_n \rightarrow L$, $U \subseteq E$ is open, $L \in U$.

Then $\exists \varepsilon > 0$ st $B_\varepsilon(L) \subseteq U$. Since $s_n \rightarrow L \exists N$ st $n > N \Rightarrow d(s_n, L) < \varepsilon$, i.e. $s_n \in B_\varepsilon(L) \subseteq U$.

(\Leftarrow) $\forall \varepsilon > 0$, $B_\varepsilon(L)$ is open and contains L .

Therefore $\exists N$ st $n > N \Rightarrow s_n \in B_\varepsilon(L)$, i.e. $d(s_n, L) < \varepsilon$ for $n > N$. \square

Lemma 4.4 Convergent sequences are bounded.

Proof Suppose $s_n \rightarrow L$ in a metric space (E, d) .

Then $\exists N$ st $n > N \Rightarrow d(s_n, L) < 1$

Let $r = \max\{1, d(s_1, L), \dots, d(s_N, L)\}$

Then $\forall r \quad d(s_k, L) < r + 1 \Rightarrow s_k \in B_{r+1}(L) \quad \forall k$.

Fact Suppose (s_n) is a sequence in a metric space (E, d) .

If $s_n \rightarrow L_1$ and $s_n \rightarrow L_2$ then $L_1 = L_2$.

Proof see p46 of text.

Def Let $s: \mathbb{N} \rightarrow E$ be a sequence. A subsequence of s

is a function $f: \mathbb{N} \rightarrow E$ of the form $f = s \circ n$

where $n: \mathbb{N} \rightarrow \mathbb{N}$ is a strictly increasing function.

i.e. n is a sequence $n_1, n_2, \dots, n_k, \dots$ of natural numbers with

$1 \leq n_1 < n_2 < n_3 < \dots < n_k < n_{k+1} < \dots$

and $s \circ n = (s_{n_1}, s_{n_2}, \dots)$ Note $n_k \geq k \quad \forall k$
Why?

Fact If $s_n \rightarrow L$ and $\{s_{n_k}\}_{k=1}^{\infty}$ is a subsequence
 then $s_{n_k} \rightarrow L$.

Proof see p46.

Recall A subset C of a metric space (E, d) is closed
 iff $E \setminus C$ is open: $\forall x \notin C \exists r > 0$ st $B_r(x) \cap C = \emptyset$.

Lemma 5.1 Let C be a closed subset of (E, d) , $\{s_n\}$ a sequence
 in C (ie $s_n \in C \forall n$). If $s_n \rightarrow L$ then $L \in C$.
 Conversely if \forall convergent sequence $\{s_n\}$ in C $\lim s_n \in C$
 then C is closed.

Proof (\Rightarrow) Suppose C is closed, $\{s_n\} \in C$ and $s_n \rightarrow L$.

If $L \notin C$ then $\exists r > 0$ st $B_r(L) \subseteq E \setminus C$ (since $E \setminus C$ is open)

Since $s_n \rightarrow L \exists N \in \mathbb{N}$ st $s_n \in B_r(L)$ for $n > N$.

Contradiction since $s_n \in C \forall n$ and $B_r(L) \cap C = \emptyset$.

(\Leftarrow) Suppose C is not closed. Then $E \setminus C$ is not open.

$\Rightarrow \exists p \in E \setminus C$ so that $\forall r > 0$ $B_r(p) \not\subseteq E \setminus C$ ie

$B_r(p) \cap C \neq \emptyset$.

In particular $\forall n \in \mathbb{N} \exists x_n \in B_{1/n}(p) \cap C$

Then $\{x_n\}$ is a sequence with $d(x_n, p) < \frac{1}{n}$.

Given $\varepsilon > 0 \exists N$ st $\frac{1}{N} < \varepsilon$. Then for $n > N$,

$$\varepsilon > \frac{1}{N} > \frac{1}{n} > d(x_n, p)$$

$$\Rightarrow x_n \rightarrow p \notin C$$

We proved: if C is not closed \exists sequence $\{x_n\}$ in C with $x_n \rightarrow p \notin C$.

□

Sequences in \mathbb{R}

Proposition 5.2 Let $\{a_n\}, \{b_n\}$ be sequences in \mathbb{R} with $a_n \rightarrow a, b_n \rightarrow b$. Then

i) $a_n + b_n \rightarrow a + b$

ii) $a_n b_n \rightarrow ab$

iii) $c a_n \rightarrow c a \quad \forall c \in \mathbb{R}$

iv) if $b \neq 0$ and if $b_n \neq 0 \quad \forall n$, then $\frac{a_n}{b_n} \rightarrow \frac{a}{b}$

v) if $a_n \leq b_n \quad \forall n$ then $a \leq b$.

Proof (i) - (ii) see pp 48-49.

(iii) Note For a constant sequence $n \mapsto c \quad \forall n, c \rightarrow c$. So (ii) \Rightarrow (iii).

(iv) It is enough to prove: $\frac{1}{b_n} \rightarrow \frac{1}{b}$ for then, by (ii)

$$\frac{a_n}{b_n} = a_n \cdot \frac{1}{b_n} \rightarrow a \cdot \frac{1}{b}$$

Now,

$$\left| \frac{1}{b_n} - \frac{1}{b} \right| = \frac{|b - b_n|}{|b_n| |b|}$$

Given $\varepsilon > 0$ let

$$\varepsilon' = \min \left(\frac{|b|}{2}, \frac{|b|^2}{2} \varepsilon \right)$$

Then, since $b_n \rightarrow b, \exists N$ with $n > N \Rightarrow |b_n - b| < \varepsilon'$.

$$\text{Since } |b| = |b - b_n + b_n| \leq |b_n - b| + |b_n|, \quad |b_n| \geq |b| - |b_n - b|$$

And then, for $n > N$

$$|b_n| \geq |b| - \varepsilon' \geq |b| - \frac{|b|}{2} = |b|/2$$

$$\text{Therefore, for } n > N \quad \left| \frac{1}{b_n} - \frac{1}{b} \right| < \frac{|b - b_n|}{|b|} \cdot \frac{2}{|b|} < \frac{|b|^2}{2} \varepsilon \cdot \frac{2}{|b|^2} = \varepsilon$$

$$\therefore \frac{1}{b_n} \rightarrow \frac{1}{b}$$

(v) $a_n \leq b_n \Leftrightarrow b_n - a_n \geq 0, \Leftrightarrow b_n - a_n \in [0, \infty) \quad \forall n$

$$b - a = \lim (b_n - a_n) \in [0, \infty) \text{ since } [0, \infty) \text{ is closed.} \quad \square$$

Interior, closure, boundary

Fix a metric space (E, d) and a subset $S \subseteq E$. We define

Interior $(S) \equiv S^\circ := \bigcup_{\substack{O \subseteq S \\ O \text{ open}}} O =$ largest open set contained in S (it may be \emptyset)

Closure $(S) \equiv \bar{S} = \bigcap_{\substack{C \text{ closed} \\ S \subseteq C}} C$ smallest closed set containing S

Boundary $(S) \equiv \partial S = \bar{S} \setminus S^\circ$

Exterior $(S) \equiv \text{Ext}(S) :=$ interior of $E \setminus S$

Ex $E = \mathbb{R}$, standard metric, $S = \mathbb{Q}$ the rationals. Then

$\mathbb{Q}^\circ = \emptyset$ since $\forall q \in \mathbb{Q} \forall r > 0 \quad B_r(q) = (q-r, q+r) \cap (\mathbb{R} \setminus \mathbb{Q}) \neq \emptyset$

so $\nexists r$ s.t. $B_r(q) \subseteq \mathbb{Q}$.

$\bar{\mathbb{Q}} = \mathbb{R}$

$\Rightarrow \partial \mathbb{Q} = \bar{\mathbb{Q}} \setminus \mathbb{Q}^\circ = \mathbb{R}$.

Ex $E = \{-1, 0, 1\} \subseteq \mathbb{R}$, $d(x, y) = |x - y| \quad \forall x, y \in E$.

$B_1(0) = \{0\}$. Similarly $B_1(1) = \{1\}$, $B_1(-1) = \{-1\}$.

\Rightarrow every subset of E is open (and closed).

\Rightarrow closure $(B_1(0)) = \{0\}$.

Note $\bar{B}_1(0) = \{y \in E \mid |0 - y| \leq 1\} = E$

So closed ball $\bar{B}_1(0) \neq$ closure of $B_1(0) = \overline{B_1(0)}$

Ex $S = \{\frac{1}{n} \mid n > 0\} \subseteq \mathbb{R}$

$S^\circ = \emptyset$, $\bar{S} = \{0\} \cup S$

$\partial S = \bar{S} \setminus S^\circ = \{0\} \cup S$

$\text{Ext}(S) = (\mathbb{R} \setminus S)^\circ = \mathbb{R} \setminus (S \cup \{0\})$

Since every open ball about $\{0\}$ contains points of S