## Honours Analysis <br> Sebastian Müksch, v2, 2018/19

## Convergence

## Remark [Wade 7.2].

Let $S \subseteq \mathbb{R}$, non-empty. A sequence of functions $f_{n}$ converges pointwise if
$\forall \varepsilon>0, x \in S \exists N \in \mathbb{N}$ s.t.:

$$
n \geqslant N \Rightarrow\left|f_{n}(x)-f(x)\right|<\varepsilon .
$$

Theorem [Wade 7.9].
Let $S \subseteq \mathbb{R}$, non-empty, and suppose $f_{n} \rightarrow f$ uniformly on $S$ as $n \rightarrow \infty$. Then each $f_{n}$ continuous at $x_{0} \in S \Rightarrow f$ continuous at $x_{0} \in S$.

Theorem [Wade 7.10].
Suppose $f_{n} \rightarrow f$ uniformly on closed interval $[a, b]$. Then each $f_{n}$ integrable on $[a, b] \Rightarrow f$ integrable on $[a, b]$ and

$$
\lim _{n \rightarrow \infty} \int_{a}^{b} f_{n}(x) d x=\int_{a}^{b}\left(\lim _{n \rightarrow \infty} f_{n}(x)\right) d x
$$

Lemma [Wade 7.11] (Uniform Cauchy Criterion).
Let $S \subseteq \mathbb{R}$, non-empty, and $f_{n}: S \rightarrow \mathbb{R}$ a sequence of functions. Then $f_{n}$ converges uniformly on $S \Leftrightarrow \forall \varepsilon>0 \exists N \in \mathbb{N}$ s.t.:
$n, m \geqslant N \Rightarrow\left|f_{n}(x)-f_{m}(x)\right|<\varepsilon, \quad \forall x \in S$.

## Theorem [Wade 7.12].

Let $(a, b)$ be a bounded interval and $f_{n}$ converging at some $x_{0} \in(a, b)$. Each $f_{n}$ is differentiable on ( $a, b$ ) and $f_{n}^{\prime}$ converges uniformly on ( $a, b$ ) $\Rightarrow f_{n}$ converges uniformly on ( $a, b$ ) and

$$
\lim _{n \rightarrow \infty} f_{n}^{\prime}(x)=\left(\lim _{n \rightarrow \infty} f_{n}(x)\right)^{\prime} .
$$

Exercise 7.1.3.
Let the sequence of $f_{n}: S \rightarrow \mathbb{R}$ be bounded and let $f_{n} \rightarrow f$ uniformly. Then $f$ is bounded and moreover, sequence $f_{n}$ is uniformly bounded.

## Exercise 7.1.5.

Let $f_{n} \rightarrow f$ and $g_{n} \rightarrow g$ uniformly as $n \rightarrow \infty$ on $S \subseteq \mathbb{R}$. Then
a) $f_{n}+g_{n} \rightarrow f+g, \alpha f_{n} \rightarrow \alpha f$ uniformly on $S$ as $n \rightarrow \infty$, for all $\alpha \in \mathbb{R}$;
b) $f_{n} g_{n} \rightarrow f g$ pointwise on $S$;
c) if $f, g$ bounded, then $f_{n} g_{n} \rightarrow f g$ uniformly on $S$;
d) if $g$ unbounded, c) is false

## Exercise 7.1.9.

Let $f, g$ be continuous on closed $\mathcal{B}$ bounded interval $[a, b]$ with $|g(x)|>0$ for all $x \in[a, b]$. Let $f_{n} \rightarrow f$ and $g_{n} \rightarrow g$ uniformly on $[a, b]$. Then
a) $1 / g_{n}$ is defined for large $n$ and $f_{n} / g_{n} \rightarrow f / g$ uniformly on $[a, b]$;
b) a) is false if $[a, b]$ is replaced with $(a, b)$.

## Exercise 7.1.10

Let $S \subseteq \mathbb{R}$, non-empty, $f_{n}$ sequence of bounded functions on $S$ s.t. $f_{n} \rightarrow f$ uniformly. Then

$$
\frac{f_{1}(x)+\ldots+f_{n}(x)}{n} \rightarrow f(x)
$$

uniformly on $S$.
Theorem [Wade 7.14].
Let $S \subseteq \mathbb{R}$, non-empty, $f_{n}: S \rightarrow \mathbb{R}$.
i) Let each $f_{n}$ is continuous at $x_{0} \in E \Rightarrow$. Then $f=\sum_{n=1}^{\infty} f_{n}$ converging uniformly $\Rightarrow f$ continuous at $x_{0}$.
ii) Suppose $S=[a, b]$ and each $f_{n}$ be integrable on $[a, b]$. Then $f=\sum_{n=1}^{\infty} f_{n}$ converging uniformly on $[a, b] \Rightarrow f$ integrable on $[a, b]$ and

$$
\int_{a}^{b}\left(\sum_{n=1}^{\infty} f_{n}(x)\right) d x=\sum_{n=1}^{\infty} \int_{a}^{b} f_{n}(x) d x .
$$

iii) Suppose $S$ is bounded, open interval and each $f_{n}$ differentiable on $S . \sum_{n=1}^{\infty} f_{n}$ convergent at some $x_{0} \in S$ and $\sum_{n=1}^{\infty} f_{n}^{\prime}$ uniformly convergent on $S \Rightarrow$ $f:=\sum_{n=1}^{\infty} f_{n}$ uniformly convergent on $S$, $f$ differentiable on $S$ and

$$
\left(\sum_{n=1}^{\infty} f_{n}(x)\right)^{\prime}=\sum_{n=1}^{\infty} f_{n}^{\prime}(x)
$$

for $x \in S$.
Theorem [Wade 7.15] (Weierstrass M-Test). Let $S \subseteq \mathbb{R}$, non-empty, and $f_{n}: S \rightarrow \mathbb{R}$.
Suppose $M_{n} \geqslant 0$ satisfies $\sum_{n=1}^{\infty} M_{n}<\infty$. If $\forall n \in \mathbb{N}, x \in S:\left|f_{n}(x)\right| \leqslant M_{n}$, then $\sum_{n=1}^{\infty} f_{n}$ converges absolutely and uniformly on $S$

Workshop 2, Question 7.
Let $f_{n}: \mathbb{R} \rightarrow \mathbb{R}$ be a sequence of continuous functions converging uniformly to $f$. Let ( $x_{n}$ ) be a sequence in $\mathbb{R}$ s.t. $x_{n} \rightarrow x \in \mathbb{R}$. Then $f_{n}\left(x_{n}\right) \rightarrow f(x)$.

## Power Series

Theorem [Power Series, Thrm. 1]. Let $R$ be radius of convergence of $\sum_{n=0}^{\infty} a_{n}(x-c)^{n}$.
(i) $|x-c|<R \Rightarrow$ series converges absolutely;
(ii) $|x-c|>R \Rightarrow$ series diverges.

Exercise (Radius of Convergence).
(i) If $\lim _{n \rightarrow \infty}\left|\frac{a_{n}}{a_{n}+1}\right|$ exists, then it is radius of convergence;
(ii) If $\lim _{n \rightarrow \infty}\left|a_{n}\right|^{-\frac{1}{n}}$ exists, then it is radius of convergence.

Theorem [Power Series, Thrm. 2].
Let $R>0$, then $\sum_{n=0}^{\infty} a_{n}(x-c)^{n}$ converges uniformly $\mathcal{E}$ absolutely on $|x-c|<R$ to a continuous function $f$, i.e.:

$$
f(x)=\sum_{n=0}^{\infty} a_{n}(x-c)^{n}
$$

defines a continuous function
$f:(c-R, c+R) \rightarrow \mathbb{R}$.
Lemma [Power Series].
$\sum_{n=0}^{\infty} a_{n}(x-c)^{n}$ and $\sum_{n=0}^{\infty} n a_{n}(x-c)^{n-1}$
have the same radius of convergence.
Theorem [Power Series, Thrm. 3]. Suppose $\sum_{n=0}^{\infty} a_{n}(x-c)^{n}$ has radius of convergence $R$. Then

$$
f(x)=\sum_{n=0}^{\infty} a_{n}(x-c)^{n}
$$

is infinitely differentiable on $|x-c|<R$ and for such $x$ :

$$
f^{\prime}(x)=\sum_{n=0}^{\infty} n a_{n}(x-c)^{n-1}
$$

and the series converges uniformly $\mathcal{E}$ absolutely on $[c-r, c+r]$ for any $r<R$. Additionally

$$
a_{n}=\frac{f^{(n)}(c)}{n!} .
$$

## Remark [Power Series].

Analytic functions are infinitely differentiable on $\{x \in \mathbb{R}:|x-c|<r\}$ and the coefficients of the power series are uniquely determined by $a_{n}=f^{(n)}(c) / n!$.

## Exercise 7.2.2.

The geometric series

$$
\sum_{n=0}^{\infty} x^{n}=\frac{1}{1-x}
$$

converges uniformly on any $[a, b] \subset(-1,1)$.
Exercise 7.3.3.
Let $\sum_{k=0} \infty a_{k} x^{k}$ have radius of convergence $R$. Then
a) $\sum_{k=0} \infty a_{k} x^{2 k}$ has radius of convergence $\sqrt{R}$
b) $\sum_{k=0} \infty a_{k}^{2} x^{k}$ has radius of convergence $R^{2}$

Exercise 7.3.4.
Let $\left|a_{k}\right| \leqslant\left|b_{k}\right|$ for large $k$ and $\sum_{k=0} \infty b_{k} x^{k}$ converges on open interval $I$. Then
$\sum_{k=0} \infty a_{k} x^{k}$ converges on $I$.
Hint: Supremum Definition.

## Exercise 7.3.5.

Let ( $a_{k}$ ) be bounded sequence of real numbers. Then $\sum_{k=0} \infty a_{k} x^{k}$ has positive radius of convergence.

## Riemann Integration

Workshop 3, Question 5.
Let $I \subseteq \mathbb{R}$ be an open interval, $f: I \rightarrow \mathbb{R}$ differentiable with $f^{\prime}$ bounded on $I$. Then $f$ is uniformly continuous.

## Workshop 3, Question 7.

Let $I \subseteq \mathbb{R}$ be an open interval and let $f: I \rightarrow \mathbb{R}$ continuous. Then $f$ uniformly continuous $\Leftrightarrow$ whenever sequences $\left(s_{n}\right),\left(t_{n}\right)$ in $I$ are s.t. $\left|s_{n}-t_{n}\right| \rightarrow 0$, then $\left|f\left(s_{n}\right)-f\left(t_{n}\right)\right| \rightarrow 0$.

Workshop 3, Question 8.
Let $f:[a, b] \rightarrow \mathbb{R}$ continuous. Then $f$ is uniformly continuous.
Exercise (Step Function Vector Space). The class of step functions is a vector space. Moreover, if $\phi$ and $\psi$ are step functions, then $\max \{\phi, \psi\}, \min \{\phi, \psi\},|\phi|$ and $\phi \psi$ are also step functions.

Exercise (Characterising Step Functions). Function $\phi$ is a step function $\Leftrightarrow \phi$ is of form:

$$
\phi(x)=\sum_{j=1}^{n} c_{j} \chi_{I_{j}}(x)
$$

where each $I_{j}$ is a bounded interval.
Lemma (Set Independence).
Let $\phi$ be a step function. Then $\int \phi$ is independent of the particular set
$\left\{x_{0}, x_{1}, \ldots, x_{n}\right\}$ with respect to which $\phi$ is a step function.

Proposition [Integration, Prop. 1].
Let $\phi, \psi$ be step functions, $\alpha, \beta \in \mathbb{R}$. Then

$$
\int(\alpha \phi+\beta \psi)=\alpha \int \phi+\beta \int \psi .
$$

Exercise (Integral Ordering).
Let $\phi, \psi$ be step functions. Then $\phi \leqslant \psi \Rightarrow$ $\int \phi \leqslant \int \psi$.

Theorem [Integration, Thrm. 1].
Let $f: \mathbb{R} \rightarrow \mathbb{R}$. Then $f$ Riemann-integrable $\Leftrightarrow$

$$
\begin{aligned}
& \sup \left\{\int \phi: \phi \text { step function, } \phi \leqslant f\right\}= \\
& \inf \left\{\int \psi: \psi \text { step function, } \psi \geqslant f\right\} .
\end{aligned}
$$

Theorem [Integration, Thrm. 2]. Let $f: \mathbb{R} \rightarrow \mathbb{R}$. Then $f$ is Riemann-integrable $\Leftrightarrow$ there exist sequences of step functions $\phi_{n}$ and $\psi_{n}$ s.t. $\forall n \in \mathbb{N}: \phi_{n} \leqslant f \leqslant \phi_{n}$ and

$$
\int \psi_{n}-\int \phi_{n} \rightarrow 0
$$

If $\phi_{n}$ and $\psi_{n}$ are any sequences of step functions satisfying the above, then

$$
\int \phi_{n} \rightarrow \int f \quad \text { and } \int \psi_{n} \rightarrow \int f
$$

as $n \rightarrow \infty$.
Exercise (Sum of Powers Estimate).
Let $n \in \mathbb{N}$, then for any integer $m \geqslant 1$ :

$$
\frac{n^{m+1}}{m+1} \leqslant \sum_{j=1}^{n} j^{m} \leqslant \frac{(n+1)^{m+1}}{m+1}
$$

Lemma [Integration, Lem. 1].
Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be bounded with bounded support $[a, b]$. Then the following is equivalent:
(i) $f$ is Riemann-integrable;
(ii) $\forall \varepsilon>0 \exists a=x_{0}<\ldots<x_{n}=b$ s.t. if

$$
M_{j}=\sup _{x \in I_{j}} f(x), \quad m_{j}=\inf _{x \in I_{j}} f(x)
$$

where $I_{j}=\left[x_{j-1}, x_{j}\right]$, then

$$
\sum_{j=1}^{n}\left(M_{j}-m_{j}\right)\left(x_{j}-x_{j-1}\right)<\varepsilon
$$

(iii) $\forall \varepsilon>0 \exists a=x_{0}<\ldots<x_{n}=b$ s.t., with $I_{j}=\left(x_{j-1}, x_{j}\right)$ for $j \geqslant 1$ :

$$
\sum_{j=1}^{n} \sup _{x, y \in I_{j}}|f(x)-f(y)|\left|I_{j}\right|<\varepsilon
$$

Theorem [Integration, Thrm. 3].
Let $f, g$ be Riemann-integrable, $\alpha, \beta \in \mathbb{R}$. Then
(a) $\alpha f+\beta g$ is Riemann-integrable and

$$
\int(\alpha f+\beta g)=\alpha \int f+\beta \int g
$$

(b) $f \geqslant 0 \Rightarrow \int f \geqslant 0$ and $f \geqslant g \Rightarrow \int f \geqslant \int g ;$
(c) $|f|$ is Riemann-integrable and

$$
\left|\int f\right| \leqslant \int|f|
$$

(d) $\max \{f, g\}$ and $\min \{f, g\}$ are Riemann-integrable;
(e) $f g$ is Riemann-integrable

Theorem [Integration, Thrm. 4].
Let $g:[a, b] \rightarrow \mathbb{R}$ be continuous, $f(x)=g(x)$ if $x \in[a, b], f(x)=0$ if $x \notin[a, b]$. Then $f$ is Riemann-integrable.

Theorem [Integration, Thrm. 5].
Let $g:[a, b] \rightarrow \mathbb{R}$ be Riemann-integrable. For $x \in[a, b]$ let

$$
G(x)=\int_{a}^{x} g
$$

Then $g$ continuous at some $x \in[a, b] \Rightarrow G$ differentiable at $x$ and $G^{\prime}(x)=g(x)$.

Theorem [Integration, Thrm. 6].
Let $f:[a, b] \rightarrow \mathbb{R}$ s.t. $f$ has continuous derivative $f^{\prime}$ on $[a, b]$. Then

$$
\int_{a}^{b} f^{\prime}=f(b)-f(a)
$$

Exercise (Integral Test).
Let $\left(a_{n}\right)$ be a non-negative sequence of numbers and $f:[1, \infty) \rightarrow(0, \infty)$ s.t.
(i) $\int_{1}^{n} f \leqslant K$ for some $K$ and all $n$ and
(ii) $a_{n} \leqslant f(x)$ for $n \leqslant x<n+1$.

Then $\operatorname{sum}_{n} a_{n}$ converges to a real number which is at most $K$.

Exercise (p-Series Test).
For $p>1, \sum 1 / n^{p}$ converges.
Workshop 5, Question 1.
Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be Riemann-integrable. Then $f$ is bounded with bounded support.
Workshop 5, Question 7.
Let $g:[a, b] \rightarrow \mathbb{R}, a<b$, be continuous and non-negative. Then $\int_{a}^{b} g=\Rightarrow g=0$ on $[a, b]$.
Exercise 5.2.0 (b).
Let $f$ be Riemann-integrable, $P$ any polynomial, then $P \circ f$ is Riemann-integrable. Hint: $f$ R-integrable $\Rightarrow f^{n}$ is R-integrable by Thrm. 3 linearity.

Exercise 5.2.6.
(a) Let $g_{n} \geqslant 0$ sequence of Riemann-integrable functions on $[a, b]$ s.t.

$$
\lim _{n \rightarrow \infty} \int_{a}^{b} g_{n}=0
$$

Then $f$ Riemann-integrable on $[a, b] \Rightarrow$

$$
\lim _{n \rightarrow \infty} \int_{a}^{b} f g_{n}=0
$$

Hint: $f$ is bounded $\Rightarrow f g_{n}$ is bounded \& Squeeze Thrm.

## Metric Spaces

Example [Wade 10.2].
Every Euclidean space $\mathbb{R}^{n}$ is a metric space with the usual metric $\rho(\vec{x}, \vec{y})=\|\vec{x}-\vec{y}\|$.
Definition [Wade 10.3].
$\mathbb{R}$ is a metric space with the discrete metric:

$$
\sigma(x, y)= \begin{cases}0 & x=y \\ 1 & x \neq y\end{cases}
$$

Example [Wade 10.4].
Let $(X, \rho)$ be a metric space and $E \subseteq X$. Then $E$ is a metric space with metric $\rho$, called a subspace of $X$.

## Exercise 10.4.10a.

$E \subset X$ compact $\Rightarrow E$ sequentially compact .
Hint: Arbitrary $x \in$,
$S=\left\{n \in \mathbb{N}: x_{n} \in B_{r(x)}(x)\right\}$ must be finite for $\left(x_{n}\right)$ not to have convergent subsequence. $E$ has open cover $\left\{B_{r}\left(x_{i}\right): 1 \leqslant i \leqslant k\right\} \Rightarrow \exists i$ s.t.
$B_{r}\left(x_{i}\right)$ infinite $\Rightarrow$ contradicts $S$ finite.
Example [Wade 10.6].
Let $\mathcal{C}[a, b]$ be the set of continuous functions $f:[a, b] \rightarrow \mathbb{R}$ and

$$
\|f\|:=\sup _{x \in[a, b]}|f(x)|
$$

Then $\rho(f, g):=\|f-g\|$ is a metric on $\mathcal{C}[a, b]$.
N.B.: Convergence in this metric spaces means uniform convergence.

Remark [Wade 10.9].
Every open ball is open, every closed ball is closed.
Remark [Wade 10.10].
Let $a \in X$. Then $X \backslash\{a\}$ is open and $\{a\}$ is closed.

Remark [Wade 10.11].
Let $(X, \rho)$ be an arbitrary metric space. Then $\emptyset$ and $X$ are both open $\mathcal{G}$ closed.
Example [Wade 10.12].
Every subset of discrete space $\mathbb{R}$ is both open $\varepsilon$ closed.

Theorem [Wade 10.14].
Let $X$ be a metric space.
i) A sequence in $X$ can have at most one limit.
ii) If $\left\{x_{n}\right\}$ in $X$ converges to $a$ and $\left\{x_{n_{k}}\right\}$ is any subsequence of $\left\{x_{n}\right\}$, then $\left\{x_{n_{k}}\right\}$ converges to $a$ as well.
iii) $\left\{x_{n}\right\}$ in $X$ is convergent $\Rightarrow\left\{x_{n}\right\}$ is bounded
iv) $\left\{x_{n}\right\}$ in $X$ is convergent $\Rightarrow\left\{x_{n}\right\}$ is Cauchy

Remark [Wade 10.15].
Let $\left\{x_{n}\right\}$ in $X$. Then $x_{n} \rightarrow a$ as $n \rightarrow \infty \Leftrightarrow$ for every open set $V$ s.t. $a \in V \exists N \in \mathbb{N}$ s.t.
$n \geqslant N \Rightarrow x_{n} \in V$.
Theorem [Wade 10.16].
Let $E \subseteq X$. Then $E$ is closed $\Leftrightarrow$ the limit of every convergent sequence $\left\{x_{k}\right\}$ in $E$ lies in $E$, i.e.:

$$
\lim _{k \rightarrow \infty} x_{k} \in E
$$

Remark [Wade 10.17].
The discrete space contains bounded sequences with have no convergent subsequences, e.g. $\{k\}$ with $k \in \mathbb{N}$.
Remark [Wade 10.18].
The metric space $\mathbb{Q}$ with usual metric contains Cauchy sequences which do not converge, e.g. $\left\{q_{k}\right\}$ in $\mathbb{Q}$ s.t. $q_{k} \rightarrow \sqrt{2}$.

Exercise 10.1.4.
In discrete metric space, $x_{n} \rightarrow a$ as $n \rightarrow \infty \Leftrightarrow$ $x_{n}=a$ for $n$ large.

## Exercise 10.1.5.

Let $x_{n}, y_{n}$ sequences in $(X, \rho)$ converge to same limit $a \in X$. Then $\rho\left(x_{n}, y_{n}\right) \rightarrow 0$ as $n \rightarrow \infty$.
The converse is false, e.g. $x_{n}=y_{n}=n$.
Exercise 10.1.6.
Let $\left(x_{n}\right)$ be Cauchy in $X$. Then $\left(x_{n}\right)$
converges $\Leftrightarrow\left(x_{n}\right)$ has a convergent
subsequence.
Remark [Wade 10.20].
If $X$ is a complete metric space, then

1) every Cauchy sequence in $X$ converges;
2) the limit of every Cauchy sequence in $X$ stays in $X$.
Theorem [Wade 10.21].
Let $X$ be a complete metric space and $E \subseteq X$.
Then $E$ is complete $\Leftrightarrow E$ is closed.
Remark (Cluster Point in Subspace).
Let $E \subseteq X$ be a subspace of $X$. The $a \in E$ is a cluster point in $E \Leftrightarrow \forall \delta>0$, the relative ball $B_{\delta}(a) \cap E$ contains infinitely many points.

Theorem [Wade 10.26].
Let $a \in X$ be a cluster point and
$f, g: X \backslash\{a\} \rightarrow Y$.
i) $\forall x \in X \backslash\{a\}: f(x)=g(x)$ and $f(x)$ has a limit as $x \rightarrow a \Rightarrow g(x)$ has a limit as $x \rightarrow a$ and

$$
\lim _{x \rightarrow a} g(x)=\lim _{x \rightarrow a} f(x)
$$

ii) Sequential Characterization of Limits:

$$
L:=\lim _{x \rightarrow a} f(x)
$$

exists $\Leftrightarrow f\left(x_{n}\right) \rightarrow L$ as $n \rightarrow \infty$ for every sequence $\left\{x_{n}\right\}$ in $X \backslash\{a\}$ s.t. $x_{n} \rightarrow a$ as $n \rightarrow \infty$.
iii) Let $Y=\mathbb{R}^{n} . f(x)$ and $g(x)$ have a limit as $x \rightarrow a \Rightarrow(f+g)(x),(f g)(x),(\alpha f)(x)$ and if $Y=\mathbb{R}$ and limit of $g(x) \neq 0$ also $(f / g)(x)$ have limits. In this case, the usual algebra of limits applies.
iv) Squeeze Theorem: Let $Y=\mathbb{R}$. Let $h: X \backslash\{a\} \rightarrow \mathbb{R}$ s.t. $\forall x \in X \backslash\{a\}:$ $g(x) \leqslant h(x) \leqslant f(x)$ and

$$
\lim _{x \rightarrow a} g(x)=\lim _{x \rightarrow a} f(x)=L
$$

$\Rightarrow$ limit of $h$ as $x \rightarrow a$ exists and

$$
\lim _{x \rightarrow a} h(x)=L
$$

v) Comparison Theorem: Let $Y=\mathbb{R}$.
$\forall x \in X \backslash\{a\}: f(x) \leqslant g(x)$ and $f, g$ have a limit as $x \rightarrow a$, then

$$
\lim _{x \rightarrow a} f(x) \leqslant \lim _{x \rightarrow a} g(x)
$$

Theorem [Wade 10.28].
Let $E \subseteq X$, non-empty, and $f, g: E \rightarrow Y$.
i) $f$ continuous at $a \in E \Leftrightarrow f\left(x_{n}\right) \rightarrow f(a)$ as $n \rightarrow \infty$ for every sequence $\left\{x_{n}\right\}$ in $E$ s.t. $x_{n} \rightarrow a$.
ii) Let $Y=\mathbb{R}^{n}$. f,g continuous at $a \in E \Rightarrow$ $f+g, f g, \alpha f$, for $\alpha \in \mathbb{R}$ are continuous at $a \in E$. Also, if $Y=\mathbb{R}$ and $g(a) \neq 0$, then $f / g$ continuous at $a \in E$.

Theorem [Wade 10.29].
Let $X, Y, Z$ be metric spaces and $a \in X$ a cluster point. Let $f: X \rightarrow Y, g: f(X) \rightarrow Z$. $f(x) \rightarrow L$ as $x \rightarrow a$ and $g$ continuous at $L \Rightarrow$

$$
\lim _{x \rightarrow a}(g \circ f)(x)=g\left(\lim _{x \rightarrow a} f(x)\right)
$$

Exercise 10.2.2.
Let $(X, d)$ be a metric space.
a) $a \in X$ isolated $\Leftrightarrow a$ not cluster point in $X$.
b) Discrete metric space has no cluster points.

Hint: a) $(\Leftarrow)$ not cluster $\Rightarrow B_{r}(a)$ finitely many elements, take $\rho$ minimum of distance of those to $a$, then $X \cap B_{\rho}(a)=\{a\}$.

## Exercise 10.2.3.

Let $E \subseteq X$. Then $a$ is a cluster point $\Leftrightarrow$ there exists sequence $\left(x_{n}\right)$ in $E \backslash\{a\}$ s.t. $x_{n} \rightarrow a$ as $n \rightarrow n$.
Hint: $(\Rightarrow) x_{n} \in E \cap B_{\frac{1}{n}}(a),(\Leftarrow) E \cap B_{r}(a)$ infinite as $a \neq x_{n}$.

## Exercise 10.2.4.

a) Let $E \subseteq X$, non-empty. Then $a$ is a cluster point for of $E \Leftrightarrow \forall r>0$ :
$\left(E \cap B_{r}(a)\right) \backslash\{a\} \neq \emptyset$.
b) Every bound infinite subset of $\mathbb{R}$ has at least one cluster point.
Hint: a) $(\Leftrightarrow) x_{n} \in\left(E \cap B_{\frac{1}{n}}(a)\right) \backslash\{a\}$ and Ex. 10.2.3. b) $\left(x_{n}\right)$ sequence in $E$ and

Bolzano-Weierstrass.
Workshop 7, Question 5.

Metrics $d, \rho$ strongly equivalent $\Rightarrow d, \rho$ equivalent.

## Workshop 7, Question 7.

Let $d, \rho$ be metrics on $X$. Then $d, \rho$ equivalent $\Leftrightarrow$ every subset of $X$ open with respect to $d$ is also open with respect to $\rho$ and vice-versa.

## Workshop 8, Question 11.

$X$ compact $\Rightarrow \forall r>0, X$ can be covered by finitely many open balls of radius $r$.
Hint: Consider open cover of open balls of radius $r$.

Workshop 8, Question 12.
Let $X$ be compact. Then $X$ is complete. Additionally, $X$ compact $\Leftrightarrow X$ is complete and can be covered by finitely many open balls of radius $r$ for any $r>0$.
Hint: $X$ compact $\Rightarrow$ sequentially compact, so
$\left(x_{n}\right)$ Cauchy sequence has convergent
subsequence $\left(x_{n}\right)$ converges.
Workshop 8, Question 13.
$X$ compact $\Leftrightarrow X$ sequentially compact.
Hint: Take ( $x_{n}$ ) Cauchy, has convergent subsequence by assumption $\Rightarrow$ converges $\Rightarrow X$ complete. Only need show that $\exists$ cover with finite number open balls. Assume none exists for $r>0$. Pick $x_{1} \in X$. Pick $x_{2} \in X$ s.t. $d\left(x_{1}, x_{2}\right)>r$, repeat to get $\left(x_{n}\right)$ s.t. $d\left(x_{m}, x_{n}\right)>r \forall m, n \Rightarrow$ not convergent $\Rightarrow$ contradiction.

## Topology

Theorem [Wade 10.31].
Let $X$ be a metric space.
i) The union of any collection of open sets in $X$ is open;
ii) The intersection of a finite collection of open sets in $X$ is open;
iii) The intersection of any collection of closed sets in $X$ is closed;
iv) The union of a finite collection of closed sets in $X$ is closed;
v) Let $V \subseteq X$ be open, $E \subseteq X$ be closed. Then $\bar{V} \backslash E$ is open, $E \backslash V$ is closed.

Remark 10.32.
The intersection of any collection of open sets is not necessarily open, e.g.

$$
\bigcap_{k \in \mathbb{N}}\left(-\frac{1}{k}, \frac{1}{k}\right)=\{0\} .
$$

The union of any collection of closed sets is not necessarily closed, e.g.

$$
\bigcup_{k \in \mathbb{N}}\left[\frac{1}{k+1}, \frac{k}{k+1}\right]=(0,1)
$$

Theorem [Wade 10.34].
Let $E \subseteq X$. Then
i) $E^{o} \subseteq E \subseteq \bar{E}$;
ii) $V$ open and $V \subseteq E \Rightarrow V \subseteq E^{o}$.
iii) $C$ closed and $C \supseteq E \Rightarrow C \supseteq E$.

Theorem [Wade 10.39].
Let $E \subseteq X$. Then $\partial E=\bar{E} \backslash E^{o}$.
Theorem [Wade 10.40].
Let $A, B \subseteq X$. Then
i) $(A \cup B)^{o} \supseteq A^{o} \cup B^{o},(A \cap B)^{o}=A^{o} \cap B^{o}$;
ii) $\overline{A \cup B}=\bar{A} \cup \bar{B}, \overline{A \cap B} \subseteq \bar{A} \cap \bar{B}$;
iii) $\partial(A \cup B) \subseteq \partial A \cup \partial B$, $\partial(A \cap B) \subseteq(A \cap \partial B) \cup(B \cap \partial A) \cup(\partial A \cap \partial B)$.

Exercise 10.3.4.
Let $A \subseteq B \subseteq X$. Then $\bar{A} \subseteq \bar{B} \& A^{o} \subseteq B^{o}$.
Remark [Wade 10.43].
The empty set and all finite subsets of a metric space are compact.

## Remark 10.44.

Every compact set is closed.
Hint: Assume $H$ compact \& not closed $\Rightarrow \exists$ sequence with limit $x$ not in $H . y \in H$ and $r(y):=\rho(x, y) / 2, x \neq H \Rightarrow r(y)>0$. Open cover of $B_{r(y)}(y) \mathrm{w} /$ finite subcover
$\left\{B_{r\left(y_{j}\right)}\left(y_{j}\right)\right\} \cdot r=\min \left\{r\left(y_{j}\right)\right\} . x_{k} \rightarrow x \Rightarrow$ $x_{k} \in B_{r}(x)$ for $k$ large. $x_{k} \in B_{r}(x) \cap H \Rightarrow$
$x_{k} \in B_{r\left(y_{j}\right)}\left(y_{j}\right)$ for some $j$. Then with $r_{j} \geqslant$ $\rho\left(x_{k}, y_{j}\right) \geqslant \rho\left(x, y_{j}\right)-\rho\left(x_{k}, x\right)=$
$2 r_{j}-\rho\left(x_{k}, x\right)>2 r_{j}-r \geqslant 2 r_{j}-r_{j} \Rightarrow$ contradiction.
Remark [Wade 10.46].
Every closed subset of a compact set is compact.
Hint: $E \subseteq H$ closed $\mathrm{w} / H$ compact s.t. $\mathcal{V}$ is open cover of $E . E^{c}=X \backslash E$ open $\Rightarrow \mathcal{V} \cup E^{c}$ cover $H$. $H$ compact $\Rightarrow$ finite subcover $\mathcal{V}_{0}$ and $H \subseteq E^{c} \cup \mathcal{V}_{0}$, but $E \cap E^{c}=\emptyset \Rightarrow \mathcal{V}_{0}$ finite subcover of $E$.
Theorem [Wade 10.46].
Let $H \subseteq X, X$ being a metric space. $H$
compact $\Rightarrow H$ closed $\mathcal{E}$ bounded.

## Remark 10.47.

Given an arbitrary metric space, closed $\mathcal{E}$ bounded $\nRightarrow$ compact in general.
Exercise 10.4.2.
Let $A, B \subseteq X$ be compact. Then $A \cup B$ and $A \cap B$ are compact.
Hint: Combine subcovers for $A \cup B$; note
$A \cap B \subset A$ closed \& Thrm. 10.46.
Exercise 10.4.3.
Let $E \subseteq \mathbb{R}$ be compact and non-empty. Then $\sup E$ and $\inf E$ belong to $E$.
Hint: Existence by boundedness.
Approximation Property gives
$\sup E \leqslant x_{n} \leqslant \sup E+1 / n$ and Squeeze
Theorem.
Exercise 10.4.8.
(a) Cantor Intersection Theorem: Let
$H_{k+1} \subseteq H_{k}$ be nested sequence of compact, non-empty sets in metric space $X$. Then $\bigcap_{k=1}^{\infty} H_{k} \neq \emptyset$.
Hint: Assume $\bigcap_{k=1}^{\infty} H_{k}=\emptyset .\left\{H_{k}^{c}\right\}$ open cover of $H_{1} \Rightarrow$ finite subcover $H_{k_{i}}, 1 \leqslant i \leqslant n$. $H_{k}$ nested $\Rightarrow H_{k}^{c}$ nested $\Rightarrow s=\max \left\{k_{i}\right\}$ then $H_{1} \subset H_{s}^{c} \Rightarrow \emptyset=H_{s} \cap H_{1}=H_{s}$, contradiction.
Remark [Wade 10.55].
Let $E \subseteq X$. If $\exists A, B \subseteq X$, both open s.t.

$$
\begin{aligned}
E \subseteq A \cup B, & A \cap B=\emptyset \\
A \cap E \neq \emptyset, & B \cap E \neq \emptyset
\end{aligned}
$$

i.e. $A, B$ separate $E$, then $E$ is not connected.

## Theorem [Wade 10.56].

$E \subseteq \mathbb{R}$ is connected $\Leftrightarrow E$ is an interval.
Remark (Preimage of Open Balls).
Let $X, Y$ be metric spaces and $f: X \rightarrow Y$.
Then $f$ is continuous $\Leftrightarrow$

$$
B_{\delta}(a) \subseteq f^{-1}\left(B_{\varepsilon}(f(a))\right)
$$

## Theorem [Wade 10.58].

Let $f: X \rightarrow Y$. Then $f$ continuous $\Leftrightarrow f^{-1}(V)$ is open in $X$ for every open $V$ in $Y$.
Hint: $(\Rightarrow) f^{-1}(V)$ non-empty, let $a \in f^{-1}(V)$,
i.e. $f(a) \in V \Rightarrow$ choose $\varepsilon$ s.t. $B_{\varepsilon}(f(a)) \subseteq V$. $f$
continuous $\Rightarrow$ choose $\delta$ s.t.
$B_{\delta}(a) \subseteq f^{-1}\left(B_{\varepsilon}(f(a))\right) .(\Leftarrow) \varepsilon>0, a \in X$. $V=B_{\varepsilon}(f(a))$ open and by assumption $f^{-1}(V)$ open. $a \in f^{-1}(V) \Rightarrow \exists \delta>0$ s.t.
$B_{\delta}(a) \subseteq f^{-1}(V) \Rightarrow f$ continuous.
Corollary [Wade 10.59].
Let $E \subseteq X$ and $f: E \rightarrow Y$. Then $f$ continuous on $E \Leftrightarrow f^{-1}(V) \cap E$ is relatively open in $E$ for every open $V$ in $Y$.

Remark (Continuous Inverse Invariance). Open \& Closed sets are invariant under inverse images by continuous functions.

Exercise 10.5.5.
Let $E \subseteq X$ and $E \subseteq A \subseteq \bar{E}$ and $E$ connected. Then $A$ is connected.
Hint: Assume $A$ disconnected then Remark
10.55 for $A . U \cap E \neq \emptyset$ by contradiction $\Rightarrow$
$\exists x \in U$ s.t. $x \in A \backslash E . A \subset \bar{E} \Rightarrow x$ cluster point of $E \Rightarrow \exists r>0$ s.t. $B_{r}(x) \subset U$ with infinitely many points from $E$ so $E \cap U \neq \emptyset$. Similarly $E \cap V \neq \emptyset \Rightarrow$ contradicts $E$ connected.

Exercise 10.5.11.
Let $\left\{E_{\alpha}\right\}_{\alpha \in A}$ collection of connected sets s.t. $\bigcap_{\alpha \in A} E_{\alpha} \neq \emptyset$. Then $\bigcup_{\alpha \in A} E_{\alpha}$ is connected. Hint: Contradiction and Remark 10.55.

Theorem [Wade 10.61].
$H \subseteq X$ compact and $f: H \rightarrow Y$ continuous $\Rightarrow$ $f(H)$ compact in $Y$.

Theorem [Wade 10.62].
$E \subseteq X$ connected and $f: E \rightarrow Y$ continuous $\Rightarrow f(E)$ connected in $Y$.

Theorem [Wade 10.63] (Extreme Value Theorem).
Let $H \subseteq X$, non-empty $\xi$ compact and $f: H \rightarrow \mathbb{R}$ continuous. Then

$$
\begin{aligned}
M & :=\sup \{f(x): x \in H\}, \\
m & :=\inf \{f(x): x \in H\}
\end{aligned}
$$

are finite real numbers and $\exists x_{M}, x_{m} \in H$ s.t. $M=f\left(x_{M}\right)$ and $m=f\left(x_{m}\right)$.

Theorem [Wade 10.64].
Let $H \subseteq X$ be compact and $f: H \rightarrow Y$
injective (1-1) $\mathcal{E}$ continuous. Then $f^{-1}$ is continuous on $f(H)$.
Workshop 11, Question 2-5.
Every open, connected set in $\mathbb{R}^{n}$ is

## path-connected.

Hint: $U$ set of $x, y \in E$ s.t. path exists, $V$ s.t. does not. Show $E \subset U \cup V, U \cap V=\emptyset$, $U \cap E \neq \emptyset . U$ is path-connected. Show $U, V$ are open, $y \in U$ and as $E$ open $B_{r}(y) \subseteq E$, let $z \in B_{r}(y)$ then $x, z$ path-connected as $x, y$ are. Similar reasoning for $V$ open.

Exercise 10.6.5 (Intermediate Value Theorem).
Let $E \subseteq X$ be connected, $f: E \rightarrow \mathbb{R}$
continuous and $a, b \in E$ with $f(a)<f(b)$.
Then $\forall y$ s.t. $f(a)<y<f(b) \exists x \in E$ s.t.
$f(x)=y$
Hint: $E$ connected, $f$ continuous $\Rightarrow f(E)$
connected and as subset of $\mathbb{R}$ is interval, so $[f(a), f(b)] \subset f(E)$. So $f(a)<y<f(b) \Rightarrow$ $y \in f(E)$.

## Exercise 10.6.9.

Let $X$ be connected. Then $f: X \rightarrow \mathbb{R}$ non-constant, continuous $\Rightarrow X$ uncountably many points.
Hint: Connected subsets in $\mathbb{R}$ are intervals $(a, b)$ and $g:(a, b) \rightarrow X$ is injective, so $g((a, b)) \subset X$ same size as $(a, b)$.

## Contraction Mappings

Exercise [Contraction Mapping].
Let $f$ be a contraction. Then $f$ is continuous
Theorem (Banach's Contraction Mapping Theorem).
Let $(X, d)$ be a complete metric space,
$f: X \rightarrow X$ a contraction. Then there exists
unique $x \in X$ s.t. $f(x)=x$.
N.B.: It is important that $f(X) \subseteq X$.

Hint: Pick $x_{0} \in X$ and $f\left(x_{n}\right)=x_{n+1}$ as contraction $\Rightarrow d\left(x_{n}, x_{n+1}\right) \leqslant \alpha^{n} d\left(x_{0}, x_{1}\right)$. Use triangle inequality \& finite geometric series to show $d\left(x_{m}, x_{n}\right) \leqslant \frac{\alpha^{n}}{1-\alpha} d\left(x_{0}, x_{1}\right) \Rightarrow\left(x_{n}\right)$
Cauchy, as $X$ complete $\Rightarrow\left(x_{n}\right)$ converges to $x \in X . f$ continuous $\Rightarrow f(x)=f\left(\lim x_{n}\right)=$ $\lim f\left(x_{n}\right)=\lim x_{n+1}=x$. Uniqueness: $x, y \in X, f(x)=x \& f(y)=y \Rightarrow d(x, y)=$ $d(f(x), f(y)) \leqslant \alpha d(x, y) \Rightarrow d(x, y)=0$.

## Exercise [Contraction Mapping].

Let ( $X, d$ ) be a complete metric space and $f: X \rightarrow X$ s.t. $f^{(n)}=f \circ f \circ \ldots \circ f$ a contraction. Then $f$ has a unique fixed point. N.B.: $f$ itself may not be a contraction.

## Workshop 10, Question 8.

Let $(X, d)$ be compact and $f: X \rightarrow X$ s.t. $d(f(x), f(y)) \leqslant d(x, y)$ for all $x \neq y \in X$. Then $f$ has a unique fixed point.
Hint: $\phi(x)=d(x, f(x))$, continuous, so image is closed \& bounded subset of $\mathbb{R}$ as $X$ compact. $f$ without fixed point $\Rightarrow \phi>0$ and $\inf \phi=k>0$ and $\exists x \in X$ s.t. $d(x, f(x))=k$.
$d(f(x), f(f(x)))<d(x, f(x))=k$, contradicts $k$ infimum.

## Miscellaneous

Remark (Geometric Sum).

$$
\sum_{k=0}^{n} r^{k}=\frac{1-r^{n+1}}{1-r}
$$

Remark Product to Sum (
). $f g=\frac{1}{4}\left((f+g)^{2}-(f-g)^{2}\right)$
N.B.: Used in proof of Cauchy-Schwarz for functions.

## Definitions

## Convergence

Definition [Wade 7.1].
Let $S \subseteq \mathbb{R}$, non-empty. A sequence of functions $f_{n}: S \rightarrow \mathbb{R}$ converges pointwise on $S \Leftrightarrow$
$f(x)=\lim _{n \rightarrow \infty} f_{n}(x)$ exists for each $x \in S$.
N.B.: $N$ may depend on $x$.

Definition [Wade 7.7].
Let $S \subseteq \mathbb{R}$, non-empty. A sequence of functions $f_{n}: S \rightarrow \mathbb{R}$ converges uniformly on $S$ to function $f \Leftrightarrow \forall \varepsilon>0 \exists N \in \mathbb{N}$ s.t.:

$$
n \geqslant N \Rightarrow\left|f_{n}(x)-f(x)\right|<\varepsilon, \quad \forall x \in S .
$$

N.B.: $N$ independent of $x$.

Definition (Ex. 7.1.3).
Let $f_{n}: S \rightarrow \mathbb{R}$ be a sequence of functions. If $\exists M>0 \forall x \in S, n \in \mathbb{N}$ s.t. $\left|f_{n}(x)\right| \leqslant M$, then the sequence of functions is uniformly bounded.

Definition [Wade 7.13].
Let $S \subseteq \mathbb{R}, f_{k}: S \rightarrow \mathbb{R}$ and
$s_{n}(x):=\sum_{k=1}^{n} f_{k}(x)$, for $x \in S, n \in \mathbb{N}$.
i) $\sum_{k=1}^{\infty} f_{k}$ converges pointwise on $S \Leftrightarrow$ sequence $s_{n}(x)$ converges pointwise on $S$;
ii) $\sum_{k=1}^{\infty} f_{k}$ converges uniformly on $S \Leftrightarrow$ sequence $s_{n}(x)$ converges uniformly on $S$;
iii) $\sum_{k=1}^{\infty} f_{k}$ converges absolutely (pointwise) on $S \Leftrightarrow$ sequence $\sum_{k=1}^{\infty}\left|f_{k}\right|$ converges for each $x \in S$.

## Power Series

Definition (Power Series).
Let $\left(a_{n}\right)$ be sequence of real numbers, $c \in \mathbb{R}$. A power series is a series of the form:

$$
\sum_{n=0}^{\infty} a_{n}(x-c)^{n}
$$

where $a_{n}$ are the coefficients, $c$ is the centre.
Definition (Radius of Convergence).
The radius of convergence $R$ of power series $\sum_{n=0}^{\infty} a_{n}(x-c)^{n}$ is

$$
R=\sup \left\{r \geqslant 0:\left(a_{n} r^{n}\right) \text { is bounded }\right\}
$$

unless $\left(a_{n} r^{n}\right)$ is bounded for all $r \geqslant 0$, then
$R=\infty$. I.e. $R$ is unique number s.t. for $r<R$, $\left(a_{n} r^{n}\right)$ is bound, for $r>R,\left(a_{n} r^{n}\right)$ is unbound.

Definition (Analytic Function).
A function $f$ is analytic on
$S=\{x \in \mathbb{R}:|x-c|<r\}$ if there is a power series centred at $c$ that converges to $f$ on $S$.

## Riemann Integration

Definition (Uniform Continuity).
Let $I \subseteq \mathbb{R}$ be an interval, $f: I \rightarrow \mathbb{R}$. We say $f$ is uniformly continuous on $I$ if $\forall \varepsilon>0 \exists \delta>0$ s.t. for $x, y \in I$ :

$$
|x-y|<\delta \Rightarrow|f(x)-f(y)|<\varepsilon
$$

Definition (Characteristic Function).
Let $E \subseteq \mathbb{R}$, then $\chi_{E}: \mathbb{R} \rightarrow \mathbb{R}$ is the characteristic function if $\chi_{E}(x)=1$ if $x \in E$, $\chi_{E}(x)=0$ if $x \notin E$.

Definition (Area Under the Curve). Let $I \subset \mathbb{R}$ be a bounded interval. Then

$$
\int \chi_{I}=\operatorname{length}(I) .
$$

Definition [Integration, Def. 1].
We say $\phi: \mathbb{R} \rightarrow \mathbb{R}$ is a step function if there exist real numbers $x_{0}<x_{1}<\ldots<x_{n}$, for some $n \in \mathbb{N}$, s.t.
(i) $\phi(x)=0$ for $x<x_{0}$ and $x>x_{n}$;
(ii) $\phi$ constant on $\left(x_{j-1}, x_{j}\right), 1 \leqslant j \leqslant n$.

Definition (Bounded Support).
A function $f$ has bounded support if $f(x)=0$ for $x \notin[c, d]$, where $[c, d]$ is some bounded interval.

Definition [Integration, Def. 2].
Let $\phi$ be a step function with respect to
$\left\{x_{0}, x_{1}, \ldots, x_{n}\right\}$, where $\phi(x)=c_{j}$ for $x \in\left(x_{j-1}, x_{j}\right)$, then

$$
\int \phi:=\sum_{j=1}^{n} c_{j}\left(x_{j}-x_{j-1}\right) .
$$

Definition [Integration, Def. 3].
Let $f: \mathbb{R} \rightarrow \mathbb{R}$. Then $f$ is Riemann-integrable if $\forall \varepsilon>0 \exists \phi, \psi$ step functions s.t. $\phi \leqslant f \leqslant \psi$ and

$$
\int \psi-\int \phi<\varepsilon
$$

Definition [Integration, Def. 4].
If $f$ is Riemann-integrable, then we define:

$$
\begin{aligned}
\int f:= & \sup \left\{\int \phi: \phi \text { step function, } \phi \leqslant f\right\}= \\
& \inf \left\{\int \psi: \psi \text { step function, } \psi \geqslant f\right\}
\end{aligned}
$$

Definition (Definite Integral).
Let $f: I \rightarrow \mathbb{R}$, where $I$ is bounded interval open/closed at end points $a \leqslant b$. Let
$\tilde{f}(x)=f(x)$ for $x \in I$ and $f(x)=0$ for $x \notin I$. $\tilde{f}$
Riemann-integrable $\Rightarrow f$ Riemann-integrable on $I$ and

$$
\int_{I} f=\int_{a}^{b} f=\int_{a}^{b} f(x) d x:=\int \tilde{f}
$$

is the definite integral of $f$ on $I$.
Definition (Improper Integral).
Let $f: \mathbb{R} \rightarrow \mathbb{R}$ be possibly unbounded, let

$$
f_{n}(x)=\operatorname{mid}\{-n, f(x), n\} \chi_{[-n, n]}(x)
$$

and

$$
F_{n}(x)=\min \{|f(x)|, n\} \chi_{[-n, n]}(x)
$$

If $\sup _{n} \int F_{n}<\infty$, then the improper integral of $f$ over interval $I$ is

$$
\int_{I} f:=\lim _{n \rightarrow \infty} \int_{I} f_{n}
$$

## Metric Spaces

Definition [Wade 10.1].
A metric space is a set $X$ together with a function $\rho: X \times X \rightarrow \mathbb{R}$ (the metric of X ) which satisfies the following properties for $x, y, z \in X$ :
(i) Positive definite: $\rho(x, y) \geqslant 0$ with $\rho(x, y)=0 \Leftrightarrow x=y ;$
(ii) Symmetric: $\rho(x, y)=\rho(y, x)$;
(iii) Triangle Inequality:

$$
\rho(x, y) \leqslant \rho(x, z)+\rho(z, y)
$$

N.B.: $\rho(x, y)$ is finite valued by definition.

Definition [Wade 10.7].
Let $a \in X$ and $r>0$. The open ball (in $X$ ) with centre $a$ and radius $r$ is the set

$$
B_{r}(a):=\{x \in X: \rho(x, a)<r\}
$$

and the closed ball (in $X$ ) with centre $a$ and radius $r$ is the set

$$
\{x \in X: \rho(x, a) \leqslant r\}
$$

Definition [Wade 10.8].
i) A set $V \subseteq X$ is open $\Leftrightarrow \forall x \in V \exists \varepsilon>0$ s.t. open ball $B_{\varepsilon}(x) \subseteq V$.
ii) A set $E \subseteq X$ is closed $\Leftrightarrow$ complement $E^{c}:=X \backslash E$ is open.

Definition [Wade 10.13].
Let $\left\{x_{n}\right\}$ be a sequence in $X$.
i) $\left\{x_{n}\right\}$ converges (in X ) if $\exists a \in X$ (the limit of $\left.x_{n}\right)$ s.t. $\forall \varepsilon>0 \exists N \in \mathbb{N}$ s.t.:

$$
n \geqslant N \Rightarrow \rho\left(x_{n}, a\right)<\varepsilon
$$

ii) $\left\{x_{n}\right\}$ is Cauchy if $\forall \varepsilon>0 \exists N \in \mathbb{N}$ s.t.:

$$
n, m \geqslant N \Rightarrow \rho\left(x_{n}, x_{m}\right)<\varepsilon
$$

iii) $\left\{x_{n}\right\}$ is bounded if $\exists M>0, b \in X$ s.t.

$$
\rho\left(x_{n}, b\right) \leqslant M, \quad \forall n \in \mathbb{N}
$$

Definition [Wade 10.19].
A metric space $X$ is complete $\Leftrightarrow$ every
Cauchy sequence $\left\{x_{n}\right\}$ in $X$ converges to some point in $X$.

Definition [Wade 10.22].
A point $a \in X$ is a cluster point $\Leftrightarrow \forall \delta>0$, $B_{\delta}(a)$ contains infinitely many points.

Definition (Relative Ball).
Let $E \subseteq X$ be a subspace of $X$. An open ball in $E$ centred at $a$ is defined as

$$
B_{r}^{E}(a):=\{x \in E: \rho(x, a)<r\}
$$

and as metric on $X$ and $E$ are the same, is of the form

$$
B_{r}^{E}(a)=B_{r}(a) \cap E
$$

where $B_{r}(a)$ is an open ball in X. $B_{r}^{E}(a)$ is called relative ball (in $E$ ). The case with closed balls is analogous.

Definition [Wade 10.25].
Let $a \in X$ be a cluster point and
$f: X \backslash\{a\} \rightarrow Y$. Then $f(x) \rightarrow L$ as $x \rightarrow a \Leftrightarrow$ $\forall \varepsilon>0 \exists \delta>0$ s.t.:

$$
0<\rho(x, a)<\delta \Rightarrow \tau(f(x), L)<\varepsilon
$$

Definition [Wade 10.27].
Let $E \subseteq X$, non-empty, and $f: E \rightarrow Y$.
i) $f$ is continuous at point $a \in E \Leftrightarrow$ $\forall \varepsilon>0 \exists \delta>0$ s.t.
$\rho(x, a)<\delta$ and $x \in E \Rightarrow \tau(f(x), f(a))<\varepsilon$.
ii) $f$ is continuous on $E \Leftrightarrow f$ continuous for every $x \in E$. N.B.: This is valid whether $a$ is cluster point or not.

Definition (Isolated Points).
Let $(X, d)$ be a metric space, $a \in X$. Then $a$ is isolated if $\exists r>0$ s.t. $B_{r}(a)=\{a\}$.

Definition (Strong Equivalence).
Two metrics $d$ and $\rho$ on $X$ are strongly equivalent if $\exists A, B$ s.t.

$$
\begin{aligned}
& d(x, y) \leqslant A \rho(x, y) \\
& \rho(x, y) \leqslant B d(x, y), \quad \forall x, y \in X
\end{aligned}
$$

Definition (Equivalence).
Two metrics $d$ and $\rho$ on $X$ are equivalent if $\forall x \in X, \varepsilon>0 \exists \delta>0$ s.t.

$$
\begin{aligned}
& d(x, y)<\delta \Rightarrow \rho(x, y)<\varepsilon \text { and } \\
& \rho(x, y)<\delta \Rightarrow d(x, y)<\varepsilon
\end{aligned}
$$

## Topology

Definition [Wade 10.33].
Let $X$ be a metric space and $E \subseteq X$.
i) The interior of $E$ is the set

$$
E^{o}:=\bigcup\{V: V \subseteq E \text { and } V \text { open in } X\}
$$

ii) The closure of $E$ is the set

$$
\bar{E}:=\bigcap\{B: B \supseteq E \text { and } B \text { closed in } X\}
$$

Definition [Wade 10.37].
Let $E \subset X$. The boundary of $E$ is the set

$$
\begin{array}{r}
\partial E:=\{x \in X: \forall r>0, \\
B_{r}(x) \cap E \neq \emptyset \text { and } \\
\left.B_{r}(x) \cap E^{c} \neq \emptyset\right\}
\end{array}
$$

## Definition [Wade 10.41].

Let $\mathcal{V}=\left\{V_{\alpha}\right\}_{\alpha \in A}$ be a collection of subsets of metric space $X$ and let $E \subseteq X$.
i) $\mathcal{V}$ covers $E(\mathcal{V}$ is a covering of $E) \Leftrightarrow$

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

ii) $\mathcal{V}$ is an open covering of $E \Leftrightarrow \mathcal{V}$ covers $E$ and each $V_{\alpha}$ is open.
iii) Let $\mathcal{V}$ be a covering of $E . \mathcal{V}$ has a finite/countable subcovering $\Leftrightarrow$ there is a finite/countable subset $A_{0} \subseteq A$ s.t.
$\left\{V_{\alpha}\right\}_{\alpha \in A_{0}}$ covers $E$.

## Definition [Wade 10.42].

Let $H \subseteq X$ with $X$ being a metric space. $H$ is compact $\Leftrightarrow$ every open covering of $H$ has finite subcover.

Definition 10.4.10a.
$E \subseteq X$ is sequentially compact $\Leftrightarrow$ every
sequence ( $x_{n}$ ) in $E$ has a convergent subsequence with limit in $E$.

## Definition [Wade 10.53].

Let $X$ be a metric space.
i) A pair of non-empty open sets $U, V$ in $X$ separates $X \Leftrightarrow X=U \cup V$ and $U \cap V=\emptyset$.
ii) $X$ is connected $\Leftrightarrow X$ cannot be separated by any pair of open sets $U, V$.

## Definition [Wade 10.54].

Let $X$ be a metric space and $E \subseteq X$.
i) $U \subseteq E$ is relatively open in $E \Leftrightarrow \exists V \subseteq X$, s.t. $V$ open and $U=E \cap V$.
ii) $A \subseteq E$ is relatively closed in $E \Leftrightarrow$ $\exists \bar{C} \subseteq X$, s.t. $C$ closed and $A=E \cap C$.

## Contraction Mappings

Definition (Contraction).
Let $(X, d)$ be a metric space. A function
$f: X \rightarrow X$ is a contraction if $\exists \alpha$ with
$0<\alpha<1$ s.t.:

$$
d(f(x), f(y)) \leqslant \alpha d(x, y), \quad \forall x, y \in X
$$

Constant $\alpha$ is called the contraction constant of $f$.

Definition (Fixed Point).
Let $f: X \rightarrow X$. If $x \in X$ is s.t. $f(x)=x$, then $x$ is a fixed point of $f$.

