

### Review of point set topology and metric spaces

A *distance*  $(p, q)$  between points  $p, q$  in a metric space satisfies

- $\text{dist}(p, q) > 0$  if  $p \neq q$ ;  $\text{dist}(p, p) = 0$ .
- $\text{dist}(p, q) = \text{dist}(q, p)$ .
- $\text{dist}(p, q) + \text{dist}(q, r) \geq \text{dist}(p, r)$ .

A sequence  $p_k$  converges to  $p$  in a metric space  $X$  iff for any  $\varepsilon > 0$  there exists a natural number  $N$  such that for every  $k > N$ ,  $\text{dist}(p_k, p) < \varepsilon$ . A sequence  $p_k$  is *Cauchy* iff for any  $\varepsilon > 0$  there exists a natural number  $N$  such that for every  $k, l > N$ ,  $\text{dist}(p_k, p_l) < \varepsilon$ . A sequence in  $\mathbf{R}^n$  converges iff all the coordinate sequences converge.

Let  $X, Y$  be metric spaces, and let  $f$  be a function from  $X$  to  $Y$ .  $f$  is *continuous at*  $x \in X$  iff one of the following two equivalent conditions holds:

- for any sequence  $x_k \rightarrow x$  in  $X$ ,  $f(x_k) \rightarrow f(x)$  in  $Y$ ;
- for any  $\varepsilon > 0$  there exists a  $\delta > 0$  such that if  $\text{dist}_X(x', x) < \delta$  then  $\text{dist}_Y(f(x'), f(x)) < \varepsilon$ .

The function  $f$  is *continuous* iff one of the following three equivalent conditions holds:

- $f$  is continuous at every point of  $X$ ;
- for any open set  $U \subset Y$ ,  $f^{-1}(U)$  is open in  $X$ .
- for any closed set  $V \subset Y$ ,  $f^{-1}(V)$  is closed in  $X$ .

A function  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  is continuous iff all its coordinate functions are continuous.

$\mathbf{R}^n$  review:

- inner products and norm in  $\mathbf{R}^n$ ; Cauchy-Schwarz inequality;
- different definitions of distance give rise to the same open sets in  $\mathbf{R}^n$ .

Some useful facts about  $\mathbf{R}^n$ :

- a subset of  $\mathbf{R}^n$  is *compact* iff it is *closed* and *bounded*.
- a ball in  $\mathbf{R}^n$  is *convex*.
- an *open* subset of  $\mathbf{R}^n$  is connected iff it's path connected (not true for arbitrary subsets of  $\mathbf{R}^n$ ).

Open and closed sets:

- a set  $A$  is open iff every point  $x$  in  $A$  is an *interior point* of  $A$ , i.e. if  $x$  has a neighborhood (an open ball centered at  $x$ ) which is contained in  $A$ .
- a set  $A$  is closed iff every *limit point*  $x$  of  $A$  (a limit of a sequence of points in  $A$ ) is contained in  $A$ ;
- $A$  is open iff its complement is closed;
- arbitrary union of open sets is open, arbitrary intersection of closed sets is closed;
- *finite* intersection of open sets is open, *finite* union of closed sets is closed;
- the empty set and the whole space are both open and closed.

Interior, exterior, and boundary:

- a point  $x$  is in the *interior* of  $A$  (denoted  $\text{Int}A$ ) iff it's an interior point of  $A$ ;
- a point  $x$  is in the *exterior* of  $A$  (denoted  $\text{Ext}A$ ) iff it's an interior point of the complement  $A$ ;

- a point  $x$  is on the *boundary* of  $A$  (denoted  $\text{Bd}A$ ) iff it's neither an interior nor an exterior point of  $A$ , i.e. if in every neighborhood of  $x$  there are points from  $A$  and the complement of  $A$ ;
- $\text{Int}A, \text{Ext}A$  and  $\text{Bd}A$  are disjoint; their union is the whole space;
- $A$  is open iff  $A = \text{Int}A$ ,  $B$  is closed iff  $\text{Bd}B \subseteq B$ .

Let  $f, g$  be continuous functions into  $\mathbf{R}$ , and let  $a, b$  be real numbers. Then  $af + bg, fg$  are continuous, and  $f/g$  is continuous provided  $g \neq 0$ . Also, if  $f : X \rightarrow Y$  is continuous,  $g : Y \rightarrow Z$  is continuous on  $f(X)$ , then their composition  $g(f(x))$  is a continuous function from  $X$  to  $Z$ . Continuous functions map compact (connected, path connected) sets into compact (connected, path connected) sets.

Compact sets:

- $A$  is *compact* iff every sequence in  $A$  has a subsequence converging to a point in  $A$ ;
- a closed subset of a compact set is compact;
- a continuous function attains a maximum and a minimum on a compact set (extreme value theorem);
- a continuous function on a compact set is uniformly continuous.

Complete sets:

- $A$  is *complete* iff every Cauchy sequence in  $A$  converges to a point in  $A$ ;
- a closed subset of a complete metric space is complete;
- $\mathbf{R}^n$  is complete;
- the space of continuous functions on an interval where  $\text{dist}(f, g) = \max|f - g|$  is complete (here convergence is equivalent to the uniform convergence).

Convex, path connected and connected sets:

- a subset  $A$  of a vector space  $X$  is *convex* iff for every  $x, y \in A$  the *segment* from  $x$  to  $y$  (i.e. the set  $t \cdot x + (1 - t) \cdot y, 1 \geq t \geq 0$ ) is contained in  $A$ ;
- $A$  is *path(wise) connected* iff every two points in  $A$  can be joined by a path (a continuous mapping from a closed interval into  $X$ ) in  $A$ ;
- $A$  is *connected* iff it is not a union of two nonempty, disjoint, relatively open (in  $A$ ) sets;
- a metric space  $X$  is connected if the only subsets of  $X$  which are both open and closed are the empty set and  $X$  itself;
- (convex) implies (path connected) implies (connected), but not vice versa!
- a subset of  $\mathbf{R}$  is connected iff it's an interval;
- a continuous function into  $\mathbf{R}$  maps connected sets into intervals (i.e. intermediate value theorem holds for connected sets);
- a ball in  $\mathbf{R}^n$  is convex.

Two more useful facts about such sets:

- an arbitrary intersection of convex sets is convex;
- an arbitrary union of (path) connected sets whose intersection is nonempty is also (path) connected.