

Metric Spaces

- **Definition:** A *metric space* is a pair (X, d) where X is a non-empty set and $d : X \times X \mapsto [0, \infty)$ satisfies $d(x, x) = 0$ for all x in X , $d(x, y) = d(y, x) > 0$ for $x \neq y$ in X , and $d(x, z) \leq d(x, y) + d(y, z)$ for x, y , and z in X .
- **Definition:** In a metric space (X, d) , $U \subset X$ is an *open set* if $U = \emptyset$ or for each x in U , there is $\epsilon > 0$ such that $\{y \in X : d(x, y) < \delta\} \subset U$. A set $F \subset X$ is called *closed* if $X \setminus F$ is an open set in X .
- **Definition:** We say a *sequence* (x_n) in X , a *metric space*, *converges to* y if for each $\epsilon > 0$, there is N so that $n > N$ implies $d(x_n, y) < \epsilon$.
- **Theorem:** If F is a subset of X , a metric space, then F is closed if and only if for every convergent sequence (x_n) of points in F , say $\lim_{n \rightarrow \infty} x_n = y$, then y is in F , also.
- **Definition:** We say *the sequence* (x_n) in X , a *metric space*, *is a Cauchy sequence* if for each $\epsilon > 0$, there is N so that $m, n > N$ implies $d(x_n, x_m) < \epsilon$.
- **Definition:** We say *the metric space* X *is complete* if every Cauchy sequence in X converges.
- **Examples:** \mathbb{R} and \mathbb{C} are complete metric spaces with $d(w, z) = |w - z|$ and \mathbb{R}^n and \mathbb{C}^n are complete metric spaces with $d(w, z) = \|w - z\|$.
- **Definition:** We say G , a *subset of the metric space* X , *is connected* if there are no open subsets U and V of X so that $U \cap V = \emptyset$ but $G \cap U$ and $G \cap V$ are both non-empty.
- **Theorem:** In \mathbb{R} , a set is connected if and only if it is a finite or infinite interval.
- **Definition:** We say K , a *subset of the metric space* X , *is compact* if for every collection of open sets $\{U_j\}_{j \in J}$ with $K \subset \bigcup_{j \in J} U_j$ (an *open cover of* K , there are finitely many $U_{j_1}, U_{j_2}, \dots, U_{j_n}$ such that $K \subset \bigcup_{k=1}^n U_{j_k}$ (a *finite subcover*).
- **Theorem:** If X is a metric space and K is a compact subset of X , then K is a closed and bounded set. If K is a compact subset of X and F is a subset of K that is closed in X , then F is compact.
- **Theorem:** In \mathbb{R}^n or \mathbb{C}^n , a subset K is a compact subset if and only if K is a closed and bounded set.
- **Definition:** If X and Y are metric spaces and $f : X \mapsto Y$ is a function mapping X into Y , we say f is *continuous* if for every open subset U in Y , the set $f^{-1}(U)$ is open in X .
- **Theorem:** If f is a function mapping the metric space X into Y , then f is continuous if and only if for every closed subset F of Y , the set $f^{-1}(F)$ is closed in X .
- **Theorem:** If f is a function mapping the metric space X into Y , then f is continuous if and only if for (x_n) a sequence in X with $\lim_{n \rightarrow \infty} x_n = z$ then $\lim_{n \rightarrow \infty} f(x_n) = f(z)$ in Y .
- **Theorem:** If f is a continuous function mapping the metric space X into Y and K is a compact subset of X , then $f(K)$ is a compact subset of Y .
- **Theorem:** If f is a continuous function mapping the metric space X into Y and A is a connected subset of X , then $f(A)$ is a connected subset of Y .
- **Corollary:** If f is a continuous, real valued function on the interval $[a, b] \subset \mathbb{R}$, then there are numbers c_1 and c_2 in $[a, b]$ so that $f([a, b]) = [f(c_1), f(c_2)]$.

- **Definition:** If X and Y are metric spaces and $f : X \mapsto Y$ is a function mapping X into Y , we say f is *injective or 1-to-1* if, for x_1 and x_2 points of X , $f(x_1) = f(x_2)$ implies $x_1 = x_2$ and we say f is *surjective or onto* if for each y in Y , there is a point x of X for which $f(x) = y$. If f is injective and surjective, defining $g : Y \mapsto X$ by $g(y) = x$ if $f(x) = y$, then $g(f(x)) = x$ for all x in X and $f(g(y)) = y$ for all y in Y . In this case, the function g is called the *inverse function for f* and we write $g = f^{-1}$. This introduces possible confusion between f^{-1} as a set function and f^{-1} as a point function, but the relation between them, if they both exist, is $f^{-1}(\{y\}) = \{g(y)\} = \{f^{-1}(y)\}$.
- **Theorem:** Suppose X is a compact metric space and Y is a metric space. If f is a continuous, injective and surjective function mapping X onto Y , then Y is compact and f^{-1} is a continuous function mapping Y onto X .

Null Subsets or Subsets of Measure Zero of \mathbb{R}

- A subset F of \mathbb{R} is called a *null set* or *set of measure zero* if for each $\epsilon > 0$, there are real numbers $a_n < b_n$ for $n = 1, 2, 3, \dots$ such that $\sum_n |b_n - a_n| < \epsilon$ and $F \subset \bigcup_{n=1}^{\infty} (a_n, b_n)$, that is F can be covered by a open intervals of arbitrarily small *total* length.
- **Examples:** For r a real number, $\{r\}$ is a set of measure zero and $[0, 1]$ is set that is *not* measure zero.
- **Theorem:** A countable union of sets of measure zero is a set of measure zero.
- **Corollary:** Every countable subset of the real numbers is a set of measure zero.
- **Examples:** The set \mathbb{Q} of rational numbers is a set of measure zero. The set

$$\Omega = \{x \in \mathbb{R} : x \text{ has a decimal expansion consisting of only 0's and 1's}\}$$
 is an uncountable set of measure zero and $[0, 1]$ is an uncountable set that is *not* measure zero.