Amouncements

- PSI due tomorrow

9:30 in class

- revised PSI posted

+ typo in #2(c)

#### Econ 204 2016

Lecture 4

Outline

- 1. Open and Closed Sets
- 2. Continuity in Metric Spaces

**Definition 1.** Let (X,d) be a metric space. A set  $A \subseteq X$  is open if

$$\forall x \in A \ \exists \varepsilon > 0 \ s.t. \ B_{\varepsilon}(x) \subseteq A$$

A set  $C \subseteq X$  is closed if  $X \setminus C$  is open.

Jerost Eyex: d(x,y)ce}CA  $B_{\epsilon}$  (x) B not open: ZE> 0 s.t. BE(X) EB

**Example:** (a,b) is open in the metric space  ${f E}^1$  ( ${f R}$  with the usual

Euclidean metric). Given  $x \in (a, b)$ , a < x < b. Let

Then 
$$\varepsilon = \min\{x - a, b - x\} > 0$$

$$\xi \ge -(x - a)$$

$$\xi \le b - x$$

$$y \in B_{\varepsilon}(x) \Rightarrow y \in (x - \varepsilon, x + \varepsilon)$$

$$\subseteq (x - (x - a), x + (b - x))$$

$$= (a, b)$$

so  $B_{\varepsilon}(x) \subseteq (a,b)$ , so (a,b) is open.

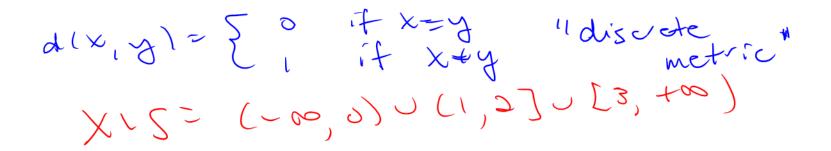
Notice that  $\varepsilon$  depends on x; in particular,  $\varepsilon$  gets smaller as x nears the boundary of the set.

**Example:** In  $E^1$ , [a,b] is closed.  $R \setminus [a,b] = (-\infty,a) \cup (b,\infty)$  is a union of two open sets, which must be open.

**Example:** In the metric space X=[0,1] (0,1] is open. With [0,1] as the underlying metric space,

$$B_{\varepsilon}(0) : B_{\varepsilon}(0) = \{x \in [0,1] : |x-0| < \varepsilon\} = [0,\varepsilon)$$

Thus, openness and closedness depend on the underlying metric space as well as on the set.



**Example:** Most sets are neither open nor closed. For example, in  $E^1$ ,  $[0,1] \cup (2,3)$  is neither open nor closed.

S (1) \(\frac{1}{2}\)

**Example:** An open set may consist of a single point. For example, if  $X = \mathbb{N}$  and d(m, n) = |m - n|, then

$$B_{1/2}(1) = \{ m \in \mathbb{N} : |m-1| < 1/2 \} = \{ 1 \}$$

Since 1 is the only element of the set  $\{1\}$  and  $B_{1/2}(1)=\{1\}\subseteq\{1\}$ , the set  $\{1\}$  is open.

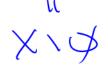
**Example:** In any metric space (X,d) both  $\emptyset$  and X are open, and both  $\emptyset$  and X are closed.

To see that  $\emptyset$  is open, note that the statement

$$\forall x \in \emptyset \ \exists \varepsilon > 0 \ B_{\varepsilon}(x) \subseteq \emptyset$$

is vacuously true since there aren't any  $x \in \emptyset$ . To see that X is open, note that since  $B_{\varepsilon}(x)$  is by definition  $\{z \in X : d(z,x) < \varepsilon\}$ , it is trivially contained in X.

Since  $\emptyset$  is open, X is closed; since X is open,  $\emptyset$  is closed.





Example: Open balls are open sets.

Suppose  $y \in B_{\varepsilon}(x)$ . Then  $d(x,y) < \varepsilon$ . Let  $\delta = \varepsilon - d(x,y) > 0$ . If

 $d(z,y) < \delta$ , then

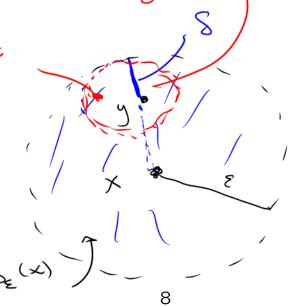
$$d(z,x) \leq d(z,y) + d(y,x) \geq \varepsilon$$

$$< \delta + d(x,y)$$

$$= \varepsilon - d(x,y) + d(x,y)$$

$$= \varepsilon$$

so  $B_{\delta}(y) \subseteq B_{\epsilon}(x)$ , so  $B_{\varepsilon}(x)$  is open.



**Theorem 1** (Thm. 4.2). Let (X,d) be a metric space. Then

- 1.  $\emptyset$  and X are both open, and both closed.
- 2. The union of an arbitrary (finite, countable, or uncountable) collection of open sets is open.
- 3. The intersection of a finite collection of open sets is open.
- Proof. 1. We have already shown this.

2. Suppose  $\{A_{\lambda}\}_{{\lambda}\in{\Lambda}}$  is a collection of open sets.

$$x \in \bigcup_{\lambda \in \Lambda} A_{\lambda} \Rightarrow \exists \lambda_0 \in \Lambda \text{ s.t. } x \in A_{\lambda_0}$$

$$\Rightarrow \exists \varepsilon > 0 \text{ s.t. } B_{\varepsilon}(x) \subseteq A_{\lambda_0} \subseteq \bigcup_{\lambda \in \Lambda} A_{\lambda}$$

so  $\cup_{\lambda \in \Lambda} A_{\lambda}$  is open.

3. Suppose  $A_1, \ldots, A_n \subseteq X$  are open sets. If  $x \in \bigcap_{i=1}^n A_i$ , then

SO

$$\exists \varepsilon_1 > 0, \dots, \varepsilon_n > 0 \text{ s.t. } B_{\varepsilon_1}(x) \subseteq A_1, \dots, B_{\varepsilon_n}(x) \subseteq A_n$$

- o The union of a finite collection of closed sets is closed.
- o The intersection of an arbitrary ( finite, countable uncountable) collection of closed sets is closed,

 $A_{n} = (-\frac{1}{n}, \frac{1}{n}) \quad n \in \mathbb{N} \quad \bigcap_{n=1}^{\infty} A_{n} = 307$ 

Let\*

$$\varepsilon = \min\{\varepsilon_1, \dots, \varepsilon_n\} > 0$$

Then

$$B_{\varepsilon}(x) \subseteq B_{\varepsilon_1}(x) \subseteq A_1, \dots, B_{\varepsilon}(x) \subseteq B_{\varepsilon_n}(x) \subseteq A_n$$

SO

$$B_{\varepsilon}(x) \subseteq \bigcap_{i=1}^{n} A_{i}$$

which proves that  $\bigcap_{i=1}^{n} A_i$  is open.

<sup>\*</sup>Note this is where we need the fact that we are taking a finite intersection. The infimum of an infinite set of positive numbers could be zero. And the intersection of an infinite collection of open sets need not be open.

# Interior, Closure, Exterior and Boundary

**Definition 2.** • The interior of A, denoted int A, is the largest open set contained in A (the union of all open sets contained in A).

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• The closure of A, denoted  $\overline{A}$ , is the smallest closed set containing A (the intersection of all closed sets containing A)

A not closed (=) A & A

- The exterior of A, denoted  $\operatorname{ext} A$ , is the largest open set contained in  $X \setminus A$ .
- The boundary of A, denoted  $\partial A = \overline{(X \setminus A)} \cap \overline{A}$

# Interior, Closure, Exterior and Boundary

**Example:** Let  $A = [0, 1] \cup (2, 3)$ . Then

$$\begin{aligned}
int A &= (0,1) \cup (0,3) \\
\bar{A} &= C0,1 \cup C0,3 \\
ext A &= int (X \setminus A) = int (C0,0) \cup (0,3) \cup (0,3,100) \\
&= (-20,0) \cup (0,3) \cup (0,3,100) \\
\partial A &= (\overline{X \setminus A}) \cap \overline{A} \\
&= (-20,0) \cup (0,3) \cup (0,3,100) \\
&= (0,1) \cup (0,3) \cup (0,3) \cup (0,3) \\
&= (0,1) \cup (0,3) \cup (0,3) \cup (0,3) \cup (0,3) \\
&= (0,1) \cup (0,3) \cup (0,3) \cup (0,3) \cup (0,3) \cup (0,3) \\
&= (0,1) \cup (0,3) \cup ($$

#### Sequences and Closed Sets

**Theorem 2** (Thm. 4.13). A set A in a metric space (X,d) is closed if and only if

$$\{x_n\} \subset A, x_n \to x \in X \Rightarrow x \in A$$

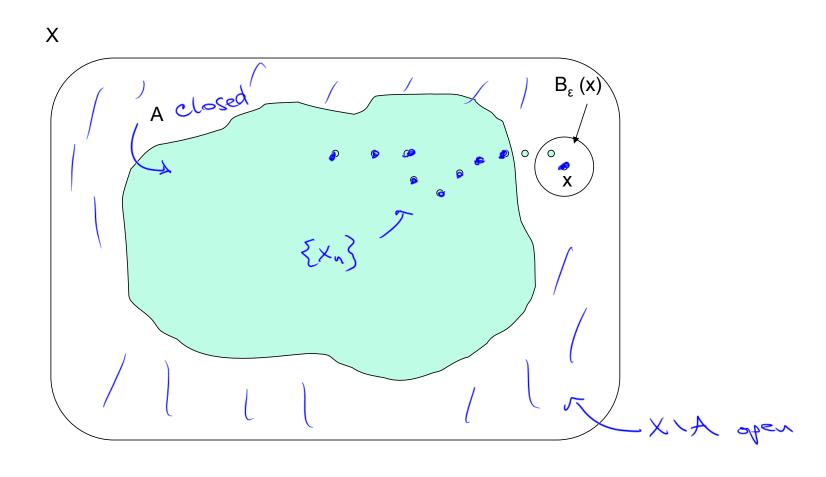
*Proof.* Suppose A is closed. Then  $X \setminus A$  is open. Consider a convergent sequence  $x_n \to x \in X$ , with  $x_n \in A$  for all n. If  $x \notin A$ ,  $x \in X \setminus A$ , so there is some  $\varepsilon > 0$  such that  $B_{\varepsilon}(x) \subseteq X \setminus A$  (why?). Since  $x_n \to x$ , there exists  $N(\varepsilon)$  such that

$$n > N(\varepsilon) \implies x_n \in B_{\varepsilon}(x)$$
  
 $\Rightarrow x_n \in X \setminus A$   
 $\Rightarrow x_n \notin A$ 

contradiction. Therefore,

$$\{x_n\} \subset A, x_n \to x \in X \Rightarrow x \in A$$

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Conversely, suppose

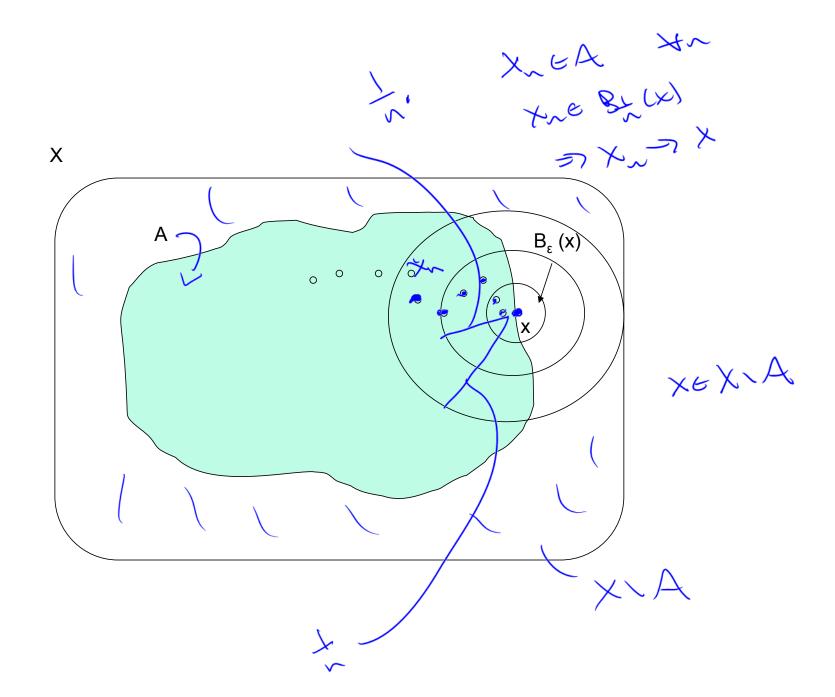
$$\{x_n\} \subset A, x_n \to x \in X \Rightarrow x \in A$$

We need to show that A is closed, i.e.  $X \setminus A$  is open. Suppose not, so  $X \setminus A$  is not open. Then there exists  $x \in X \setminus A$  such that for every  $\varepsilon > 0$ ,

$$B_{\varepsilon}(x) \not\subseteq X \setminus A$$

so there exists  $y \in B_{\varepsilon}(x)$  such that  $y \notin X \setminus A$ . Then  $y \in A$ , hence

$$B_{\varepsilon}(x) \cap A \neq \emptyset$$
  $\forall \varepsilon > 0$ 



3) Xne By (x) GBE (X)

Construct a sequence  $\{x_n\}$  as follows: for each n, choose

$$x_n \in B_{\frac{1}{n}}(x) \cap A$$

Given  $\varepsilon > 0$ , we can find  $N(\varepsilon)$  such that  $N(\varepsilon) > \frac{1}{\varepsilon}$  by the Archimedean Property, so  $n > N(\varepsilon) \Rightarrow \frac{1}{n} < \frac{1}{N(\varepsilon)} < \varepsilon$ , so  $x_n \to x$ . Then  $\{x_n\} \subseteq A, \ x_n \to x$ , so  $x \in A$ , contradiction. Therefore,  $X \setminus A$  is open, so A is closed.

**Definition 3.** Let (X,d) and  $(Y,\rho)$  be metric spaces. A function  $f: X \to Y$  is continuous at a point  $x_0 \in X$  if

$$\forall \varepsilon > 0 \ \exists \delta(x_0, \varepsilon) > 0 \ s.t. \ d(x, x_0) < \delta(x_0, \varepsilon) \Rightarrow \rho(f(x), f(x_0)) < \varepsilon$$

f is continuous if it is continuous at every element of its domain.

Note that  $\delta$  can depend on  $x_0$  and  $\varepsilon$ .

Continuity at  $x_0$  requires:

- $f(x_0)$  is defined; and
- either
  - $x_0$  is an isolated point of X, i.e.  $\exists \varepsilon > 0$  s.t.  $B_{\varepsilon}(x_0) = \{x_0\}$ ; or
  - $\lim_{x\to x_0} f(x)$  exists and equals  $f(x_0)$

Suppose  $f: X \to Y$  and  $A \subseteq Y$ . Define

$$f^{-1}(A) = \{x \in X : f(x) \in A\}$$

**Theorem 3** (Theorem 6.14). Let (X,d) and  $(Y,\rho)$  be metric spaces, and  $f: X \to Y$ . Then f is continuous if and only if

$$f^{-1}(A)$$
 is open in  $X \ \forall A \subseteq Y$  s.t.  $A$  is open in  $Y$ 

Alternatively, f is continuous  $\iff f^{-1}(C)$  is closed in X for every closed  $C \subseteq Y$ .

*Proof.* Suppose f is continuous. Given  $A \subseteq Y$ , A open, we must show that  $f^{-1}(A)$  is open in X. Suppose  $x_0 \in f^{-1}(A)$ . Let  $y_0 = f(x_0) \in A$ . Since A is open, we can find  $\varepsilon > 0$  such that  $B_{\varepsilon}(y_0) \subseteq A$ . Since f is continuous, there exists  $\delta > 0$  such that

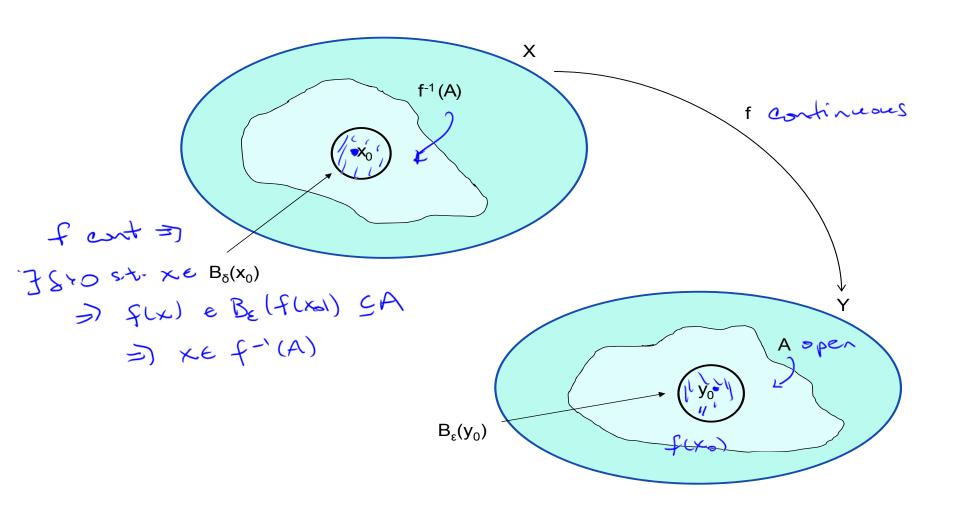
$$d(x, x_0) < \delta \implies \rho(f(x), f(x_0)) < \varepsilon$$

$$\Rightarrow f(x) \in B_{\varepsilon}(y_0) = f(x_0)$$

$$\Rightarrow f(x) \in A$$

$$\Rightarrow x \in f^{-1}(A)$$

so  $B_{\delta}(x_0) \subseteq f^{-1}(A)$ , so  $f^{-1}(A)$  is open.



Conversely, suppose

$$f^{-1}(A)$$
 is open in  $X \ \forall A \subseteq Y$  s.t.  $A$  is open in  $Y$ 

We need to show that f is continuous. Let  $x_0 \in X$ ,  $\varepsilon > 0$ . Let  $A = B_{\varepsilon}(f(x_0))$ . A is an open ball, hence an open set, so  $f^{-1}(A)$  is open in X.  $x_0 \in f^{-1}(A)$ , so there exists  $\delta > 0$  such that  $B_{\delta}(x_0) \subseteq f^{-1}(A)$ .

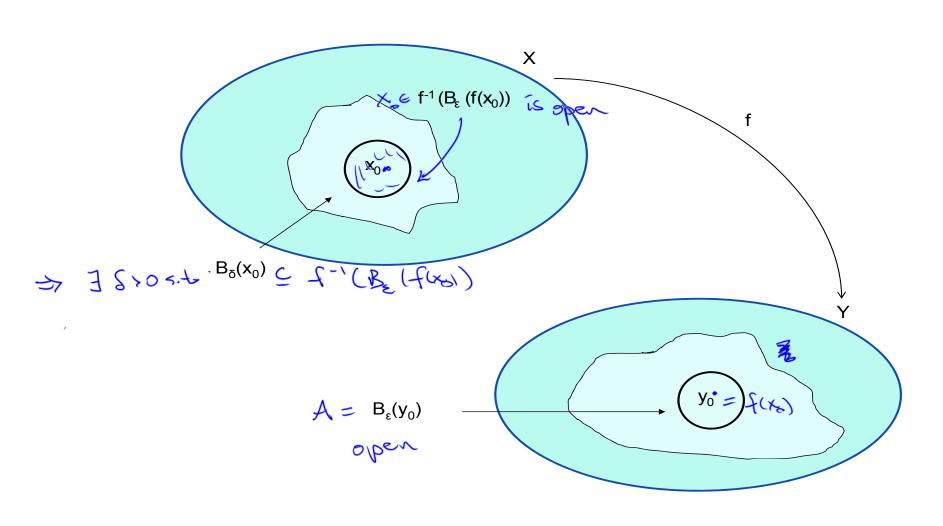
$$d(x, x_0) < \delta \implies x \in B_{\delta}(x_0)$$

$$\Rightarrow x \in f^{-1}(A)$$

$$\Rightarrow f(x) \in A(= B_{\varepsilon}(f(x_0)))$$

$$\Rightarrow \rho(f(x), f(x_0)) < \varepsilon$$

# fix xoex, 200



Thus, we have shown that $f$ is continuous arbitrary point in $X,\ f$ is continuous.	at $x_0$ ; sinc	ce $x_0$ is an

The composition of continuous functions is continuous:

**Theorem 4** (Slightly weaker version of Thm. 6.10). Let  $(X, d_X)$ ,  $(Y, d_Y)$  and  $(Z, d_Z)$  be metric spaces. If  $f: X \to Y$  and  $g: Y \to Z$  are continuous, then  $g \circ f: X \to Z$  is continuous.

*Proof.* Suppose  $A \subseteq Z$  is open. Since g is continuous,  $g^{-1}(A)$  is open in Y; since f is continuous,  $f^{-1}(g^{-1}(A))$  is open in X.

open

We claim that

$$f^{-1}(g^{-1}(A)) = (g \circ f)^{-1}(A)$$

Observe

$$x \in f^{-1}(g^{-1}(A)) \Leftrightarrow f(x) \in g^{-1}(A)$$
$$\Leftrightarrow g(f(x)) \in A$$
$$\Leftrightarrow (g \circ f)(x) \in A$$
$$\Leftrightarrow x \in (g \circ f)^{-1}(A)$$

which establishes the claim. This shows that  $(g \circ f)^{-1}(A)$  is open in X, so  $g \circ f$  is continuous.  $\Box$ 

## Uniform Continuity

**Definition 4** (Uniform Continuity). Let (X,d) and  $(Y,\rho)$  be metric spaces. A function  $f: X \to Y$  is uniformly continuous if

$$\forall \varepsilon > 0 \ \exists \delta(\varepsilon) > 0 \ s.t. \ \forall x_0 \in X, \ d(x, x_0) < \delta(\varepsilon) \Rightarrow \rho(f(x), f(x_0)) < \varepsilon$$

Notice the important contrast with continuity: f is continuous means

$$\forall x_0 \in X, \varepsilon > 0 \ \exists \delta(x_0, \varepsilon) > 0 \ \text{s.t.} \ d(x, x_0) < \delta(x_0, \varepsilon) \Rightarrow \rho(f(x), f(x_0)) < \varepsilon$$

# Uniform Continuity

**Example:** Consider 
$$f:(0,1) \to \mathbb{R}$$
 given by 
$$f(x) = \frac{1}{x}, \ x \in (0,1]$$

f is continuous (why?). We will show that f is **not** uniformly continuous.

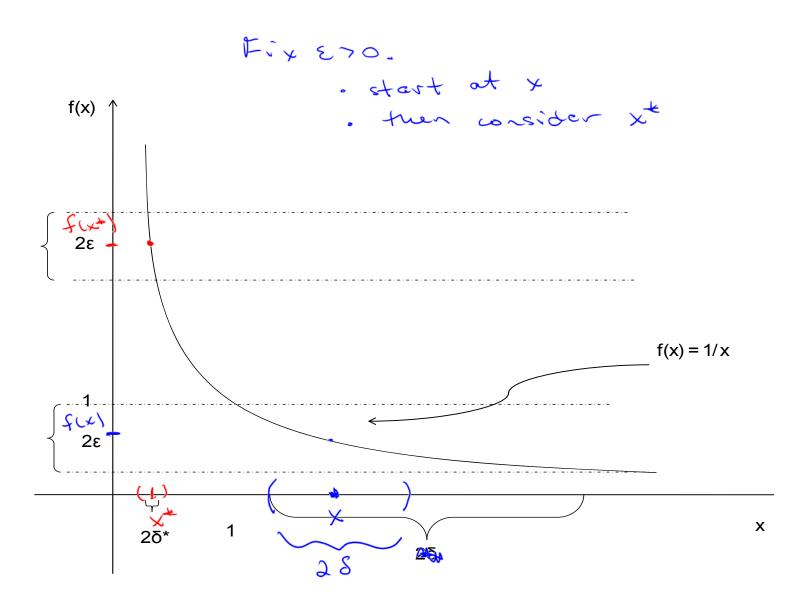
Let 
$$\xi_0 = 1$$
 - Take any  $\xi > 0$  with  $\xi \ge 1$ .

Set  $x = \xi |_3$  and  $y = \xi |_6$ . So

 $|x - y| = \xi |_6 < \xi$ 

But  $|f(x) - f(y)| = \frac{|x - y|}{|x - y|} = \left(\frac{\xi / 6}{\xi^2 / 18}\right)$ 
 $= \frac{3}{\xi} > 1$ 

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Fix 
$$\varepsilon > 0$$
 and  $x_0 \in (0,1]$ . If  $x = \frac{x_0}{1+\varepsilon x_0}$ , then 
$$x = \frac{1+\varepsilon x_0}{1+\varepsilon x_0} > 1$$

$$x = \frac{\frac{1}{x_0} + \varepsilon x_0}{1+\varepsilon x_0} < x_0$$

$$\frac{1}{x} - \frac{1}{x_0} > 0$$

$$|f(x) - f(x_0)| = \left|\frac{1}{x} - \frac{1}{x_0}\right|$$

$$= \frac{1}{x} - \frac{1}{x_0}$$

$$= \frac{1+\varepsilon x_0}{x_0} - \frac{1}{x_0}$$

$$= \frac{\varepsilon x_0}{1+\varepsilon x_0}$$

An easier estimate:

Notice that  $\frac{1}{x}$  is decreasing on (0,1), so

$$x < x_0 \Rightarrow \frac{1}{x} - \frac{1}{x_0} > 0$$

Now look for the point  $x < x_0$  such that

$$\frac{1}{x} - \frac{1}{x_0} = \varepsilon$$

$$\frac{1}{x} = \frac{1}{x_0} + \varepsilon$$

$$= \frac{1 + \varepsilon x_0}{x_0}$$

$$\Rightarrow x = \frac{x_0}{1 + \varepsilon x_0}$$

Note for x' > 0,  $x' < x \Rightarrow f(x') - f(x_0) > \varepsilon$ 

Thus,  $\delta(x_0,\varepsilon)$  must be chosen small enough so that

$$\left|\frac{x_0}{1+\varepsilon x_0}-x_0\right|\geq \delta(x_0,\varepsilon)$$

$$\delta(x_0, \varepsilon) \leq x_0 - \frac{x_0}{1 + \varepsilon x_0}$$

$$= \frac{\varepsilon(x_0)^2}{1 + \varepsilon x_0}$$

$$< \varepsilon(x_0)^2$$

which converges to zero as  $x_0 \to 0$ . So there is no  $\delta(\varepsilon)$  that will work for all  $x_0 \in (0,1]$ .

## Uniform Continuity

**Example:** If  $f: \mathbf{R} \to \mathbf{R}$  and f'(x) is defined and uniformly bounded on an interval [a,b], then f is uniformly continuous on [a,b]. However, even a function with an unbounded derivative may be uniformly continuous. Consider

$$f(x) = \sqrt{x}, \ x \in [0, 1]$$

f is continuous (why?). We will show that f is uniformly continuous. Given  $\varepsilon > 0$ , let  $\delta = \varepsilon^2$ . Then given any  $x_0 \in [0,1]$ ,

 $|x-x_0|<\delta$  implies by the Fundamental Theorem of Calculus

$$|f(x) - f(x_0)| = \left| \int_{x_0}^x \frac{1}{2\sqrt{t}} dt \right|$$

$$\leq \int_0^{|x - x_0|} \frac{1}{2\sqrt{t}} dt$$

$$= \sqrt{|x - x_0|}$$

$$< \sqrt{\delta}$$

$$= \sqrt{\varepsilon^2}$$

$$= \varepsilon$$

Thus, f is uniformly continuous on [0,1], even though  $f'(x) \to \infty$  as  $x \to 0$ .

## Lipschitz Continuity

**Definition 5.** Let X, Y be normed vector spaces,  $E \subseteq X$ . A function  $f: X \to Y$  is Lipschitz on E if

 $\exists K>0 \ s.t. \ \|f(x)-f(z)\|_Y \leq K\|x-z\|_X \ \ \forall x,z \in E$  f is locally Lipschitz on E if

 $\forall x_0 \in E \ \exists \varepsilon > 0 \ s.t. \ f \ is Lipschitz \ on \ B_{\varepsilon}(x_0) \cap E$ 

## Notions of Continuity

Lipschitz continuity is stronger than either continuity or uniform continuity:

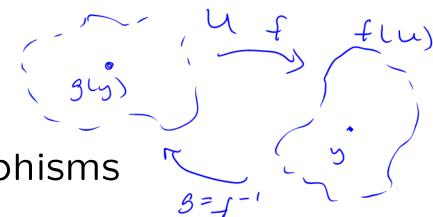
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Lip cdut > \neg locally Lipschitz \Rightarrow continuous Lipschitz \Rightarrow uniformly continuous
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Every  $C^1$  function is locally Lipschitz. (Recall that a function  $f: \mathbf{R}^m \to \mathbf{R}^n$  is said to be  $C^1$  if all its first partial derivatives exist and are continuous.)

#### Homeomorphisms

**Definition 6.** Let (X,d) and  $(Y,\rho)$  be metric spaces. A function  $f: X \to Y$  is called a homeomorphism if it is one-to-one, onto, continuous, and its inverse function is continuous.

Topological properties are invariant under homeomorphism:



Homeomorphisms

Suppose that f is a homeomorphism and  $U \subset X$ . Let  $g = f^{-1}$ :

$$Y o X$$
. Then  $f$  maps open sets to spen sets  $y \in g^{-1}(U) \Leftrightarrow g(y) \in U$   $\Leftrightarrow y \in f(U)$   $\Leftrightarrow g(y) \in U$   $\Rightarrow f(U)$  is open in  $f(X), \rho$   $\Rightarrow f(U)$  is open in  $f(X), \rho$ 

This says that (X,d) and  $(f(X),\rho|_{f(X)})$  are identical in terms of properties that can be characterized solely in terms of open sets; such properties are called "topological properties."