Announcements

- PS 2 due tomorrow

  Tuesday 8/2

Econ 204 2022

Lecture 6

Outline

0. Contraction Mapping Theorem
1. Open Covers
2. Compactness
3. Sequential Compactness
4. Totally Bounded Sets
5. Heine-Borel Theorem
6. Extreme Value Theorem

$d(T(x), T(y)) \leq \beta d(x,y)$ $\forall x, y \in X$

$\beta < 1$

Contraction Mapping Theorem

Theorem 11 (Thm. 7.16, Contraction Mapping Theorem)**.** *Let (X, d) be a nonempty complete metric space and $T : X \to X$ a contraction with modulus $\beta < 1$. Then*

1. *T has a unique fixed point x^*.*

2. *For every $x_0 \in X$, the sequence $\{x_n\}$ where*

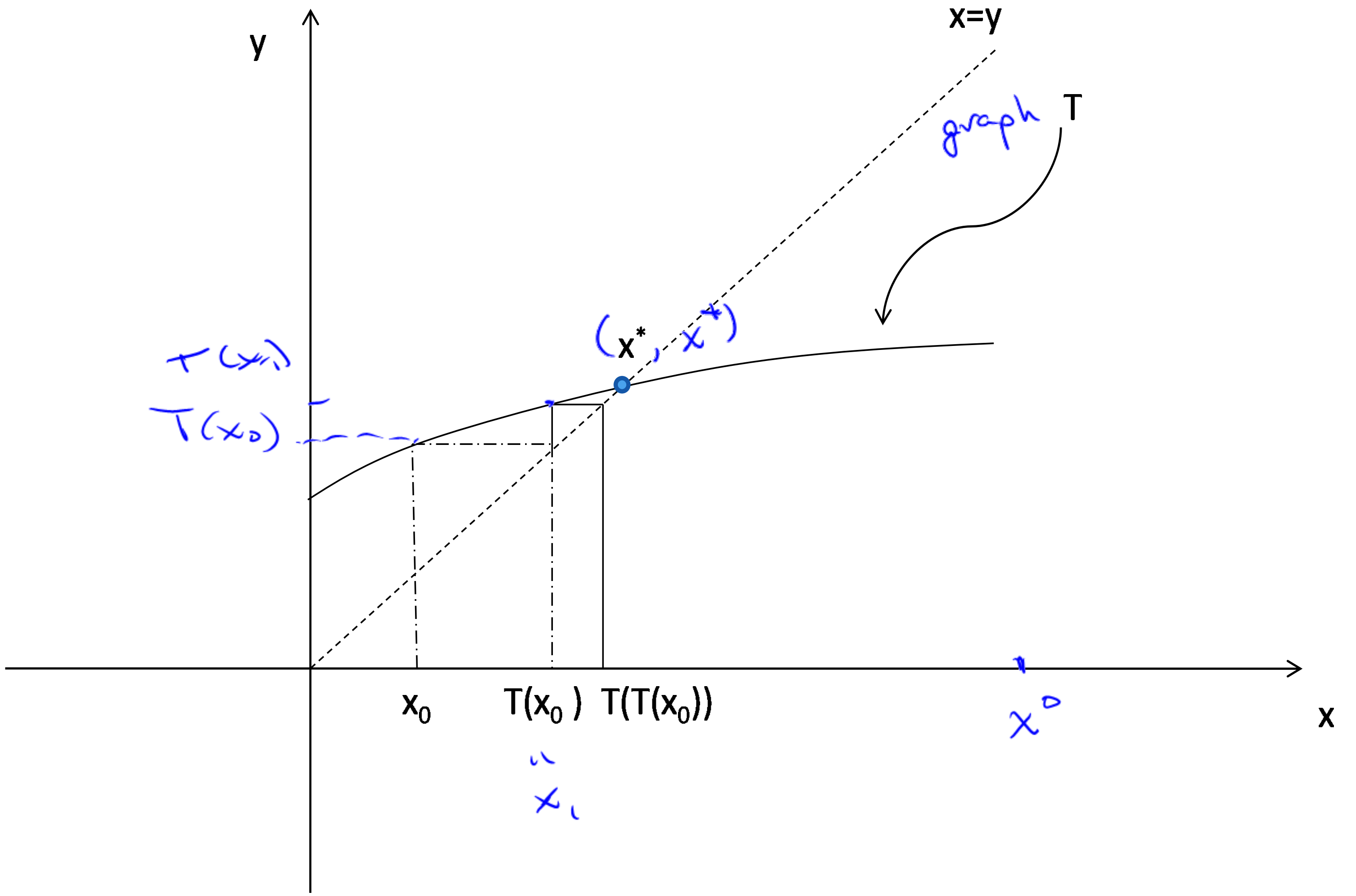
   $x_1 = T(x_0), x_2 = T(x_1) = T(T(x_0)), ..., x_n = T(x_{n-1})$ *for each n*

   converges to x^*.

Note that the theorem asserts both the existence and uniqueness of the fixed point, as well as giving an algorithm to find the fixed point of a contraction.

Also note that the algorithm generates a sequence that converges to the fixed point for any initial point x_0.

Later in the course we will discuss more general fixed point theorems which, in contrast, only guarantee existence, and are not constructive.


y
x=y
graph T
(x*, x*)
T(x₁)
T(x₀)
x₀
T(x₀)
T(T(x₀))
x
x⁰
x₁

Proof. Define the sequence $\{x_n\}$ as above by first fixing $x_0 \in X$ and then letting $x_n = T(x_{n-1}) = T^n(x_0)$ for $n = 1, 2, \ldots$, where $T^n = T \circ T \circ \ldots \circ T$ is the n-fold iteration of T. We first show that $\{x_n\}$ is Cauchy, and hence converges to a limit x. Then

$$\begin{aligned}
d(x_{n+1}, x_n) &= d(T(x_n), T(x_{n-1})) \\
&\leq \beta d(x_n, x_{n-1}) = \beta d(T(x_{n-1}), T(x_{n-2})) \\
&\leq \beta^2 d(x_{n-1}, x_{n-2}) \\
&\vdots \\
&\leq \beta^n d(x_1, x_0)
\end{aligned}$$

Then for any $n > m$,

$$\begin{aligned}
d(x_n, x_m) &\leq d(x_n, x_{n-1}) + d(x_{n-1}, x_{n-2}) + \cdots + d(x_{m+1}, x_m) \\
&\leq (\beta^{n-1} + \beta^{n-2} + \cdots + \beta^m) d(x_1, x_0) \\
&= d(x_1, x_0) \sum_{\ell=m}^{n-1} \beta^\ell \\
&< d(x_1, x_0) \sum_{\ell=m}^{\infty} \beta^\ell \\
&= \frac{\beta^m}{1-\beta} d(x_1, x_0) \quad \text{(sum of a geometric series)}
\end{aligned}$$

Fix $\varepsilon > 0$. Since $\frac{\beta^m}{1-\beta} d(x_1, x_0) \to 0$ as $m \to \infty$, choose $N(\varepsilon)$ such that for any $m > N(\varepsilon)$, $\frac{\beta^m}{1-\beta} d(x_1, x_0) < \varepsilon$. Then for $n, m > N(\varepsilon)$,

$$d(x_n, x_m) \leq \frac{\beta^m}{1-\beta} d(x_1, x_0) < \varepsilon$$

Therefore, $\{x_n\}$ is Cauchy. Since (X, d) is complete, $x_n \to x^*$ for some $x^* \in X$.

Next, we show that x^* is a fixed point of T.

$$\begin{aligned} T(x^*) &= T\left(\lim_{n\to\infty} x_n\right) \\ &= \lim_{n\to\infty} T(x_n) \text{ since } T \text{ is continuous} \\ &= \lim_{n\to\infty} x_{n+1} \\ &= x^* \end{aligned}$$

so x^* is a fixed point of T.

Finally, we show that there is at most one fixed point. Suppose x^* and y^* are both fixed points of T, so $T(x^*) = x^*$ and $T(y^*) = y^*$.

Then

$$\begin{aligned} d(x^*, y^*) &= d(T(x^*), T(y^*)) \\ &\leq \beta d(x^*, y^*) \\ \Rightarrow (1-\beta) d(x^*, y^*) &\leq 0 \\ \Rightarrow d(x^*, y^*) &\leq 0 \end{aligned}$$

So $d(x^*, y^*) = 0$, which implies $x^* = y^*$. $\square$

Continuous Dependence on Paramters

Theorem 12. (Thm. 7.18', Continuous Dependence on Parameters) *Let* (X, d) *and* (Ω, ρ) *be two metric spaces and* $T : X \times \Omega \to X$*. For each* $\omega \in \Omega$ *let* $T_\omega : X \to X$ *be defined by*

$$T_\omega(x) = T(x, \omega)$$

Suppose (X, d) *is complete,* T *is continuous in* ω*, that is* $T(x, \cdot) : \Omega \to X$ *is continuous for each* $x \in X$*, and* $\exists \beta < 1$ *such that* T_ω *is a contraction of modulus* $\beta \quad \forall \omega \in \Omega$*. Then the fixed point function* $x^* : \Omega \to X$ *defined by*

$$x^*(\omega) = T_\omega(x^*(\omega))$$

is continuous.

Blackwell's Sufficient Conditions

An important result due to Blackwell gives a set of sufficient conditions for an operator to be a contraction that is particularly useful in dynamic programming problems.

Let X be a set, and let $B(X)$ be the set of all bounded functions from X to $\mathbf{R}$. Then $(B(X), \|\cdot\|_\infty)$ is a normed vector space.

Notice that below we use shorthand notation that identifies a constant function with its constant value in $\mathbf{R}$, that is, we write interchangeably $a \in \mathbf{R}$ and $a : X \to \mathbf{R}$ to denote the function such that $a(x) = a \ \forall x \in X$.

Blackwell's Sufficient Conditions

Theorem 13. (Blackwell's Sufficient Conditions) *Consider $B(X)$ with the sup norm $\|\cdot\|_\infty$. Let $T : B(X) \to B(X)$ be an operator satisfying*

1. *(monotonicity)* $f(x) \leq g(x)\ \forall x \in X \Rightarrow (Tf)(x) \leq (Tg)(x)\ \forall x \in X$
2. *(discounting)* $\exists \beta \in (0,1)$ *such that for every* $a \geq 0$ *and* $x \in X$,

$$(T(f+a))(x) \leq (Tf)(x) + \beta a$$

Then T is a contraction with modulus β.

Proof. Fix $f, g \in B(X)$. By the definition of the sup norm,

$$f(x) \leq g(x) + \|f - g\|_\infty \ \forall x \in X$$

Then

$$\begin{aligned} (Tf)(x) &\leq (T(g + \|f - g\|_\infty))(x) \quad \forall x \in X & \text{(monotonicity)} \\ &\leq (Tg)(x) + \beta\|f - g\|_\infty \quad \forall x \in X & \text{(discounting)} \end{aligned}$$

Thus

$$(Tf)(x) - (Tg)(x) \leq \beta\|f - g\|_\infty \quad \forall x \in X$$

Reversing the roles of f and g above gives

$$(Tg)(x) - (Tf)(x) \leq \beta\|f - g\|_\infty \quad \forall x \in X$$

Thus

$$\|T(f) - T(g)\|_\infty \leq \beta\|f - g\|_\infty$$

Thus T is a contraction with modulus β □

Open Covers

Definition 1. *A collection of sets*

$$\mathcal{U} = \{U_\lambda : \lambda \in \Lambda\}$$

$\subseteq X$

in a metric space (X, d) *is an* open cover *of* A *if* U_λ *is open for all* $\lambda \in \Lambda$ *and*

$$\cup_{\lambda \in \Lambda} U_\lambda \supseteq A$$

Notice that Λ may be finite, countably infinite, or uncountable.

Compactness

Definition 2. *A set A in a metric space is* compact *if every open cover of A contains a finite subcover of A. In other words, if $\{U_\lambda : \lambda \in \Lambda\}$ is an open cover of A, there exist $n \in \mathbf{N}$ and $\lambda_1, \cdots, \lambda_n \in \Lambda$ such that* $A \subseteq \bigcup_\lambda U_\lambda$

$$A \subseteq U_{\lambda_1} \cup \cdots \cup U_{\lambda_n}$$

This definition does **not** say "A has a finite open cover" (fortunately, since this is vacuous...).

Instead for **any** arbitrary open cover you must specify a finite subcover of this **given** open cover.

Compactness

Example: $(0,1]$ is not compact in $\mathbf{E}^1$. ($\mathbb{R}$ with standard metric)

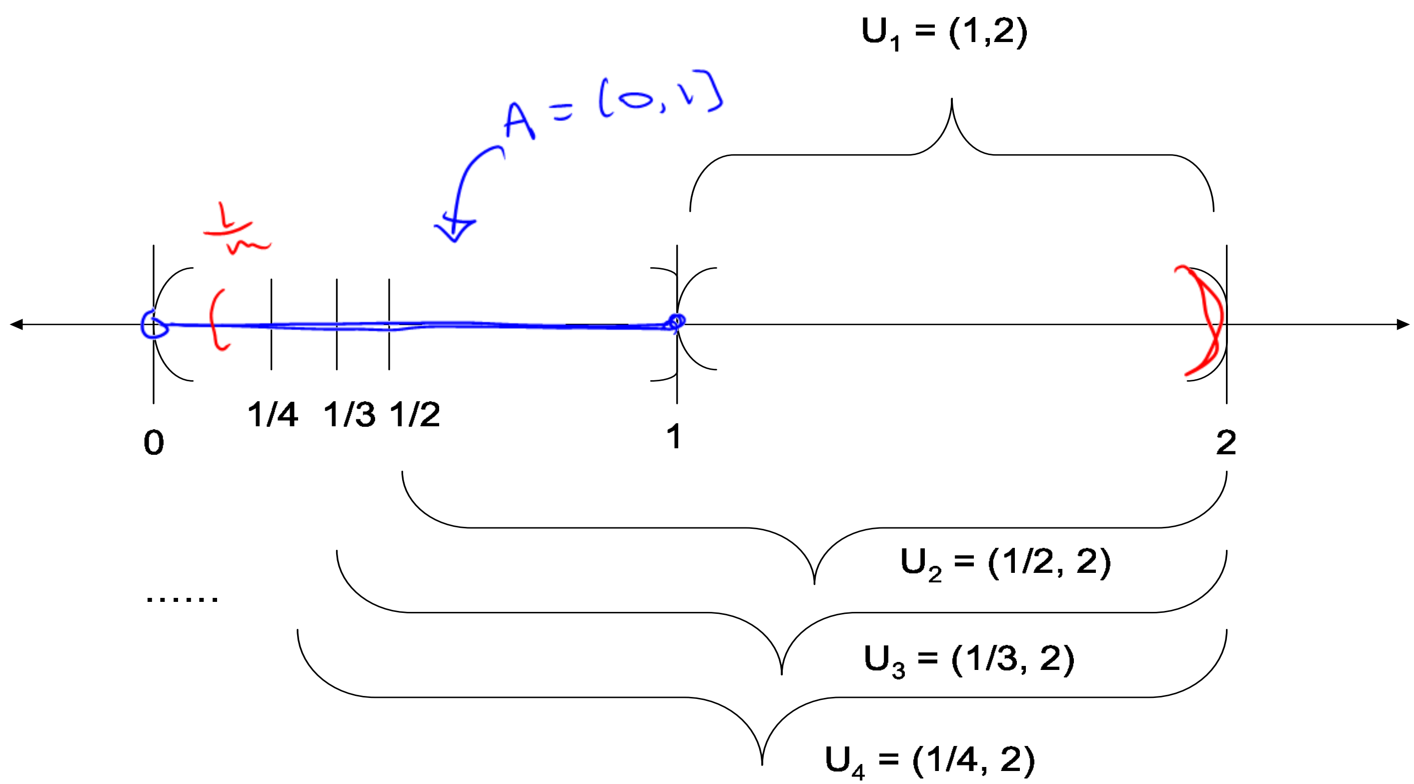
To see this, let

$$\mathcal{U} = \left\{ U_m = \left(\frac{1}{m}, 2 \right) : m \in \mathbf{N} \right\}$$ U_m open $\forall m$

Then

$$\cup_{m \in \mathbf{N}} U_m = (0,2) \supset (0,1]$$

$\Rightarrow \mathcal{U}$ is an open cover of $(0,1]$


U1 = (1,2)
A = [0, 1]
1/n
0
1/4
1/3
1/2
1
2
U2 = (1/2, 2)
......
U3 = (1/3, 2)
U4 = (1/4, 2)

Given any finite subset $\{U_{m_1}, \ldots, U_{m_n}\}$ of $\mathcal{U}$, let

$$m = \max\{m_1, \ldots, m_n\} > 0$$

Then

$$\cup_{i=1}^{n} U_{m_i} = U_m = \left(\frac{1}{m}, 2\right) \not\supseteq (0, 1]$$

So $(0, 1]$ is not compact.

What about $[0, 1]$? This argument doesn't work...

Compactness

Example: $[0, \infty)$ is closed but not compact. (in $\mathbb{R}$ with standard metric)

To see that $[0, \infty)$ is not compact, let $\cup (-3, 0)$

$$\mathcal{U} = \{U_m = (-1, m) : m \in \mathbf{N}\}$$

$\bigcup_{m \in \mathbb{N}} (-1, m) = (-1, \infty) \supseteq [0, \infty)$

Given any finite subset

$$\{U_{m_1}, \ldots, U_{m_n}\}$$

$\Rightarrow \mathcal{U}$ open cover of $[0, \infty)$

of $\mathcal{U}$, let

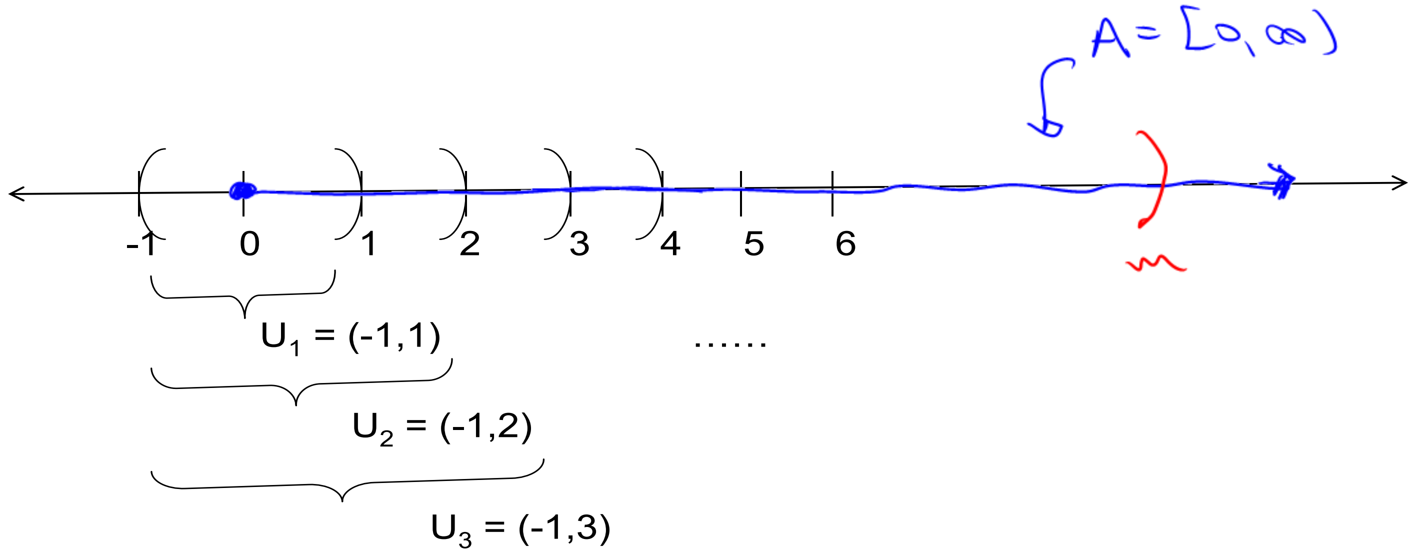
$$0 < m = \max\{m_1, \ldots, m_n\} < +\infty$$

Then

$[-2, 3]$

$$U_{m_1} \cup \cdots \cup U_{m_n} = (-1, m) \not\supseteq [0, \infty)$$

$(-3, 0) \cup (-1, 4)$


A = [0, ∞)
-1
0
1
2
3
4
5
6
m
U1 = (-1,1)
U2 = (-1,2)
U3 = (-1,3)
......

Compactness

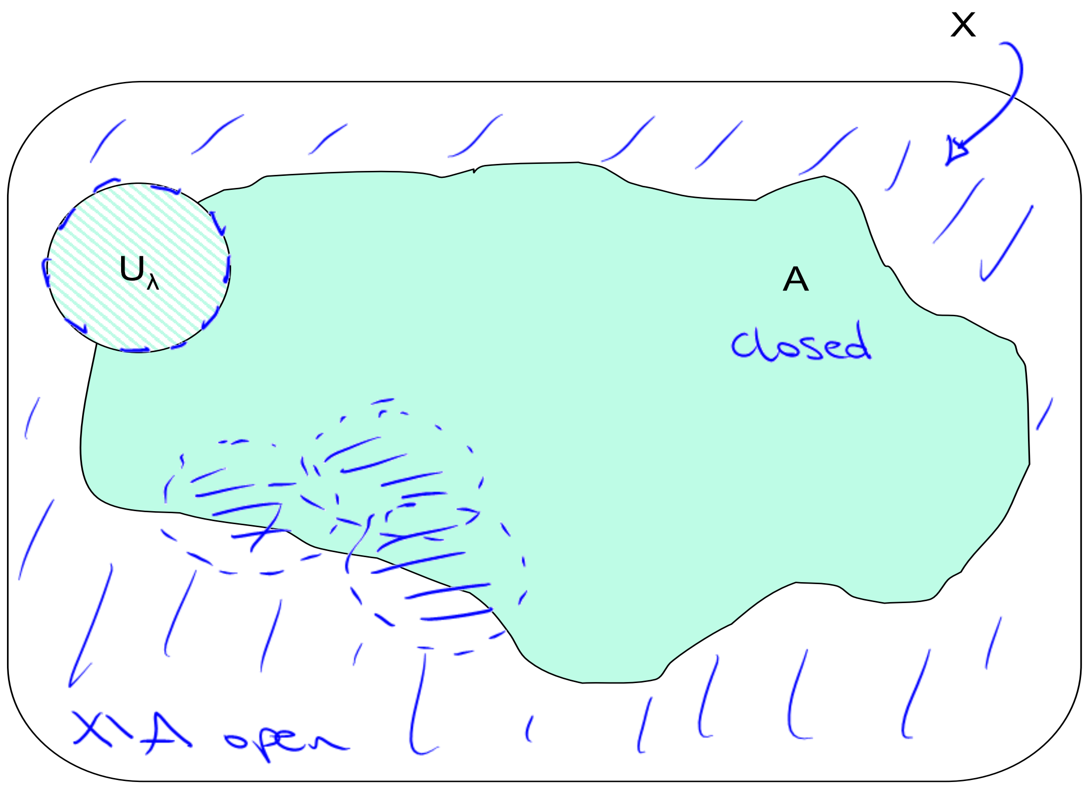
Theorem 1 (Thm. 8.14). *Every closed subset A of a compact metric space (X, d) is compact.*

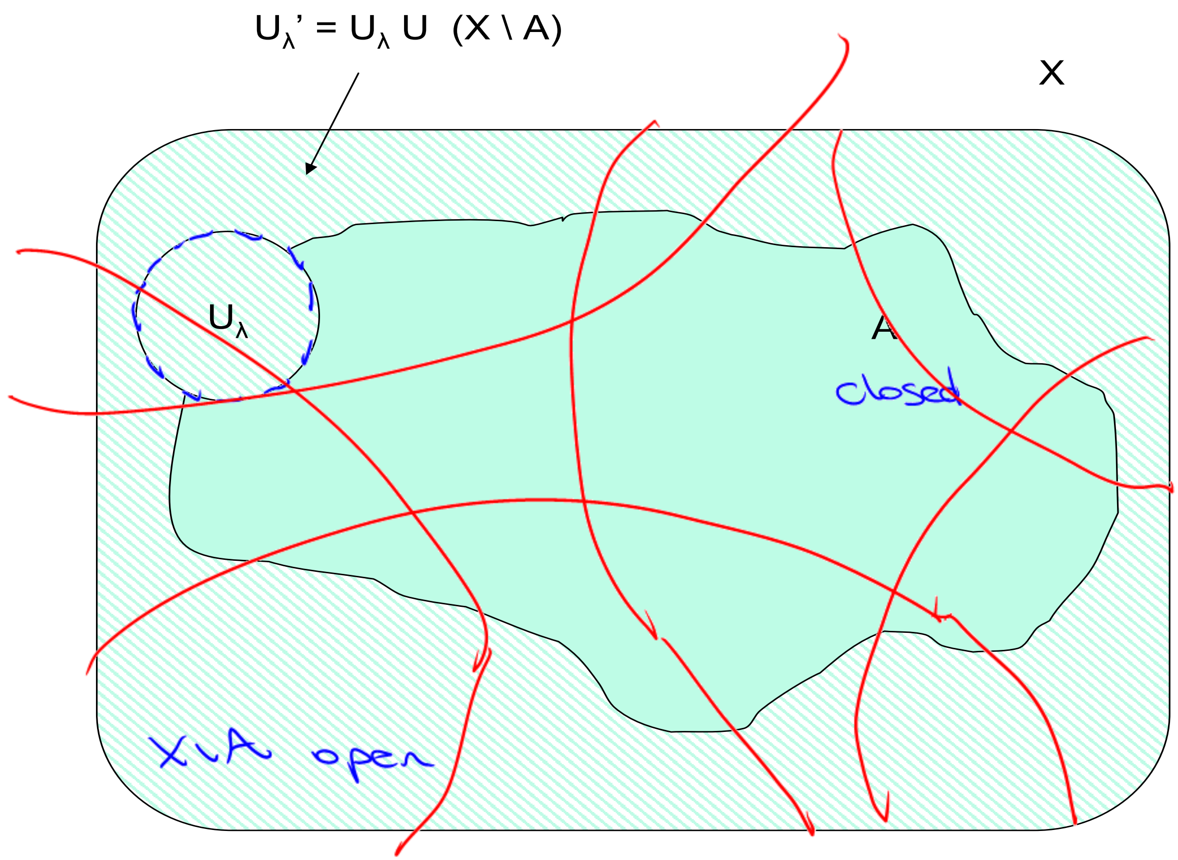
Proof. Let $\{U_\lambda : \lambda \in \Lambda\}$ be an open cover of A. In order to use the compactness of X, we need to produce an open cover of X. There are two ways to do this:

$$U'_\lambda = U_\lambda \cup (X \setminus A) \qquad \longleftarrow \text{open since A closed}$$
$$\Lambda' = \Lambda \cup \{\lambda_0\},\ U_{\lambda_0} = X \setminus A$$

We choose the first path, and let

$$U'_\lambda = U_\lambda \cup (X \setminus A) \qquad \forall\ \lambda \in \Lambda$$


X
U_λ
A
closed
X\A open



U_λ' = U_λ U (X \ A)
X
U_λ
A
closed
X \ A open

Since A is closed, $X \setminus A$ is open; since U_λ is open, so is U'_λ.

Then $x \in X \Rightarrow x \in A$ or $x \in X \setminus A$. If $x \in A$, $\exists \lambda \in \Lambda$ s.t. $x \in U_\lambda \subseteq U'_\lambda$. If instead $x \in X \setminus A$, then $\forall \lambda \in \Lambda$, $x \in U'_\lambda$. Therefore, $X \subseteq \cup_{\lambda \in \Lambda} U'_\lambda$, so $\{U'_\lambda : \lambda \in \Lambda\}$ is an open cover of X.

Since X is compact,

$$\exists \lambda_1, \ldots, \lambda_n \in \Lambda \text{ s.t. } X \subseteq U'_{\lambda_1} \cup \cdots \cup U'_{\lambda_n}$$

Then

$$\begin{aligned} a \in A &\Rightarrow a \in X \\ &\Rightarrow a \in U'_{\lambda_i} \text{ for some } i \\ &\Rightarrow a \in U_{\lambda_i} \cup (X \setminus A) \\ &\Rightarrow a \in U_{\lambda_i} \end{aligned}$$

so

$$A \subseteq U_{\lambda_1} \cup \cdots \cup U_{\lambda_n}$$

Thus A is compact. $\square$

Compactness

closed $\not\Rightarrow$ compact, but the converse is true: in any metric space

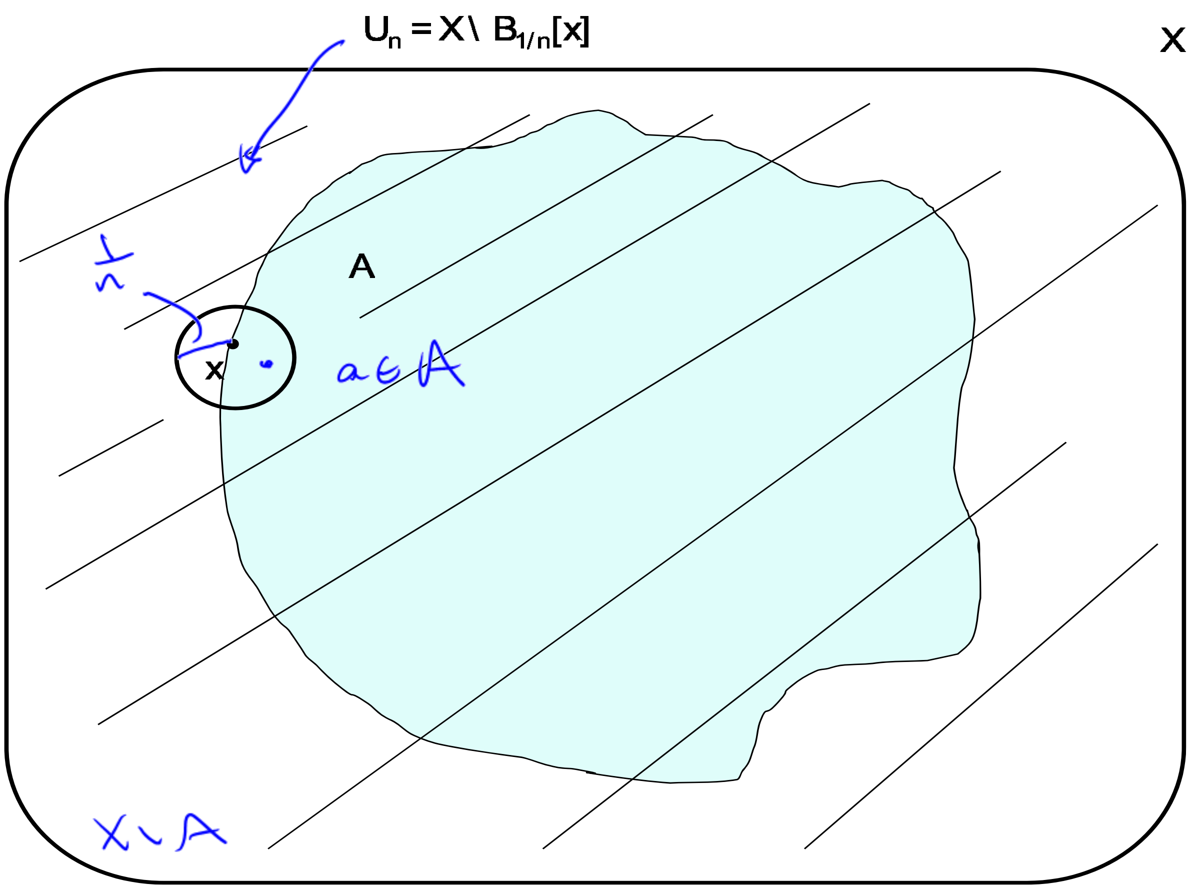
Theorem 2 (Thm. 8.15)**.** *If A is a compact subset of the metric space (X, d), then A is closed.*

Proof. Suppose by way of contradiction that A is not closed. Then $X \setminus A$ is not open, so we can find a point $x \in X \setminus A$ such that, for every $\varepsilon > 0$, $A \cap B_\varepsilon(x) \neq \emptyset$, and hence $A \cap B_\varepsilon[x] \neq \emptyset$. For $n \in \mathbf{N}$, let

$$U_n = X \setminus B_{\frac{1}{n}}[x]$$

open

$\forall n \quad A \cap B_{\frac{1}{n}}[x] \neq \emptyset$



Each U_n is open, and

$$\cup_{n \in \mathbf{N}} U_n = X \setminus \{x\} \supseteq A$$

since $x \notin A$. Therefore, $\{U_n : n \in \mathbf{N}\}$ is an open cover for A. Since A is compact, there is a finite subcover $\{U_{n_1}, \dots, U_{n_k}\}$. Let $n = \max\{n_1, \dots, n_k\}$. $< \infty$ Then

$$\begin{aligned}
U_n &= X \setminus B_{\frac{1}{n}}[x] \\
&\supseteq X \setminus B_{\frac{1}{n_j}}[x] = U_{n_j} \quad (j = 1, \dots, k) \\
\Rightarrow \quad U_n &\supseteq \cup_{j=1}^{k} U_{n_j} \\
&\supseteq A
\end{aligned}$$

But $A \cap B_{\frac{1}{n}}[x] \neq \emptyset$, so $A \not\subseteq X \setminus B_{\frac{1}{n}}[x] = U_n$, a contradiction which proves that A is closed. $\square$

Sequential Compactness

Definition 3. *A set A in a metric space (X, d) is* sequentially compact *if every sequence of elements of A contains a convergent subsequence whose limit lies in A.*

Sequential Compactness

Theorem 3 (Thms. 8.5, 8.11)**.** *A set A in a metric space (X,d) is compact if and only if it is sequentially compact.*

$\Rightarrow$: *Proof.* Suppose A is compact. We will show that A is sequentially compact.

If not, we can find a sequence $\{x_n\}$ of elements of A such that no subsequence converges to **any** element of A. Recall that a is a cluster point of the sequence $\{x_n\}$ means that

$$\forall \varepsilon > 0 \quad \{n : x_n \in B_\varepsilon(a)\} \text{ is infinite}$$

and this is equivalent to the statement that there is a subsequence $\{x_{n_k}\}$ converging to a. Thus, **no** element $a \in A$ can be a cluster point for $\{x_n\}$, and hence

$$\forall a \in A \;\; \exists \varepsilon_a > 0 \text{ s.t. } \{n : x_n \in B_{\varepsilon_a}(a)\} \text{ is finite} \qquad (1)$$

Then

$$\{B_{\varepsilon_a}(a) : a \in A\}$$

is an open cover of A (if A is uncountable, it will be an uncountable open cover). Since A is compact, there is a finite subcover

$$\left\{B_{\varepsilon_{a_1}}(a_1), \ldots, B_{\varepsilon_{a_m}}(a_m)\right\}$$ $A \subseteq B_{\varepsilon_{a_1}}(a_1) \cup \cdots \cup B_{\varepsilon_{a_m}}(a_m)$

Then $\{x_n\} \subseteq A$

$$\begin{aligned}
\mathbf{N} &= \{n : x_n \in A\} \subseteq \\
&\subseteq \left\{n : x_n \in \left(B_{\varepsilon_{a_1}}(a_1) \cup \cdots \cup B_{\varepsilon_{a_m}}(a_m)\right)\right\} \\
&= \{n : x_n \in B_{\varepsilon_{a_1}}(a_1)\} \cup \cdots \cup \{n : x_n \in B_{\varepsilon_{a_m}}(a_m)\}
\end{aligned}$$

so $\mathbf{N}$ is contained in a finite union of sets, each of which is finite by Equation (1). Thus, $\mathbf{N}$ must be finite, a contradiction which proves that A is sequentially compact.

For the converse, see de la Fuente. $\square$

Totally Bounded Sets

Definition 4. *A set A in a metric space (X, d) is* totally bounded *if, for every $\varepsilon > 0$,*

$$\exists x_1, \ldots, x_n \in A \text{ s.t. } A \subseteq \cup_{i=1}^{n} B_\varepsilon(x_i)$$

Recall: $A \subseteq X$ is <u>bounded</u> if $\exists\ \beta > 0$ and $\exists\ x \in X$

s.t. $A \subseteq B_\beta(x)$

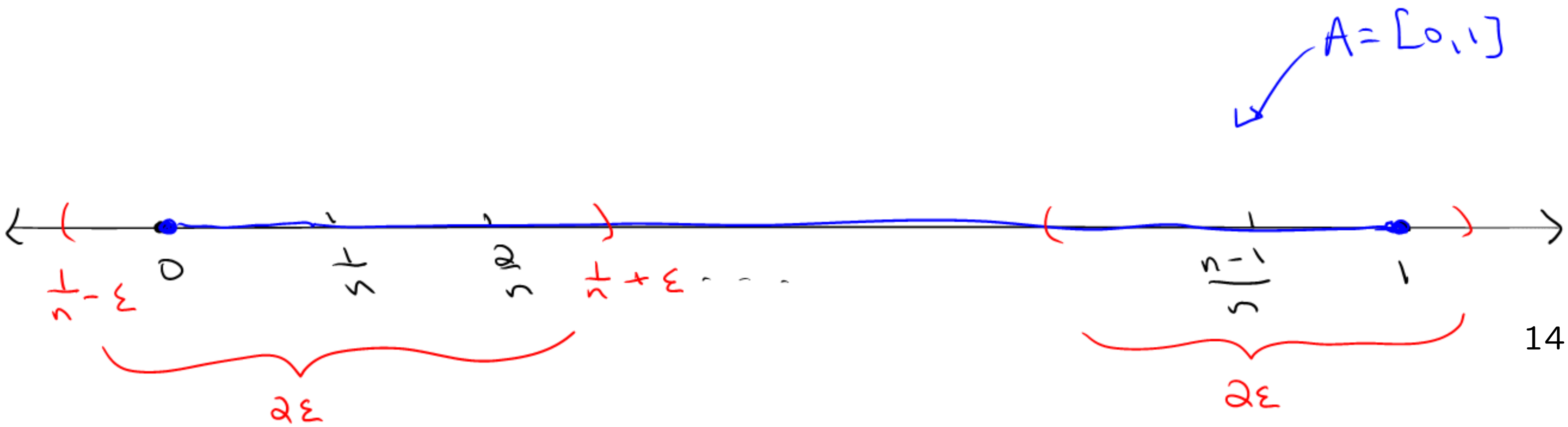
Totally Bounded Sets

Example: Take $A = [0,1]$ $\subseteq \mathbb{R}$ with the Euclidean metric. Given $\varepsilon > 0$, let $n > \frac{1}{\varepsilon}$. Then we may take

$\Rightarrow \varepsilon > \frac{1}{n}$

$$x_1 = \frac{1}{n}, x_2 = \frac{2}{n}, \ldots, x_{n-1} = \frac{n-1}{n}$$

Then $[0,1] \subset \cup_{k=1}^{n-1} B_\varepsilon(\frac{k}{n})$.



Totally Bounded Sets

Example: Consider $X = [0, 1]$ with the discrete metric

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

X is not totally bounded. To see this, take $\varepsilon = \frac{1}{2}$. Then for any x, $B_\varepsilon(x) = \{x\}$, so given any finite set $x_1, \ldots, x_n$,

$$\cup_{i=1}^{n} B_\varepsilon(x_i) = \{x_1, \ldots, x_n\} \not\supseteq [0, 1]$$

However, X is bounded because $X = B_2(0)$.

bounded $\not\Rightarrow$ totally bounded

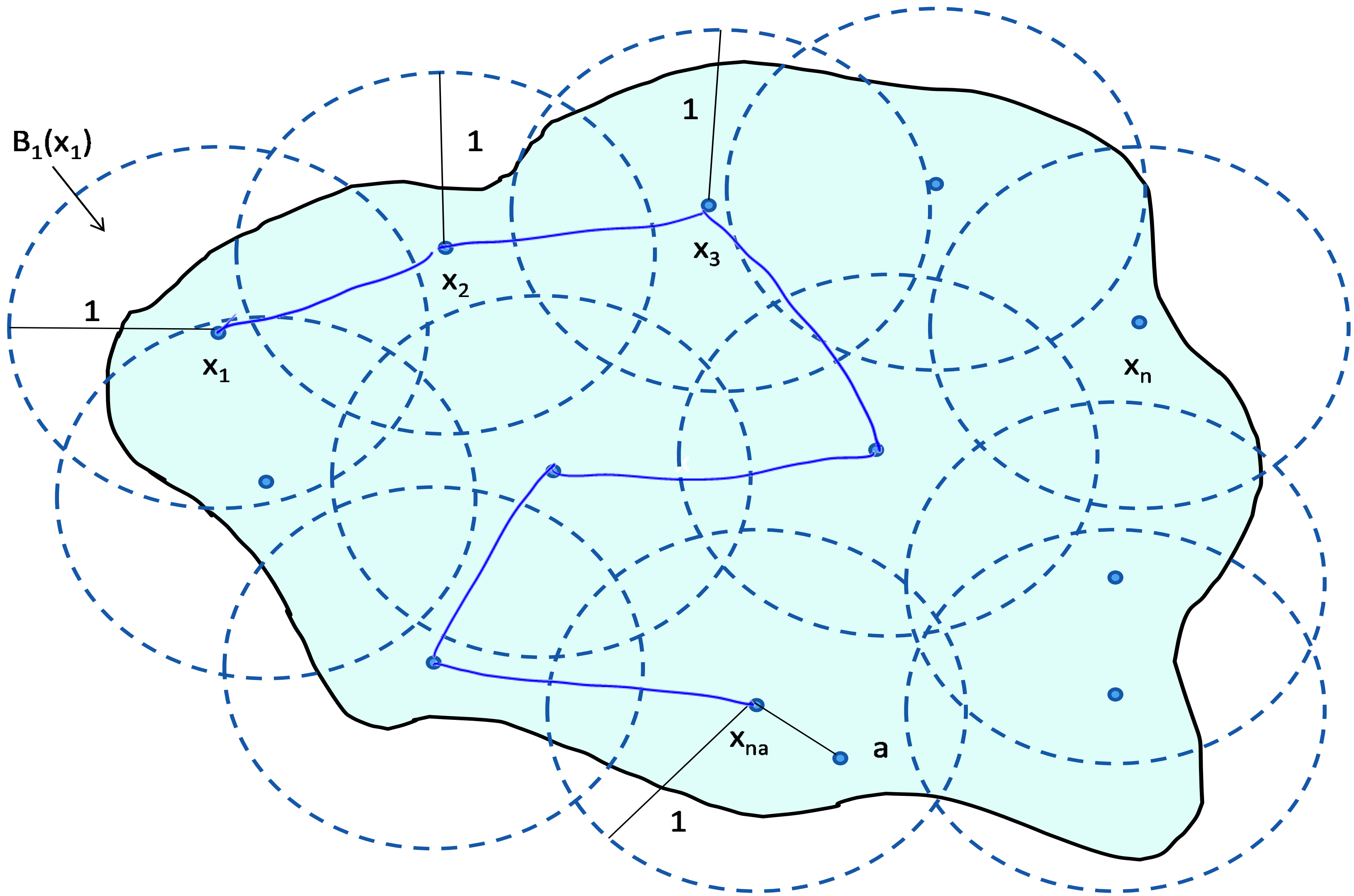
Totally Bounded Sets

Note that any totally bounded set in a metric space (X, d) is also bounded. To see this, let $A \subset X$ be totally bounded. Then $\exists x_1, \ldots, x_n \in A$ such that $\underline{A \subset B_1(x_1) \cup \cdots \cup B_1(x_n)}$. Let

$$M = 1 + d(x_1, x_2) + \cdots + d(x_{n-1}, x_n)$$

Then $M < \infty$. Now fix $a \in A$. We claim $d(a, x_1) < M$. To see this, notice that there is some $n_a \in \{1, \ldots, n\}$ for which $a \in B_1(x_{n_a})$. Then

$$\begin{aligned} d(a, x_1) &\leq d(a, x_{n_a}) + \sum_{k=1}^{n-1} d(x_k, x_{k+1}) \\ &< 1 + \sum_{k=1}^{n-1} d(x_k, x_{k+1}) \\ &= M \end{aligned}$$



B1(x1)
1
1
1
x1
x2
x3
xn
xna
a
1

Totally Bounded Sets

Remark 4. Every compact subset of a metric space is totally bounded:

Fix ε $(\varepsilon > 0)$ and consider the open cover

$$\mathcal{U}_\varepsilon = \{B_\varepsilon(a) : a \in A\}$$

If A is compact, then every open cover of A has a finite subcover; in particular, $\mathcal{U}_\varepsilon$ must have a finite subcover, but this just says that A is totally bounded.

$\Rightarrow \exists\ a_1, \ldots, a_n \in A$ s.t.

$$A \subseteq B_\varepsilon(a_1) \cup \cdots \cup B_\varepsilon(a_n)$$

converse false: e.g. $(0,1]$ totally bounded but <u>not</u> compact

Compactness and Totally Bounded Sets

Theorem 5 (Thm. 8.16). *Let A be a subset of a metric space (X, d). Then A is compact if and only if it is complete and totally bounded.*

$\Rightarrow$: *Proof.* Here is a sketch of the proof; see de la Fuente for details. Compact implies totally bounded (Remark 4). Suppose $\{x_n\}$ is a Cauchy sequence in A. Since A is compact, A is sequentially compact, hence $\{x_n\}$ has a convergent subsequence $x_{n_k} \to a \in A$. Since $\{x_n\}$ is Cauchy, $x_n \to a$ (why?), so A is complete.

$\Leftarrow$: Conversely, suppose A is complete and totally bounded. Let $\{x_n\}$ be a sequence in A. Because A is totally bounded, we can extract a Cauchy subsequence $\{x_{n_k}\}$ (why?). Because A is complete, $x_{n_k} \to a$ for some $a \in A$, which shows that A is sequentially compact and hence compact. $\square$

Compact $\iff$ Closed and Totally Bounded

Putting these together: with results from lecture 5:

Corollary 1. *Let A be a subset of a complete metric space (X, d). Then A is compact if and only if A is closed and totally bounded.*

(X, d) complete, $A \subseteq X$ then

$$\begin{aligned}
A \text{ compact} &\Rightarrow A \text{ complete and totally bounded} \\
&\Rightarrow A \text{ closed and totally bounded} \\
A \text{ closed and totally bounded} &\Rightarrow A \text{ complete and totally bounded} \\
&\Rightarrow A \text{ compact}
\end{aligned}$$

Example: $[0, 1]$ is compact in $\mathbf{E}^1$. ($\mathbb{R}$ with standard metric)

$\mathbb{E}^1$ complete, $[0,1]$ is closed and totally bounded

$\Rightarrow [0,1]$ is compact

Note: compact $\Rightarrow$ closed and bounded, but converse need not be true.

E.g. $[0, 1]$ with the discrete metric.

$[0,1]$ with discrete metric is closed and bounded

but not totally bounded, so not compact

Heine-Borel Theorem - $\mathbf{E}^1$, $\mathbb{R}$ with standard metric

Theorem 6 (Thm. 8.19, Heine-Borel). *If $A \subseteq \mathbf{E}^1$, then A is compact if and only if A is closed and bounded.*

$\Leftarrow$: *Proof.* Let A be a closed, bounded subset of $\mathbf{R}$. Then $A \subseteq [a, b]$ for some interval $[a, b]$. Let $\{x_n\}$ be a sequence of elements of $[a, b]$. By the Bolzano-Weierstrass Theorem, $\{x_n\}$ contains a convergent subsequence with limit $x \in \mathbf{R}$. Since $[a, b]$ is closed, $x \in [a, b]$. Thus, we have shown that $[a, b]$ is sequentially compact, hence compact. A is a closed subset of $[a, b]$, hence A is compact.

$\Rightarrow$: Conversely, if A is compact, A is closed and bounded. $\square$

Heine-Borel Theorem - $\mathbf{E}^n$

Theorem 7 (Thm. 8.20, Heine-Borel)**.** *If $A \subseteq \mathbf{E}^n$, then A is compact if and only if A is closed and bounded.*

Proof. See de la Fuente. $\square$

Example: The closed interval

$$[a,b] = \{x \in \mathbf{R}^n : a_i \leq x_i \leq b_i \text{ for each } i = 1, \ldots, n\}$$

is compact in $\mathbf{E}^n$ for any $a, b \in \mathbf{R}^n$.

Continuous Images of Compact Sets

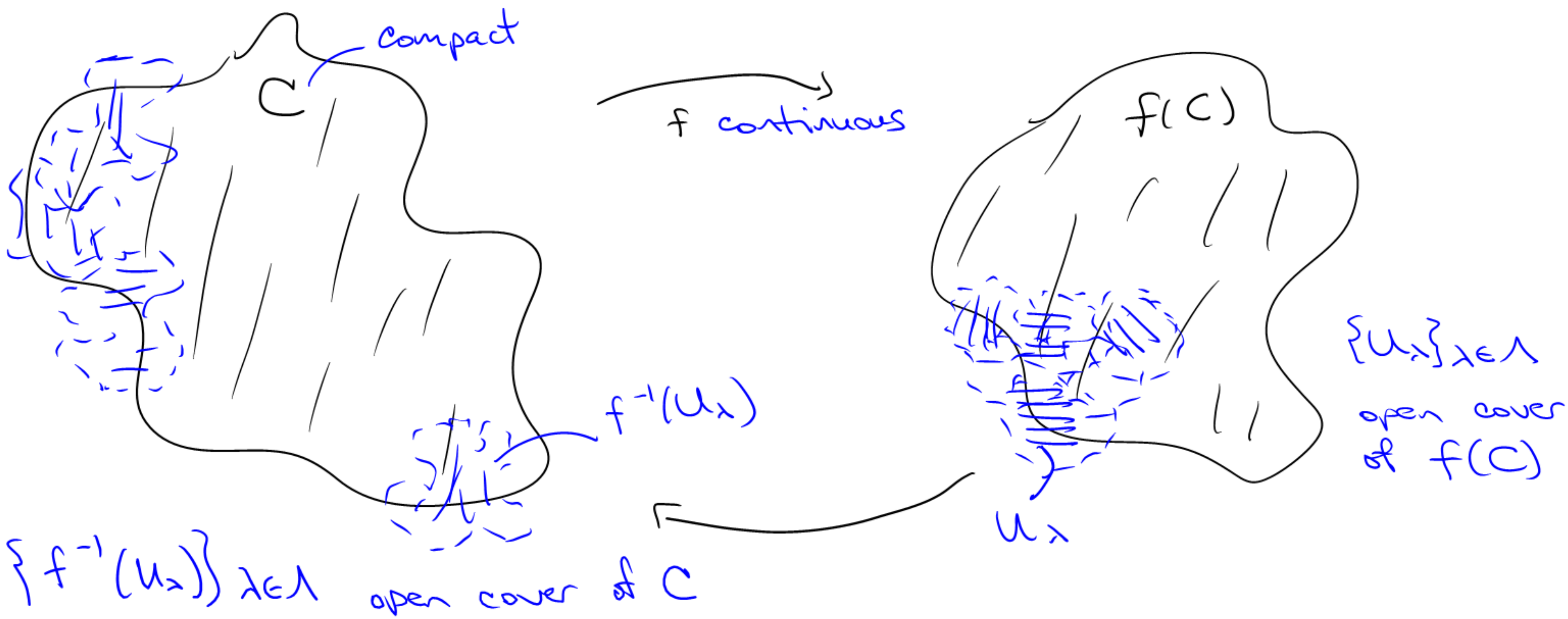
Theorem 8 (8.21). *Let* (X, d) *and* (Y, ρ) *be metric spaces. If* $f : X \to Y$ *is continuous and* C *is a compact subset of* (X, d)*, then* $f(C)$ *is compact in* (Y, ρ)*.*

Proof. There is a proof in de la Fuente using sequential compactness. Here we give an alternative proof using directly the open cover definition of compactness.

Let $\{U_\lambda : \lambda \in \Lambda\}$ be an open cover of $f(C)$. For each point $c \in C$, $f(c) \in f(C)$ so $f(c) \in U_{\lambda_c}$ for some $\lambda_c \in \Lambda$, that is, $c \in f^{-1}\left(U_{\lambda_c}\right)$. Thus the collection $\left\{f^{-1}(U_\lambda) : \lambda \in \Lambda\right\}$ is a cover of C; in addition, since f is continuous, each set $f^{-1}(U_\lambda)$ is open in C, so $\left\{f^{-1}(U_\lambda) : \lambda \in \Lambda\right\}$ is an open cover of C. Since C is compact, there is a finite subcover

$$\left\{f^{-1}\left(U_{\lambda_1}\right), \ldots, f^{-1}\left(U_{\lambda_n}\right)\right\}$$

of C. Given $x \in f(C)$, there exists $c \in C$ such that $f(c) = x$, and $c \in f^{-1}\left(U_{\lambda_i}\right)$ for some i, so $\overset{=f(c)}{x} \in U_{\lambda_i}$. Thus, $\{U_{\lambda_1}, \ldots, U_{\lambda_n}\}$ is a finite subcover of $f(C)$, so $f(C)$ is compact. $\square$



Extreme Value Theorem

Corollary 2 (Thm. 8.22, Extreme Value Theorem)**.** *Let C be a compact set in a metric space (X, d), and suppose $f : C \to \mathbf{R}$ is continuous. Then f is bounded on C and attains its minimum and maximum on C.*

$\subseteq \mathbb{R}$

Proof. $f(C)$ is compact by Theorem 8.21, hence closed and bounded. Let $M = \sup f(C)$; $M < \infty$. Then $\forall m > 0$ there exists $y_m \in f(C)$ such that

$$M - \frac{1}{m} \leq y_m \leq M$$

So $y_m \to M$ and $\{y_m\} \subseteq f(C)$. Since $f(C)$ is closed, $M \in f(C)$, i.e. there exists $c \in C$ such that $f(c) = M = \sup f(C)$, so f attains its maximum at c. The proof for the minimum is similar. $\square$

Compactness and Uniform Continuity

Theorem 9 (Thm. 8.24)**.** *Let* (X, d) *and* (Y, ρ) *be metric spaces,* C *a compact subset of* X*, and* $f : C \to Y$ *continuous. Then* f *is uniformly continuous on* C*.*

Proof. Fix $\varepsilon > 0$. We ignore X and consider f as defined on the metric space (C, d). Given $c \in C$, find $\delta(c) > 0$ such that

$$x \in C,\ d(x, c) < 2\delta(c) \Rightarrow \rho(f(x), f(c)) < \frac{\varepsilon}{2}$$

Let

$$U_c = B_{\delta(c)}(c)$$

Then

$$\{U_c : c \in C\}$$

is an open cover of C. Since C is compact, there is a finite subcover

$$\{U_{c_1}, \ldots, U_{c_n}\} \qquad C \subseteq \bigcup_{i=1}^{n} U_{c_i}$$

Let

$$\delta = \min\{\delta(c_1), \ldots, \delta(c_n)\}$$

Given $x, y \in C$ with $d(x, y) < \delta$, note that $x \in U_{c_i}$ for some $i \in \{1, \ldots, n\}$, so $d(x, c_i) < \delta(c_i)$.

$$\begin{aligned} d(y, c_i) &\leq d(y, x) + d(x, c_i) \\ &< \delta + \delta(c_i) \\ &\leq \delta(c_i) + \delta(c_i) \\ &= 2\delta(c_i) \end{aligned}$$

so

$$
\begin{aligned}
\rho(f(x), f(y)) &\leq \rho(f(x), f(c_i)) + \rho(f(c_i), f(y)) \\
&< \frac{\varepsilon}{2} + \frac{\varepsilon}{2} \\
&= \varepsilon
\end{aligned}
$$

which proves that f is uniformly continuous. $\square$