

Introduction: Metric Spaces, Normed Vector Spaces.

Let \underline{X} be a set.

Definition A function $d: \underline{X} \times \underline{X} \rightarrow \mathbb{R}$ is called

distance on \underline{X} , if it satisfies: $\forall x, y, z \in \underline{X}$:

1) (Positivity): i) $d(x, y) \geq 0$

ii) $d(x, y) = 0$ iff (if and only if) $x = y$.

2) (Symmetry) $d(x, y) = d(y, x)$

3) (Triangle Inequality) $d(x, y) \leq d(x, z) + d(z, y)$.

Definition. (\underline{X}, d) is called a metric space.

Remark. If $d: \underline{X} \times \underline{X} \rightarrow \mathbb{R}$ satisfies only (i), (2), (3), ($d(x, x) = 0$) then d is called a semi-distance.

How to change semi-distance d into a distance \hat{d} ?

Consider the equivalence relation: $x, y \in \underline{X}$
 $x \sim y$ iff $d(x, y) = 0$.

$\rightarrow \hat{\underline{X}} = \underline{X} / \sim$. $\hat{x} \in \hat{\underline{X}}$: $\hat{x} = \{y \in \underline{X} : d(x, y) = 0\}$.

Define: $\hat{d}: \hat{\underline{X}} \times \hat{\underline{X}} \rightarrow \mathbb{R}$, $\hat{d}(\hat{x}, \hat{y}) = \inf_{\substack{x \in \hat{x} \\ y \in \hat{y}}} d(x, y)$.

Show: $\hat{d}(\hat{x}, \hat{y}) = d(x, y)$ & $(\hat{\underline{X}}, \hat{d})$ is a metric space.

Examples.

(2)

$$\bar{X} = C[0,1] = \{f: [0,1] \rightarrow \mathbb{C}, f \text{ continuous}\}.$$

For, $0 < p \leq \infty$:

$$d_p(f,g) = \begin{cases} \int_0^1 |f(x) - g(x)|^p dx, & 0 < p < 1. \\ \left(\int_0^1 |f(x) - g(x)|^p dx \right)^{1/p}, & 1 \leq p < \infty. \\ \max_{x \in [0,1]} |f(x) - g(x)|, & p = \infty. \end{cases}$$

Exercise : Show (\bar{X}, d_p) is a metric space.

$$L^p[0,1] = \left\{ f: [0,1] \rightarrow \mathbb{C}, f \text{ measurable} : \begin{cases} \int_0^1 |f(x)|^p dx < \infty, & \text{if } p < \infty \\ \text{ess sup}_{x \in [0,1]} |f(x)| < \infty, & \text{if } p = \infty \end{cases} \right\}$$

$(L^p[0,1], d_p)$ is a metric space.

Note : $C[0,1] \subset L^p[0,1]$, for every $0 < p \leq \infty$.

For $0 < p < \infty$, $C[0,1]$ is dense in $L^p[0,1]$.

Convergence in Metric Spaces.

(3)

Def. A sequence $(x_n)_{n \geq 1}$ of (\underline{X}, d) metric space is said convergent to $z \in \underline{X}$ if:

$$\forall \varepsilon > 0 \exists N = N(\varepsilon) \geq 1 \forall n \geq N, d(x_n, z) < \varepsilon.$$

Def. A sequence $(x_n)_{n \geq 1}$ in (\underline{X}, d) is said convergent (in \underline{X}) if there exists $z \in \underline{X}$ s.t. $(x_n)_{n \geq 1}$ is convergent to z .

Def. A sequence $(x_n)_{n \geq 1}$ in (\underline{X}, d) is said Cauchy if:

$$\forall \varepsilon > 0 \exists N = N(\varepsilon) \forall n, m \geq N, d(x_n, x_m) < \varepsilon.$$

Remark.

If $(x_n)_{n \geq 1}$ is convergent then $(x_n)_{n \geq 1}$ is Cauchy.

Definition. A metric space (\underline{X}, d) is said complete if every Cauchy sequence is convergent in \underline{X} .

Examples: For every $0 < p \leq \infty$,

$(L^p[0, 1], d_p)$ is a complete metric space.

Let (\underline{X}, d) be a metric space. Define $B_r(x) = \{y \in \underline{X} : d(x, y) < r\}$

Let $A \subset \underline{X}$ be a subset of \underline{X} . ball of radius r centered at x

Definition The set A is called:

1) open. if: $\forall x \in A \exists r > 0$ s.t. $B_r(x) \subset A$

2) closed if: $\underline{X} \setminus A$ is open.

3) dense in \underline{X} if $\forall \varepsilon > 0 \forall x \in \underline{X} \exists y \in A$ s.t. $d(x, y) < \varepsilon$

4) compact. If $(U_\alpha)_{\alpha \in A}$ is a family of open sets of \underline{X}

such that $A \subset \bigcup_{\alpha \in A} U_\alpha$ then there exists a finite subset

$\{\alpha_1, \alpha_2, \dots, \alpha_N\} \in A$ such that $A \subset \bigcup_{k=1}^N U_{\alpha_k}$

5) a neighborhood of x if there exists an open set $B \subset \underline{X}$ such that: $x \in B \subset A$

Definitions.

1) A point $x \in \underline{X}$ is called a limit point of a set $A \subset \underline{X}$

if: $\forall r > 0, B_r(x) \cap (A \setminus \{x\}) \neq \emptyset$.

2) A point $x \in \underline{X}$ is called an interior point of $A \subset \underline{X}$ if A is a neighborhood of x $\Leftrightarrow \exists r > 0$ s.t. $B_r(x) \subset A$.

Definitions:

Let $A \subset \bar{X}$, (\bar{X}, d) metric space.

- 1) The set $\overset{\circ}{A}$ (or A^{int}) is called the interior of A if $\overset{\circ}{A}$ is the collection of all interior points.
- 2) The set \bar{A} (or $\text{cl}(A)$) formed by A union with the set of limit points is called the closure of A.

Remark:

$$\overset{\circ}{A} = \bigcup_{\theta \subset A} \theta, \quad \bar{A} = \bigcap_{A \subset \mathcal{L}} \mathcal{L}$$

θ open \mathcal{L} closed.

$(L^p[0,1], d_p)$ is a complete metric space.

$C[0,1]$ is dense in $L^p[0,1]$, $0 < p < \infty$.

$(C[0,1], d_\infty)$ is a complete metric space.