1 Convergent sequences in metric spaces

Definition 1.1. (Convergent sequences in \mathbb{R} .) Let $(a_n)_{n \in \mathbb{N}}$ be a sequence of real numbers. Then we say that the sequence *converges* to $a_{\infty} \in \mathbb{R}$, and write $\lim_{n \to \infty} a_n = a_{\infty}$, if ...

Definition 1.2. (Convergent sequences in metric spaces.) Let (X, d_X) be a metric space, and let $(a_n)_{n \in \mathbb{N}}$ be a sequence of elements of X. Then we say that the sequence *converges* to $a_{\infty} \in X$, and write $\lim_{n \to \infty} a_n = a_{\infty}$, if ...

Rephrased:

In-class Exercises

1. Prove the following result:

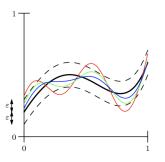
Theorem (An equivalent definition of convergence.) A sequence $(a_n)_{n \in \mathbb{N}}$ of points in a metric space (X, d) converges to a_{∞} if and only if for any open set $U \subseteq X$ which contains a_{∞} , there exists some N > 0 so that $a_n \in U$ for all $n \geq N$.

- 2. (Uniqueness of limits in a metric space).
 - (a) Let (X, d) be a metric space, and let x, y be distinct points in X. Show that there exist **disjoint** open subsets U_x and U_y of X such that $x \in U_x$ and $y \in U_y$. *Remark:* This is called the *Hausdorff* property of metric spaces, and this result shows that metric spaces are T_2 -spaces.
 - (b) Let (X, d) be a metric space. Show that the limit of a sequence, if it exists, is **unique**, in the following sense. Suppose that $(a_n)_{n \in \mathbb{N}}$ is a sequence in X that converges to a point $a_{\infty} \in X$, and converges to a point $\tilde{a}_{\infty} \in X$. Show that $a_{\infty} = \tilde{a}_{\infty}$.

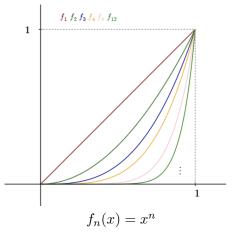
- 3. (Optional) Let (X, d) be a metric space. Let (a_n) be a sequence in X that converges to a point $a_{\infty} \in X$. Show that the set $\{a_n \mid n \in \mathbb{N}\} \cup \{a_{\infty}\}$ is a closed subset of X.
- 4. (Optional) Definition (Pointwise and Uniform Convergence). Let (X, d_X) and (Y, d_Y) be metric spaces. Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of functions $f_n : X \to Y$.
 - The sequence $(f_n)_{n \in \mathbb{N}}$ converges at a point $x \in X$ if the sequence $(f_n(x))_{n \in \mathbb{N}}$ of points in Y converges.
 - The sequence $(f_n)_{n\in\mathbb{N}}$ converges pointwise to a function $f_\infty: X \to Y$ if for every point $x \in X$ the sequence $(f_n(x))_{n\in\mathbb{N}}$ of points in Y converges to the point $f_\infty(x) \in Y$.
 - The sequence $(f_n)_{n\in\mathbb{N}}$ converges uniformly to a function $f_{\infty}: X \to Y$ if for every $\epsilon > 0$ there is some $N \in \mathbb{N}$ so that $d_Y(f_n(x), f_{\infty}(x)) < \epsilon$ for every $n \ge N$ and $x \in X$.

In other words, if the sequence $(f_n)_{n \in \mathbb{N}}$ converges pointwise to f_{∞} , then for each $\epsilon > 0$ the choice of N may depend on the point $x \in X$. To converge uniformly to f_{∞} , there must exist a choice of N that is independent of the point x.

(a) Use the following picture of functions f₁,
f₂, f₃, and f_∞ to explain the concept of uniform convergence of functions R → R, and how it differs from pointwise convergence.



(b) Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of continuous functions $f_n : X \to Y$ that converges uniformly to a function $f_\infty : X \to Y$. Show that f_∞ is continuous. (c) Consider the space [0, 1] with the usual metric, and the sequence of functions f_n : $[0, 1] \rightarrow [0, 1]$ defined by $f_n(x) = x^n$. Show that this sequence converges pointwise, but conclude from part (b) that it does not converge uniformly.



- (d) Let $(f_n)_{n \in \mathbb{N}}$ be a sequence of functions $f_n : X \to Y$. Show that uniform convergence implies pointwise convergence.
- (e) Recall the metric on the space $\mathcal{C}(a, b)$ of continuous functions $[a, b] \to \mathbb{R}$,

$$d_{\infty}: \mathcal{C}(a,b) \times \mathcal{C}(a,b) \longrightarrow \mathbb{R}$$
$$d_{\infty}(f,g) = \sup_{x \in [a,b]} |f(x) - g(x)|.$$

Consider a sequence of continuous functions $f_n \in \mathcal{C}(a, b)$. Show that $(f_n)_{n \in \mathbb{N}}$ converges with respect to the metric d_{∞} if and only if it converges uniformly.

(f) (Challenge) Is there a metric on C(a, b) where convergence of a sequence is equivalent to pointwise convergence?