

Pages 30-40

**Recall:** open sets  $U \subseteq \mathbb{R}^n$   
 open balls  $B_r(p) \subseteq U$   
 The open balls are in fact open sets  
**Key tool:** Triangle inequality (TI)  
 $\vec{x}, \vec{y} \in \mathbb{R}^n \Rightarrow \|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\|$   
 C.S.I. Cauchy  
 $\vec{x}, \vec{y} \in \mathbb{R}^n$   
 $|\langle \vec{x}, \vec{y} \rangle| \leq \|\vec{x}\| \|\vec{y}\| \Leftrightarrow (a-b)^2 \geq 0$   
 $2ab \leq a^2 + b^2$   
 What about equality? in CS.I  
 Key to CS.I

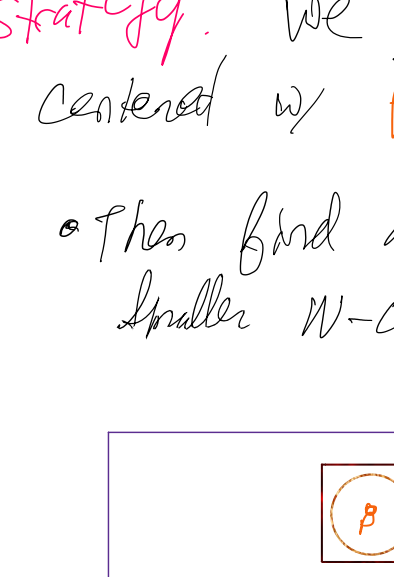
Suppose  $\vec{x} = \vec{y}$   
 $\|\vec{x}\|^2 \leq \|\vec{x}\|^2 \Leftrightarrow \|\vec{x}\|^2 = \|\vec{x}\|^2$   
 Suppose  
 $\exists \lambda \in \mathbb{R}$  s.t.  $\vec{y} = \lambda \vec{x}$   
 $|\langle \vec{x}, \lambda \vec{x} \rangle| = |\lambda \langle \vec{x}, \vec{x} \rangle| = |\lambda| \|\vec{x}\|^2$   
 we get equality when  
 demand  $\lambda \in \mathbb{R}$  s.t.  $\vec{x} = \lambda \vec{y}$   
 or  $\vec{y} = \lambda \vec{x}$   
 $\forall \vec{x} \neq \vec{y}$  are dependent  
 we get equality in C.S.I

**Theorem:** Equality holds in C.S.I when  $\vec{x}$  &  $\vec{y}$  are dependent.

**Proof:** define  $\phi(t) := \|\vec{x} + t\vec{y}\|^2$   
 $\phi(t) = \|\vec{x}\|^2 + 2t\vec{x} \cdot \vec{y} + t^2\|\vec{y}\|^2$   
 this is a quadratic polynomial in  $t$   
 let's write  $\phi(t)$  like this  
 $\phi(t) = at^2 + bt + c$      $a = \|\vec{y}\|^2$   
    $b = 2\vec{x} \cdot \vec{y}$   
    $c = \|\vec{x}\|^2$   
 observe that  $\forall t$   $\phi(t) \geq 0$   
 $\phi(t) = a(t^2 + \frac{b}{a}t + \frac{c}{a})$   
 (w.l.o.g.)  $a > 0$  i.e.  $\vec{y} \neq \vec{0}$   
 complete the square  
 $t^2 + \frac{b}{a}t + \frac{c}{a} = (t + \frac{b}{2a})^2 - \frac{b^2}{4a^2} + \frac{c}{a} = \frac{1}{a}\phi(t)$   
 simplify  
 $\frac{1}{a}\phi(t) = (t + \frac{b}{2a})^2 + \frac{4ac - b^2}{4a^2}$  all  $t$  is  $\geq 0$   
 let  $t = -\frac{b}{2a}$  then  
 $\frac{1}{a}\phi(-\frac{b}{2a}) = \frac{4ac - b^2}{4a^2} \geq 0 \Leftrightarrow 4ac - b^2 \geq 0$   
 $\Leftrightarrow b^2 \leq 4ac$   
 $a = \|\vec{y}\|^2, b = 2\vec{x} \cdot \vec{y}$  and  $c = \|\vec{x}\|^2$   
 $\therefore \sqrt{(\vec{x} \cdot \vec{y})^2} \leq \|\vec{x}\| \|\vec{y}\|$   
 $|\langle \vec{x}, \vec{y} \rangle| \leq \|\vec{x}\| \|\vec{y}\|$  (C.S.I)

**Note:**  
 equality takes place in C.S.I iff  $\vec{x} = t\vec{y}$   
 we know that  $\frac{1}{a}\phi(-\frac{b}{2a}) = 0$   
 let  $\vec{x} = -\frac{b}{2a}\vec{y}$   
 $\phi(t) = \|\vec{x} + \vec{y}\|^2 = 0$   
 $\therefore$  equality holds in the C.S.I

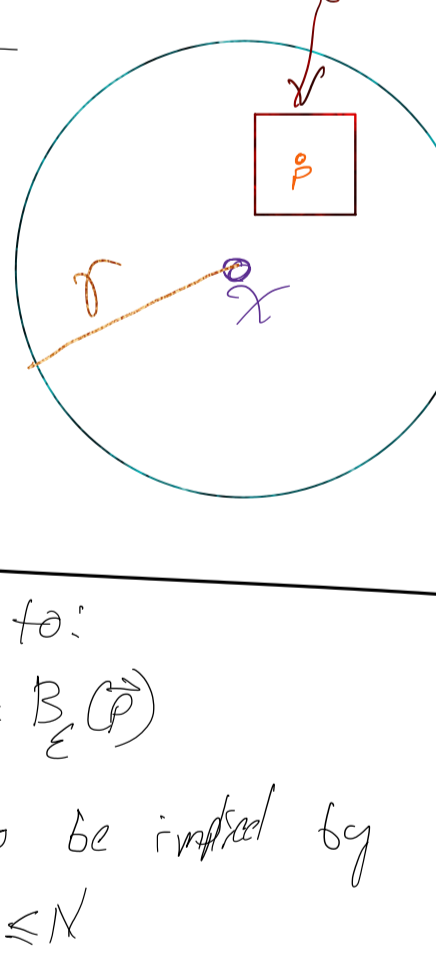
**Recall**  
 a subset  $U \subseteq \mathbb{R}^n$  is open provided that  
 $\forall p \in U \exists \epsilon > 0$  s.t.  $B_\epsilon(p) \subseteq U$   
 $B_\epsilon(p)$  is open for all  $p$  &  $\epsilon > 0$   
 For any  $U \neq \emptyset \subseteq \mathbb{R}^n$  we have  
 $U = \cup B_\epsilon(p)$   
 any open subset  $U \subseteq \mathbb{R}^n$  is an arbitrary union of open balls

Next, open cubes  
**Def:** An open  $N$ -cube in  $\mathbb{R}^N$  is a set  
 $I_\delta(\vec{x}) = (-\delta + x_1, \delta + x_1) \times \dots \times (-\delta + x_N, \delta + x_N)$   
 more generally if:  
 $\delta \rightarrow \vec{\delta} = (\delta_1, \delta_2, \dots, \delta_N)$  w/  $\delta_i > 0$   
 $I_{\vec{\delta}}(\vec{x}) = \{ \vec{y} \in \mathbb{R}^N \mid |y_i - x_i| < \delta_i \text{ for } 1 \leq i \leq N \}$   
 as  $\vec{\delta}$  is a "vector" w/  $\delta_i$  different points  
 $I_{\vec{\delta}}(\vec{x})$  forms a rectangle  
 i.e.  $N=2$   


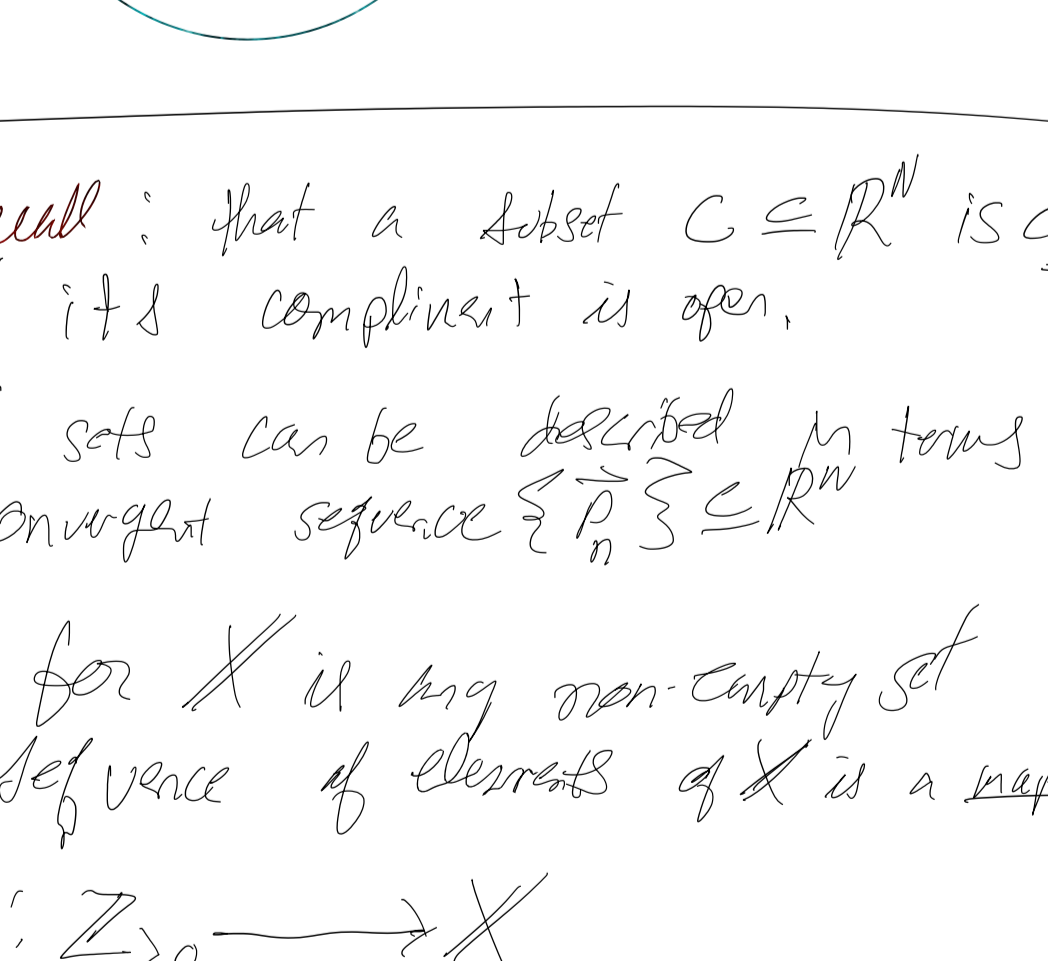
**Proposition:**  $I_\delta(\vec{x})$  is open  
 want to show that  
 $\forall p \in I_\delta(\vec{x})$   
 $\exists \epsilon > 0$  s.t.  
 $B_\epsilon(p) \subseteq I_\delta(\vec{x})$

**Strategy:** we first find another  $N$ -cube centered w/  $p$   
 then find a ball  $B_\epsilon(p)$  inside this smaller  $N$ -cube  
 if  $p \in I_\delta(\vec{x})$  then  
 $|p_i - x_i| < \delta$  all  $i$   
 let/define  
 $\epsilon_i(p) := \delta - |x_i - p_i| > 0$   
 $I_\epsilon(p) \subseteq I_\delta(\vec{x})$  for  $\epsilon$   
 we need to show  
 1)  $|y_i - p_i| < \epsilon$  for  $i \in [1, N] = \{1, 2, \dots, N\}$   
 $\Rightarrow |y_i - x_i| < \delta$   
 By the triangle inequality we get  
 $|y_i - x_i| \leq |y_i - p_i| + |p_i - x_i|$  for  $1 \leq i \leq N$   
 since  $y_i \in I_\epsilon(p)$   
 we find  $|y_i - p_i| < \epsilon$   
 $\therefore |y_i - x_i| < \epsilon + |p_i - x_i|$   
 but  $\epsilon \leq \min\{\epsilon_1, \epsilon_2, \dots, \epsilon_N\}$   
 in particular the R.H.S.  $\leq \epsilon + |p_i - x_i| = \delta - |p_i - x_i| + |p_i - x_i| = \delta$   
 $\therefore I_\epsilon(p) \subseteq I_\delta(\vec{x})$   
 Next we want to choose  $r > 0$  s.t.  
 $B_r(p) \subseteq I_\epsilon(p)$   
 say  
 If  $\|\vec{y} - \vec{p}\| < r$  then  $|y_i - p_i| < \epsilon$   
 observe:  $|y_i - p_i| \leq \|\vec{y} - \vec{p}\| = \sqrt{(y_1 - p_1)^2 + \dots + (y_N - p_N)^2}$   
 simply take  $r = \epsilon$  and we're done  $\square$   
 conclusion:  $\forall p \in I_\delta(\vec{x}) \exists \epsilon = \epsilon(p) > 0$   
 s.t.  $B_\epsilon(p) \subseteq I_\delta(\vec{x}) \therefore I_\delta(\vec{x})$  is open in  $\mathbb{R}^N$

Next:  $U \subseteq \mathbb{R}^n$  is open provided  
**Def:** #1  $\forall p \in U \exists \epsilon > 0$  s.t.  $B_\epsilon(p) \subseteq U$   
**Def:** #2  $U \subseteq \mathbb{R}^n$  is cubically open iff  
 $\Leftrightarrow \forall p \in U \exists \delta > 0$  s.t.  
 $I_\delta(p) \subseteq U$   
 $I_\delta(\vec{x})$  is open (wrt balls)  
 $B_r(\vec{x})$  are cubically open  
 Given  $p \in B_r(\vec{x})$   
 we know that  
 $B_{(r - \|\vec{x} - \vec{p}\|)}(p) \subseteq B_r(\vec{x})$



So this reduces the problem to:  
 Given  $B_\epsilon(p)$  find  $I_\delta(p) \subseteq B_\epsilon(p)$   
 we need an upper bound of  $\|\vec{y} - \vec{p}\|$  to be implied by  
 the bound of  $|y_i - p_i|$  for  $1 \leq i \leq N$   
 that is  
 $\|\vec{y} - \vec{p}\| := \sqrt{\sum_{i=1}^N |y_i - p_i|^2} < \sqrt{\sum_{i=1}^N \delta^2} = \delta \sqrt{N}$   
 choosing  $\delta$  s.t.  
 $\delta \leq \frac{\epsilon}{\sqrt{N}}, \delta = \frac{\epsilon}{\sqrt{N}} \Rightarrow \|\vec{y} - \vec{p}\| < \epsilon$   
 i.e.  $\vec{y} \in B_\epsilon(p)$   
 $I_{\frac{\epsilon}{\sqrt{N}}}(p) \subseteq B_\epsilon(p)$  for any  $p \in \mathbb{R}^N$



**Recall:** that a subset  $C \subseteq \mathbb{R}^n$  is closed provided its complement is open.  
 closed sets can be described in terms of convergent sequence  $\{\vec{p}_n\} \subseteq \mathbb{R}^n$

**Recall:** for  $X$  is any non-empty set  
 a sequence of elements of  $X$  is a map  
 $f: \mathbb{Z}_{>0} \rightarrow X$   
 i.e.  $\mathbb{Z}_{>0}$  defined by  $x_i \in X$   
 $x_n = f(n)$   
 so a sequence is an infinite list of elements of  $X$ :  $(x_1, x_2, x_3, \dots, x_n, \dots)$

let  $\{\vec{p}_n\}$  be a sequence of points in  $\mathbb{R}^N$   
**Def:**  $\{\vec{p}_n\}$  converges to a point  $\vec{p}_\infty \in \mathbb{R}^N$   
 $\Leftrightarrow \forall \epsilon > 0 \exists N \in \mathbb{Z}$  s.t.  $\forall n \geq N$   
 $\vec{p}_n \in B_\epsilon(\vec{p}_\infty) \Leftrightarrow \|\vec{p}_n - \vec{p}_\infty\| < \epsilon$   
**Fundamental** ... convergence idea  
 when  $N=1$   $p_n = a_n$  for  $N=1$

**Key idea:** For any small ball around  $p_\infty$  (the limit) all but finitely many of the terms  $p_n$  are in the ball.

The relationship between closed sets and convergent sequences  
 $\emptyset \neq A \subseteq \mathbb{R}^n$  then  $A$  is closed iff  $\Leftrightarrow$  the following holds  
 let  $\{\vec{p}_n\} \subseteq A$  (i.e.  $p_n \in A$  all  $n \geq 1$ )  
 assume that  $p_n \rightarrow p_\infty \in \mathbb{R}^n$   
 then  $p_\infty \in A$   
 $A = (0, 1)$  choose  $a_n \in (0, 1)$  all  $n$   
 $a_n = 1 - \frac{1}{n}$  choose  $a_n \rightarrow 1 \in \mathbb{R}$   
 $n = 1, 2, 3, \dots$  but  $1 \notin (0, 1)$