

**Questions 1–10 appeared in my Fall 2000 and Fall 2001 Math 3220 exams.**

- (1) Let  $E$  be a subset of  $\mathbf{R}^n$ .
    - a. Define:  $E$  is *open*.
    - b. Let  $\mathbf{a} \in \mathbf{R}^n$  and  $r > 0$ . Show that  $E = \{\mathbf{x} \in \mathbf{R}^n : \|\mathbf{x} - \mathbf{a}\| > r\}$  is open.
  - (2) Let  $E \in \mathbf{R}^n$ .
    - a. Define the *closure*,  $\overline{E}$ .
    - b. Show that if  $\mathbf{x} \in \overline{E}$  then for every  $\varepsilon > 0$ ,  $B_\varepsilon(\mathbf{x}) \cap E \neq \emptyset$ . ( $B_\varepsilon(\mathbf{x})$  is an open  $\varepsilon$ -ball about  $\mathbf{x}$ .)
  - (3) Suppose  $E \subseteq F \subseteq \mathbf{R}^n$ . Then the interiors satisfy  $E^\circ \subseteq F^\circ$  and that the boundary is contained in the closure  $\partial E \subseteq \overline{F}$ .
  - (4) Let  $E = [0, 1] \cap \mathbf{Q}$ , the set of rational points between zero and one. Determine whether the set  $E$  is open, closed, or neither. Prove your answer.
  - (5) Using just the definition of “open set” in  $\mathbf{R}^n$ , show that  $E = \{(x, y) \in \mathbf{R}^2 : x > 0\}$  is an *open set*.
  - (6) Prove if true, give a counterexample if false:
    - a. Let  $E \subseteq \mathbf{R}^n$  and  $G \subseteq E$  be relatively open. Then for any point  $\mathbf{x} \in G$  there is a  $\delta > 0$  so that the open  $\delta$ -ball about  $\mathbf{x}$ ,  $B_\delta(\mathbf{x}) \cap E \subseteq G$ .
    - b. Let  $E \in \mathbf{R}^n$  be a set which is *not open*, and suppose  $\{\mathbf{x}_n\}$  is a sequence in  $E$  which converges  $\lim_{n \rightarrow \infty} \mathbf{x}_n = \mathbf{x}$  in  $\mathbf{R}^n$ . Then  $\mathbf{x} \in E$ .
  - (7) Prove if true, give a counterexample if false:
    - a. Let  $E \in \mathbf{R}^n$ . If the boundary  $\partial E$  is connected then  $E$  is connected.
    - b. Let  $E \subseteq \mathbf{R}^n$ . A point is not in the closure  $\mathbf{x} \notin \overline{E}$  if and only if there is an open set  $\mathcal{O} \subseteq \mathbf{R}^n$  such that  $\mathbf{x} \in \mathcal{O}$  but  $\mathcal{O} \cap E = \emptyset$ .
    - c. Let  $E \subseteq \mathbf{R}^n$ . Then the interior points  $E^\circ$  are relatively open in  $E$ .
  - (8) Let  $E = \{(x, y) \in \mathbf{R}^2 : x^2 + y^2 \leq 2\}$ . Using only the definition of connectedness, the fact that intervals are the only connected sets connected in  $\mathbf{R}^1$ , and properties of continuous functions, show that  $E$  is a connected subset of  $\mathbf{R}^2$ .
  - (9) Prove if true, give a counterexample if false:
    - a. Let  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  be continuous and  $G \subseteq \mathbf{R}^m$  be open. Then for any point  $\mathbf{x} \in f^{-1}(G)$  there is a  $\delta > 0$  so that the open  $\delta$ -ball about  $\mathbf{x}$ ,  $B_\delta(\mathbf{x}) \subseteq f^{-1}(G)$ .
    - b. Let  $\Omega \subseteq \mathbf{R}^n$  be open and  $f : \Omega \rightarrow \mathbf{R}^m$  be continuous. Then  $f(\Omega)$  is open.
    - c. Let  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  be continuous and  $E \subseteq \mathbf{R}^m$ . Suppose  $E$  is connected in  $\mathbf{R}^m$ . Then  $f^{-1}(E)$  is connected in  $\mathbf{R}^n$ .
  - (10) Let  $K \subseteq \mathbf{R}^2$  be a compact set. Suppose  $\{\mathbf{x}_n\}_{n \in \mathbf{N}} \subseteq K$  is a sequence in  $K$  which is a Cauchy sequence in  $\mathbf{R}^2$ . Then there is a point  $\mathbf{k} \in K$  so that  $\mathbf{x}_n \rightarrow \mathbf{k}$  as  $n \rightarrow \infty$ .
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- (11) Let  $L$  be a linear transformation  $L : \mathbf{R}^n \rightarrow \mathbf{R}^m$  and let  $f(\mathbf{x}) = L\mathbf{x}$ . Suppose that  $\{\mathbf{x}_k\}$  is a sequence in  $\mathbf{R}^n$  that converges  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$ . Show that  $f(\mathbf{x}_k) \rightarrow f(\mathbf{a})$  as  $k \rightarrow \infty$ .
  - (12) Suppose that  $\{\mathbf{x}_k\}_{k \in \mathbf{N}} \subseteq \mathbf{R}^3$  is a bounded sequence of points. Show that there is a convergent subsequence. (You may assume the Bolzano-Weierstraß Theorem for  $\mathbf{R}^1$  but not for  $\mathbf{R}^n$ .)
  - (13) Let  $\{\mathbf{x}_k\}_{k \in \mathbf{N}}$  be a sequence in  $\mathbf{R}^n$ . Prove that  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  if and only if for every open set  $G \ni \mathbf{a}$  there is an  $N \in \mathbf{N}$  so that for every  $k \in \mathbf{N}$ , if  $k \geq N$  then  $\mathbf{x}_k \in G$ .
  - (14) Let  $F \in \mathbf{R}^n$  be a set. Show that  $F$  is closed if and only if  $F$  contains all limits of sequences in  $F$ , that is, if  $\{\mathbf{x}_k\}_{k \in \mathbf{N}}$  is a sequence in  $F$  which converges in  $\mathbf{R}^n$ , i.e.,  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  to some  $\mathbf{a} \in \mathbf{R}^n$  then  $\mathbf{a} \in F$ .
  - (15) Suppose  $S_i \subseteq \mathbf{R}^n$  are closed nonempty sets which are contained in the compact set  $K$ . Assume that the subsets form a decreasing sequence  $S_1 \supseteq S_2 \supseteq S_3 \supseteq \dots$ . Then they have a nonempty intersection  $\bigcap_{i \in \mathbf{N}} S_i \neq \emptyset$ .
  - (16)  $E = [0, 1] \cap \mathbf{Q}$ , the set of rational points between zero and one, is not compact.
  - (17) *Theorem.* Suppose  $E \subseteq \mathbf{R}^n$  is bounded and  $f : E \rightarrow \mathbf{R}^m$  is uniformly continuous. Then  $f(E)$  is bounded. This would not be true if “uniformly continuous” were replaced by “continuous.”
  - (18) *Theorem.* Let  $S = [0, 1] \times [0, 1] \subseteq \mathbf{R}^2$  and  $F : S \rightarrow \mathbf{R}$  be continuous. Then  $F$  is not one to one.

**Solutions.**

(1.) Let  $E$  be a subset of  $\mathbf{R}^n$ . *Definition* :  $E$  is open if for every point  $\mathbf{x} \in E$  there is an  $\varepsilon > 0$  so that the open  $\varepsilon$ -ball about  $\mathbf{x}$  is in  $E$ , namely  $B_\varepsilon(\mathbf{x}) \subseteq E$ .

*Theorem.* Let  $\mathbf{a} \in \mathbf{R}^n$  and  $r > 0$ , then  $\bar{E} = \{\mathbf{x} \in \mathbf{R}^n : \|\mathbf{x} - \mathbf{a}\| > r\}$  is open.

*Proof.* Choose  $\mathbf{y} \in E$ . Then  $\|\mathbf{y} - \mathbf{a}\| > r$ . Let  $\varepsilon = \|\mathbf{y} - \mathbf{a}\| - r > 0$ . Then I claim that  $B_\varepsilon(\mathbf{y}) \subseteq E$  so  $E$  is open. To see the claim, choose  $\mathbf{z} \in B_\varepsilon(\mathbf{y})$ . Then  $\|\mathbf{z} - \mathbf{y}\| < \varepsilon$ . By the triangle inequality  $\|\mathbf{z} - \mathbf{a}\| = \|\mathbf{z} - \mathbf{y} + \mathbf{y} - \mathbf{a}\| \geq \|\mathbf{y} - \mathbf{a}\| - \|\mathbf{z} - \mathbf{y}\| > \|\mathbf{y} - \mathbf{a}\| - \varepsilon = \|\mathbf{y} - \mathbf{a}\| - (\|\mathbf{y} - \mathbf{a}\| - r) = r$ , hence,  $\mathbf{z} \in E$ .

(2.) Let  $E \subseteq \mathbf{R}^n$ . *Definition* : The closure  $\bar{E} = \cap\{F : F \subseteq \mathbf{R}^n \text{ is closed and } E \subseteq F\}$ .

*Theorem.* If  $\mathbf{x} \in \bar{E}$  then for every  $\varepsilon > 0$  we have  $B_\varepsilon(\mathbf{x}) \cap E \neq \emptyset$ .

*Proof.* Suppose it is false for some  $\mathbf{x}$ . Then there is an  $\varepsilon_0 > 0$  and a ball  $B_{\varepsilon_0}(\mathbf{x})$  so that  $B_{\varepsilon_0}(\mathbf{x}) \cap E = \emptyset$ . It follows that  $E \subseteq F = \mathbf{R}^n \setminus B_{\varepsilon_0}(\mathbf{x})$  which is a closed set since it is the complement of the open ball, thus it is one of the  $F$ 's in the intersection definition of closure. Hence,  $\bar{E} \subseteq F = \mathbf{R}^n \setminus B_{\varepsilon_0}(\mathbf{x})$ . It follows that that  $\bar{E} \cap B_{\varepsilon_0}(\mathbf{x}) = \emptyset$  thus  $\mathbf{x} \notin \bar{E}$ .

(3.) *Theorem.* Suppose  $E \subseteq F \subseteq \mathbf{R}^n$ . Then the interiors satisfy  $E^\circ \subseteq F^\circ$  and that the boundary is contained in the closure  $\partial E \subseteq \bar{F}$ .

*Proof.* Recall that the interior is  $E^\circ = \cup\{G : G \subseteq \mathbf{R}^n \text{ is open and } G \subseteq E\}$ . Thus if  $\mathbf{x} \in E^\circ$  there is an open set  $G \subseteq \mathbf{R}^n$  such that  $\mathbf{x} \in G \subseteq E$ . But  $E \subseteq F$  so  $G \subseteq F$  is an open set, which is included in the union  $F^\circ = \cup\{G : G \subseteq \mathbf{R}^n \text{ is open and } G \subseteq F\}$ . Thus  $\mathbf{x} \in G \subseteq F^\circ$ .

The closure is defined to be  $\bar{F} = \cap\{C : C \subseteq \mathbf{R}^n \text{ is closed and } F \subseteq C\}$ . The boundary is defined to be  $\partial E = \bar{E} \setminus E^\circ$  which is contained in  $\bar{E}$ . Also  $\bar{E} = \cap\{H : H \subseteq \mathbf{R}^n \text{ is closed and } E \subseteq H\}$ . If  $C \subseteq \mathbf{R}^n$  is any closed set such that  $F \subseteq C$  then  $E \subseteq F \subseteq C$  so all  $C$ 's occur as one of the  $H$ 's in the intersection definition of  $\bar{E}$ . It follows that  $\bar{E} \subseteq \bar{F}$  whence  $\partial E \subseteq \bar{E} \subseteq \bar{F}$ .

(4.) *Theorem.* Let  $E = [0, 1] \cap \mathbf{Q}$ , the set of rational points between zero and one. The set  $E$  is neither open nor closed.

*Proof.* To show that  $E$  is not open, we show that it is not the case that for every  $x \in E$ , there exists a  $\delta > 0$  so that the ball  $B_\delta(x) \subseteq E$ . This negation becomes: there is an  $x \in E$  so that for every  $\delta > 0$ ,  $B_\delta(x)$  is not contained in  $E$ , in other words  $B_\delta(x) \cap E^c \neq \emptyset$ . Take the point  $x = 1$  in  $E$ . For every  $\delta > 0$  there is a number  $y \in (1, 1 + \delta) \subseteq B_\delta(1)$ . As  $y > 1$ , so  $y \notin E$ . Thus for every  $\delta > 0$  we have produced  $y \in B_\delta(1) \cap E^c$ . So  $E$  is not open.

A set  $E \in \mathbf{R}^n$  is closed if and only if its complement  $E^c \subseteq \mathbf{R}^n$  is open. To show that  $E$  is not closed, we show that  $E^c$  is not open. Choose  $z \in E^c$ , say  $z = \sqrt{2} - 1 \approx .414214\dots$ . By the density of rationals, for every  $\delta > 0$  there is a rational number in the interval  $q \in B_\delta(z) \cap (0, 1)$ . This number  $q \in E$ , thus, for every  $\delta > 0$  there is  $q \in B_\delta(z) \cap (E^c)^c$ . Thus  $E^c$  is not open.

(5.) *Theorem.* Let  $E = \{(x, y) \in \mathbf{R}^2 : x > 0\}$ . Then  $E$  is an open set.

$E$  is open if for every  $(x, y) \in E$  there is  $\varepsilon > 0$  so that  $B_\varepsilon(x, y) \subseteq E$ . Choose  $(x, y) \in E$ . Thus  $x > 0$ . Let  $\varepsilon = x$ . To show  $B_\varepsilon(x, y) \subseteq E$ , choose  $(u, v) \in B_\varepsilon(x, y)$ , thus  $\|(x, y) - (u, v)\| < \varepsilon$ . Now  $u = x - (x - u) \geq x - \|(x, y) - (u, v)\| > x - \varepsilon = x - x = 0$  hence  $(u, v) \in E$  thus  $B_\varepsilon(x, y) \subseteq E$ .

(6a.) *Statement* : Let  $E \subseteq \mathbf{R}^n$  and  $G \subseteq E$  be relatively open. Then for any point  $\mathbf{x} \in G$  there is a  $\delta > 0$  so that the open  $\delta$ -ball about  $\mathbf{x}$ ,  $B_\delta(\mathbf{x}) \cap E \subseteq G$ . TRUE!

*Proof.*  $G \subseteq E$  relatively open means that there is an open set  $\mathcal{O} \subseteq \mathbf{R}^n$  so that  $G = \mathcal{O} \cap E$ . But if  $\mathbf{x} \in G \subseteq \mathcal{O}$  then there is  $\delta > 0$  so that  $B_\delta(\mathbf{x}) \subseteq \mathcal{O}$  and so  $B_\delta(\mathbf{x}) \cap E \subseteq \mathcal{O} \cap E = G$ .

(6b.) *Statement* : Let  $E \in \mathbf{R}^n$  be a set which is not open, and suppose  $\{\mathbf{x}_n\}$  is a sequence in  $E$  which converges  $\lim_{n \rightarrow \infty} \mathbf{x}_n = \mathbf{x}$  in  $\mathbf{R}^n$ . Then  $\mathbf{x} \in E$ . FALSE!

Let  $E = (0, 1] \subseteq \mathbf{R}$ .  $E$  is not open since  $(1 - \varepsilon, 1 + \varepsilon) \not\subseteq E$  all  $\varepsilon > 0$ . But  $x_n = 1/n \in E$  for  $n \in \mathbf{N}$ ,  $x_n \rightarrow 0$  in  $\mathbf{R}$  as  $n \rightarrow \infty$  but  $0 \notin E$ .

(7a.) *Statement.* Let  $E \in \mathbf{R}^n$ . If the boundary  $\partial E$  is connected then  $E$  is connected. FALSE!

Let  $E = \{x \in \mathbf{R} : x \neq 0\}$ . Then  $\partial E = \{0\}$  which is connected (since it is an interval) but  $E = E_1 \cup E_2$  where  $E_1 = \{x : x > 0\}$  and  $E_2 = \{x : x < 0\}$  which are both open, disjoint and nonempty intervals, therefore separate  $E$  into two connected components.

**(7b.) Statement.** Let  $E \subseteq \mathbf{R}^n$ . A point is not in the closure  $\bar{x} \notin \bar{E}$  if and only if there is an open set  $\mathcal{O} \subseteq \mathbf{R}^n$  such that  $\mathbf{x} \in \mathcal{O}$  but  $\mathcal{O} \cap E = \emptyset$ . TRUE!

The closure is  $\bar{E} = \bigcap \{F : F \subseteq \mathbf{R}^n \text{ is closed and } E \subseteq F\}$ . If  $\mathbf{x}$  is not in this set then there is a closed set  $F \subseteq \mathbf{R}^n$  such that  $E \subseteq F$  and  $\mathbf{x} \notin F$ . Then the complement is open with  $\mathbf{x} \in \mathcal{O} = \mathbf{R}^n \setminus F$  and  $\mathcal{O} \cap E = \emptyset$  so  $\mathcal{O}$  is the desired open set. On the other hand, if there is open  $\mathcal{O} \ni \mathbf{x}$  such that  $E \cap \mathcal{O} = \emptyset$  then  $F = \mathbf{R}^n \setminus \mathcal{O}$  is closed and  $E \subseteq F$ . Because  $\bar{E}$  is defined as the intersection of such  $F$ 's, it follows that  $\bar{E} \subseteq F$ . But  $\mathbf{x} \notin F$  implies  $\mathbf{x} \notin \bar{E}$ .

**(7c.) Statement.** Let  $E \subseteq \mathbf{R}^n$ . Then the interior points  $E^\circ$  are relatively open in  $E$ . TRUE!

The interior is defined to be  $E^\circ = \bigcup \{G : G \in \mathbf{R}^n \text{ is open and } G \subseteq E\}$ , thus is the union of open sets so is open in  $\mathbf{R}^n$ . Also,  $E^\circ \subseteq E$  follows. Now  $E^\circ$  is relatively open in  $E$  if there is an open set  $\mathcal{O} \subseteq \mathbf{R}^n$  so that  $E^\circ = E \cap \mathcal{O}$ . But this follows by setting  $\mathcal{O} = E^\circ$  which is an open set in  $\mathbf{R}^n$  and because  $E^\circ \subseteq E$ . Hence  $E \cap \mathcal{O} = E \cap E^\circ = E^\circ$ .

**(8.)** Let  $E = \{(x, y) \in \mathbf{R}^2 : x^2 + y^2 \leq 2\}$ . Using only the definition of connectedness, the fact that intervals are the only connected sets connected in  $\mathbf{R}^1$ , and properties of continuous functions, show that  $E$  is a connected subset of  $\mathbf{R}^2$ .

The set  $E$  is path connected. For example if  $x, y \in E$  then  $f : [0, 1] \rightarrow E$  given by  $f(t) = (1-t)x + ty$  is a continuous path in  $E$ . In fact, for  $0 \leq t \leq 1$  and using the Schwarz Inequality,  $\|f(t)\|^2 = (1-t)^2\|x\|^2 + 2t(1-t)x \cdot y + t^2\|y\|^2 \leq (1-t)^2\|x\|^2 + 2t(1-t)\|x\|\|y\| + t^2\|y\|^2 = ((1-t)\|x\| + t\|y\|)^2 < (2(1-t) + 2t)^2 = 4$  so  $f(t) \in E$ . The components of  $f$  are polynomial so  $f$  is continuous.

Since  $E$  is path connected, it is connected. If not there are relatively open sets  $A_1, A_2$  in  $E$  so that  $A_1 \neq \emptyset$ ,  $A_2 \neq \emptyset$ ,  $A_1 \cap A_2 = \emptyset$  and  $E = A_1 \cup A_2$ . Choose  $x \in A_1$  and  $y \in A_2$  and a path  $\sigma : [0, 1] \rightarrow E$  so that  $\sigma(0) = x$  and  $\sigma(1) = y$ .  $\sigma^{-1}(A_1)$  and  $\sigma^{-1}(A_2)$  are relatively open in  $[0, 1]$ , are disjoint because  $A_1 \cap A_2 = \emptyset$  implies  $\sigma^{-1}(A_1) \cap \sigma^{-1}(A_2) = \sigma^{-1}(A_1 \cap A_2) = \emptyset$ , are nonempty because there are  $x \in \sigma^{-1}(A_1)$  and  $y \in \sigma^{-1}(A_2)$  and  $[0, 1] \subseteq \sigma^{-1}(A_1) \cup \sigma^{-1}(A_2) = \sigma^{-1}(A_1 \cup A_2) = \sigma^{-1}(E)$ . Thus  $\sigma^{-1}(A_1)$  and  $\sigma^{-1}(A_2)$  disconnect  $[0, 1]$ , which is a contradiction because  $[0, 1]$  is connected.

**(9.)** For each part, determine whether the statement is TRUE or FALSE.

**(9a.) Statement.** Let  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  be continuous and  $G \subseteq \mathbf{R}^m$  be open. Then for any point  $\mathbf{x} \in f^{-1}(G)$  there is a  $\delta > 0$  so that the open  $\delta$ -ball about  $\mathbf{x}$ ,  $B_\delta(\mathbf{x}) \subseteq f^{-1}(G)$ .

TRUE! Since  $G$  is open, there is  $\varepsilon > 0$  so that  $B_\varepsilon(f(\mathbf{x})) \subseteq G$ . But, since  $f$  is continuous, for all positive numbers, such as this  $\varepsilon > 0$ , there is a  $\delta > 0$  so that for all  $\mathbf{z} \in \mathbf{R}^n$ , if  $\|\mathbf{z} - \mathbf{x}\| < \delta$  then  $\|f(\mathbf{z}) - f(\mathbf{x})\| < \varepsilon$ . We claim that for this  $\delta > 0$ ,  $B_\delta(\mathbf{x}) \subseteq f^{-1}(G)$ . To see it, choose  $\mathbf{z} \in B_\delta(\mathbf{x})$  to show  $f(\mathbf{z}) \in G$ . But such  $\mathbf{z}$  satisfies  $\|\mathbf{z} - \mathbf{x}\| < \delta$  so that  $\|f(\mathbf{z}) - f(\mathbf{x})\| < \varepsilon$  or in other words,  $f(\mathbf{z}) \in B_\varepsilon(f(\mathbf{x})) \subseteq G$ .

**(9b.) Statement.** Let  $\Omega \subseteq \mathbf{R}^n$  be open and  $f : \Omega \rightarrow \mathbf{R}^m$  be continuous. Then  $f(\Omega)$  is open.

FALSE! Counterexample: the constant function  $f(\mathbf{x}) = \mathbf{c}$  is continuous but  $f(\Omega) = \{\mathbf{c}\}$  is a singleton set which is not open.

**(9c.) Statement.** Let  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  be continuous and  $E \subseteq \mathbf{R}^m$ . Suppose  $E$  is connected in  $\mathbf{R}^m$ . Then  $f^{-1}(E)$  is connected in  $\mathbf{R}^n$ .

FALSE! Counterexample:  $f(x) = x^2$  is continuous from  $\mathbf{R}$  to  $\mathbf{R}$  but  $f^{-1}([1, 4]) = [-2, -1] \cup [1, 2]$ .

**(10.)** Let  $K \subseteq \mathbf{R}^2$  be a compact set. Suppose  $\{\mathbf{x}_n\}_{n \in \mathbf{N}} \subseteq K$  is a sequence in  $K$  which is a Cauchy sequence in  $\mathbf{R}^2$ . Then there is a point  $\mathbf{k} \in K$  so that  $\mathbf{x}_n \rightarrow \mathbf{k}$  as  $n \rightarrow \infty$ .

Since  $\{\mathbf{x}_n\}$  is Cauchy, it is convergent in  $\mathbf{R}^2$ : there is a  $\mathbf{k} \in \mathbf{R}^2$  so that  $\mathbf{x}_n \rightarrow \mathbf{k}$  as  $n \rightarrow \infty$ . But as  $K$  is compact it is closed. But a closed set contains its limit points, so  $\mathbf{k} \in K$ .

**(11.) Theorem.** Let  $L$  be a linear transformation  $L : \mathbf{R}^n \rightarrow \mathbf{R}^m$  and let  $f(\mathbf{x}) = L\mathbf{x}$ . Suppose that  $\{\mathbf{x}_k\}$  is a sequence in  $\mathbf{R}^n$  that converges  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$ . Then  $f(\mathbf{x}_k) \rightarrow f(\mathbf{a})$  as  $k \rightarrow \infty$ .

*Proof.* A linear transformation is given by matrix multiplication, thus there is a matrix  $A = \{a_{ij}\}$  with  $i = 1, \dots, m$ ,  $j = 1, \dots, n$  so that if  $\mathbf{z} = (z(1), z(2), \dots, z(n))$  then the  $i$ -th component of the value is  $f(\mathbf{z})(i) = (A\mathbf{z})(i) = \sum_{j=1}^n a_{ij}z(j)$ . In other words, if  $\mathbf{a}_i$  denotes the  $i$ -th row of  $A$ , then the  $f(\mathbf{z})(i) = \mathbf{a}_i \cdot \mathbf{z}$ . This means that  $|f(\mathbf{z})(i)| \leq \|\mathbf{a}_i\| \|\mathbf{z}\|$  by the Cauchy Schwarz inequality. Hence  $\|f(\mathbf{z})\|^2 = \sum_{i=1}^m |f(\mathbf{z})(i)|^2 \leq M^2 \|\mathbf{z}\|^2$  where  $M^2 = \sum_{i=1}^m \|\mathbf{a}_i\|^2$  is a constant depending on  $L$  only. To prove that  $f(\mathbf{x}_k) \rightarrow f(\mathbf{a})$  as  $k \rightarrow \infty$ , we must show that for every  $\varepsilon > 0$ , there is an  $N \in \mathbf{N}$  so that for every  $k \geq N$ , we have  $\|f(\mathbf{x}_k) - f(\mathbf{a})\| < \varepsilon$ . Now,

choose  $\varepsilon > 0$ . By the fact that  $\mathbf{x}_k$  converges, there is an  $N \in \mathbf{N}$  so that if  $k \geq N$  then  $\|\mathbf{x}_k - \mathbf{a}\| < \varepsilon(1 + M)^{-1}$ . For this  $N$ , if  $k \geq N$  then by linearity,

$$\|f(\mathbf{x}_k) - f(\mathbf{a})\| = \|A\mathbf{x}_k - A\mathbf{a}\| = \|A(\mathbf{x}_k - \mathbf{a})\| \leq M\|\mathbf{x}_k - \mathbf{a}\| \leq \frac{M\varepsilon}{1 + M} < \varepsilon.$$

**(12.) Theorem.** Suppose that  $\{\mathbf{x}_k\}_{k \in \mathbf{N}} \subseteq \mathbf{R}^3$  is a bounded sequence of points. Then there it has a convergent subsequence.

*Proof.* Using the boundedness, that there is  $M < \infty$  so that  $\|\mathbf{x}_k\| \leq M$  for all  $k$ , we obtain that the  $p$ -th coefficient sequence is bounded because  $|\mathbf{x}_k(p)| \leq \|\mathbf{x}_k\| \leq M$  for all  $k$  and  $p$ . As the sequence  $\{\mathbf{x}_k(1)\}$  is bounded, by the Bolzano-Weierstraß Theorem in  $\mathbf{R}^1$ , there is a subsequence  $k_i \rightarrow \infty$  as  $i \rightarrow \infty$  so that  $\mathbf{x}_{k_i}(1) \rightarrow \mathbf{a}(1)$  converges to some real number as  $i \rightarrow \infty$ . As the sequence  $\{\mathbf{x}_{k_i}(2)\}$  is also bounded, by BW again, there is a subsubsequence  $k_{i_j} \rightarrow \infty$  as  $j \rightarrow \infty$  so that  $\mathbf{x}_{k_{i_j}}(2) \rightarrow \mathbf{a}(2)$  converges as  $j \rightarrow \infty$ . We can repeat this one last time. As the sequence  $\{\mathbf{x}_{k_{i_j}}(3)\}$  is also bounded, by BW again, there is a subsubsubsequence  $k_{i_{j_\ell}} \rightarrow \infty$  as  $\ell \rightarrow \infty$  so that  $\mathbf{x}_{k_{i_{j_\ell}}}(3) \rightarrow \mathbf{a}(3)$  converges as  $\ell \rightarrow \infty$ . Since the a subsequence of a convergent sequence is convergent, also  $\mathbf{x}_{k_{i_{j_\ell}}}(1) \rightarrow \mathbf{a}(1)$  and  $\mathbf{x}_{k_{i_{j_\ell}}}(2) \rightarrow \mathbf{a}(2)$  as  $\ell \rightarrow \infty$ . Now, using the theorem that a sequence in  $\mathbf{R}^3$  converges if and only if all of the sequences of components converge, we get that  $\mathbf{x}_{k_{i_{j_\ell}}} \rightarrow \mathbf{a}$  in  $\mathbf{R}^3$  as  $\ell \rightarrow \infty$ . (Usually, since subscripts of subscripts are frowned upon in typography, we denote subsequences by  $k' = k_i$ ,  $k'' = k_{i_j}$  and  $k''' = k_{i_{j_\ell}}$  or something similar.)

**(13.) Theorem.** Let  $\{\mathbf{x}_k\}_{k \in \mathbf{N}}$  be a sequence in  $\mathbf{R}^n$ .  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  if and only if for every open set  $G \ni \mathbf{a}$  there is an  $N \in \mathbf{N}$  so that for every  $k \in \mathbf{N}$ , if  $k \geq N$  then  $\mathbf{x}_k \in G$ .

*Proof.* Assume that  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$ , namely, for every  $\varepsilon > 0$  there is and  $N \in \mathbf{N}$  so that for every  $k \geq N$  we have  $\|\mathbf{x}_k - \mathbf{a}\| < \varepsilon$ . Now, choose an open set  $G \in \mathbf{R}^n$  which contains  $\mathbf{a} \in G$ . As  $G$  is an open set, there is a  $\delta > 0$  so that the  $\delta$ -ball about  $\mathbf{a}$  satisfies  $B_\delta(\mathbf{a}) \subseteq G$ . Now using  $\varepsilon = \delta$  in the statement of convergence, there is an  $N \in \mathbf{N}$  so that for every  $k \geq N$ ,  $\mathbf{x}_k$  is close to  $\mathbf{a}$  so that  $\|\mathbf{x}_k - \mathbf{a}\| < \delta$ . In other words,  $\mathbf{x}_k \in B_\delta(\mathbf{a}) \subseteq G$ , as claimed.

To show the other direction, assume that for every open  $G \ni \mathbf{a}$ , there is  $N \in \mathbf{N}$  so that for every  $k \geq N$ ,  $\mathbf{x}_k \in G$ . Choose  $\varepsilon > 0$ . Let  $G = B_\varepsilon(\mathbf{a})$ . As the ball is open, there is an  $N \in \mathbf{N}$  so that  $k \geq N$  implies  $\mathbf{x}_k \in G$ . Thus  $k \geq N$  implies  $\|\mathbf{x}_k - \mathbf{a}\| < \varepsilon$ . Hence the definition of  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  is satisfied.

**(14.) Theorem.** Let  $F \in \mathbf{R}^n$  be a set.  $F$  is closed if and only if  $F$  contains all limits of sequences from  $F$ . That is, if  $\{\mathbf{x}_k\}_{k \in \mathbf{N}}$  is a sequence in  $F$  which converges in  $\mathbf{R}^n$ , i.e.,  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  to some  $\mathbf{a} \in \mathbf{R}^n$  then  $\mathbf{a} \in F$ .

*Proof.* First we argue that a closed set contains its limit points. Suppose we are given a sequence  $\{\mathbf{x}_k\}_{k \in \mathbf{N}}$  in  $F$  which converges in  $\mathbf{R}^n$ , i.e.,  $\mathbf{x}_k \rightarrow \mathbf{a}$  as  $k \rightarrow \infty$  which means for every  $\varepsilon > 0$  there is and  $N \in \mathbf{N}$  so that for every  $k \geq N$  we have  $\|\mathbf{x}_k - \mathbf{a}\| < \varepsilon$ . We are to show that  $\mathbf{a} \in F$ . Suppose that it is not the case. Then  $\mathbf{a} \in F^c$ , which is an open set. By the definition of  $F^c$  being an open set, there is a  $\delta > 0$  so that  $B_\delta(\mathbf{a}) \subseteq F^c$ . This contradicts the assumption that the sequence from  $F$  approaches  $\mathbf{a}$ , for we have shown that there exists a  $\delta > 0$  so that for all  $N \in \mathbf{N}$  there is a  $k \geq N$ , say  $k = N$ , so that  $\|\mathbf{x}_k - \mathbf{a}\| \geq \delta$  because  $\mathbf{x}_k \notin F^c$ .

Next we argue that if a set  $F$  contains its limit points, then it must be closed.  $F$  is closed if and only if its complement  $F^c$  is open. Argue by contrapositive. Suppose that  $F$  is not closed so  $F^c$  is not open. That is, it is not the case that for every  $\mathbf{a} \in F^c$  there exists an  $\varepsilon > 0$  so that  $B_\varepsilon(\mathbf{a}) \subseteq F^c$ . Equivalently, there is an  $\mathbf{a} \in F^c$  so that for every  $\varepsilon > 0$  there is  $\mathbf{x} \in B_\varepsilon(\mathbf{a}) \cap F$ . Taking  $\varepsilon = 1/k$ , there is an  $\mathbf{x}_k \in B_{1/k}(\mathbf{a}) \cap F$ , which is to say  $\|\mathbf{x}_k - \mathbf{a}\| < 1/k$ . Thus we have found a sequece  $\{\mathbf{x}_k\}$  in  $F$  such that  $\mathbf{x}_k \rightarrow \mathbf{a}$  in  $\mathbf{R}^n$  as  $k \rightarrow \infty$ , but  $\mathbf{a} \notin F$ . In other words,  $F$  does not contain one of its limit points.

**(15.) Theorem.** Suppose  $S_i \subseteq \mathbf{R}^n$  are closed nonempty sets which are contained in the compact set  $K$ . Assume that the subsets form a decreasing sequence  $S_1 \supseteq S_2 \supseteq S_3 \supseteq \dots$ . Then they have a nonempty intersection  $\bigcap_{i \in \mathbf{N}} S_i \neq \emptyset$ .

*Proof.* Suppose it is false. Then  $\bigcap_{i \in \mathbf{N}} S_i = \emptyset$ . Let  $U_i = \mathbf{R}^n \setminus S_i$  which are open since  $S_i$  are closed. By deMorgan's formula,  $\cup_i U_i = \cup_i (\mathbf{R}^n \setminus S_i) = \mathbf{R}^n \setminus (\bigcap_i S_i) = \mathbf{R}^n \setminus \emptyset = \mathbf{R}^n$ . Thus  $\{U_i\}$  is an open cover of  $K$ . Since  $K$  is compact, there are finitely many  $i_1, i_2, \dots, i_n$  so that  $K \subseteq U_{i_1} \cup \dots \cup U_{i_n} = (\mathbf{R}^n \setminus S_{i_1}) \cup \dots \cup (\mathbf{R}^n \setminus S_{i_n}) = \mathbf{R}^n \setminus (S_{i_1} \cap \dots \cap S_{i_n}) = \mathbf{R}^n \setminus S_p$  where  $p = \max\{i_1, \dots, i_n\}$  since the  $S_i$ 's are nested. But this says  $K \cap S_p = \emptyset$  which contradicts the assumption that  $S_p$  is a nonempty subset of  $K$ .

**(16.) Theorem.**  $E = [0, 1] \cap \mathbf{Q}$ , the set of rational points between zero and one, is not compact.

*Proof.* We find an open cover without finite subcover. Let  $c = 1/\sqrt{2}$  or any other irrational number  $c \in [0, 1]$ . Consider the sets  $U_0 = (c, \infty)$  and  $U_i = (-\infty, c - 1/i)$  for  $i \in \mathbf{N}$ . Then  $\mathcal{C} = \{U_i\}_{i=0,1,2,\dots}$  is an open cover. For if  $x \in E$ , since  $x$  is rational,  $x \neq c$ . If  $x > c$  then  $x \in U_0$ . If  $x < c$ , by the Archimidean property, there is an  $i \in \mathbf{N}$  so that  $1/i < c - x$ . It follows that  $c - 1/i > x$  so  $x \in U_i$ . On the other hand no finite collection will cover. Indeed, if we choose any finite cover it would have to include  $U_0$  to cover  $1 \in E$  and therefore take the form  $\{U_0, U_{i_1}, \dots, U_{i_J}\}$  for a finite set of numbers  $i_1, \dots, i_J \in \mathbf{N}$ . Hence if  $K = \max\{i_1, \dots, i_J\}$  then  $U_0 \cup U_{i_1} \cup \dots \cup U_{i_J} = (-\infty, c - 1/K) \cup (c, \infty)$ . But in the gap  $[c - 1/K, c]$  there are rational numbers, by the density of rationals. Thus  $E \not\subseteq U_0 \cup U_{i_1} \cup \dots \cup U_{i_J}$ . (Of course the easy argument is to observe that  $E$  is not closed so can't be compact.)

**(17.) Theorem.** Suppose  $E \subseteq \mathbf{R}^n$  is bounded and  $f : E \rightarrow \mathbf{R}^m$  is uniformly continuous. Then  $f(E)$  is bounded. This would not be true if "uniformly continuous" were replaced by "continuous."

*Proof.* One idea is to divide  $E$  into finitely many little pieces so that  $f$  doesn't vary very much on any one of them. Then the bound on  $f$  is basically the max of bounds at one point for each little piece.  $f$  is uniformly continuous if for every  $\varepsilon > 0$  there is a  $\delta > 0$  so that if  $\mathbf{x}, \mathbf{y} \in E$  such that  $\|\mathbf{x} - \mathbf{y}\| < \delta$  then  $\|f(\mathbf{x}) - f(\mathbf{y})\| < \varepsilon$ . Fix an  $\varepsilon_0 > 0$  and let uniform continuity give  $\delta_0 > 0$ . Since  $E$  is bounded, there is an  $R < \infty$  so that  $E \subseteq B_R(\mathbf{0})$ . Finitely many  $\delta_0/2$  balls are required to cover  $B_R(\mathbf{0})$ , that is, there are points  $\mathbf{x}_i \in \mathbf{R}^n$  so that  $B_R(\mathbf{0}) \subseteq \cup_{i=1}^J B_{\delta_0/2}(\mathbf{x}_i)$ . This can be accomplished by chopping the ball into small enough cubes and taking  $\mathbf{x}_i$ 's as the centers of the cubes. *e.g.*, the cube  $[-\delta_0/5\sqrt{n}, \delta_0/5\sqrt{n}] \times \dots \times [-\delta_0/5\sqrt{n}, \delta_0/5\sqrt{n}] \subseteq B_{\delta_0/2}(\mathbf{0})$ . Choose points of  $E$  in those balls that meet  $E$ . Let  $\mathcal{I} = \{i \in \{1, \dots, J\} : B_{\delta_0/2}(\mathbf{x}_i) \cap E \neq \emptyset\}$  and choose  $\mathbf{y}_i \in B_{\delta_0/2}(\mathbf{x}_i) \cap E$  if  $i \in \mathcal{I}$ . Let  $M = \max\{\|f(\mathbf{y}_i)\| : i \in \mathcal{I}\}$  be the largest norm among the points  $\mathbf{y}_i$  in  $E$ . Then the claim is that  $f(E) \subseteq B_{M+\varepsilon_0}(\mathbf{0})$ . To see this, choose  $\mathbf{z} \in E$ . Since  $E$  is in the union of little balls, there is an index  $j \in \mathcal{I}$  so that  $\mathbf{z} \in B_{\delta_0/2}(\mathbf{x}_j)$ . Since  $\mathbf{y}_j \in B_{\delta_0/2}(\mathbf{x}_j)$  also, it follows that  $\|\mathbf{z} - \mathbf{y}_j\| = \|\mathbf{z} - \mathbf{x}_j + \mathbf{x}_j - \mathbf{y}_j\| \leq \|\mathbf{z} - \mathbf{x}_j\| + \|\mathbf{x}_j - \mathbf{y}_j\| < \delta_0/2 + \delta_0/2 = \delta_0$ . By the uniform continuity,  $\|f(\mathbf{y}_j) - f(\mathbf{z})\| < \varepsilon_0$ . It follows that  $\|f(\mathbf{z})\| = \|f(\mathbf{z}) - f(\mathbf{y}_j) + f(\mathbf{y}_j)\| \leq \|f(\mathbf{z}) - f(\mathbf{y}_j)\| + \|f(\mathbf{y}_j)\| < \varepsilon_0 + M$  and we are done.

The result doesn't hold if  $f$  is not uniformly continuous. Let  $E = B_1(\mathbf{0}) \setminus \{0\}$  and  $f(\mathbf{x}) = \|\mathbf{x}\|^{-1}$ .  $f$  is continuous on  $E$  but  $f(E) = (1, \infty)$  is unbounded.

**(18.) Theorem.** Let  $\mathcal{S} = [0, 1] \times [0, 1] \subseteq \mathbf{R}^2$  and  $F : \mathcal{S} \rightarrow \mathbf{R}$  be continuous. Then  $F$  is not one to one.

*Proof.* (There are probably many other more imaginative ways to show this.) Consider the circle  $\sigma(t) = (\frac{1}{2} + \frac{1}{2} \sin t, \frac{1}{2} + \frac{1}{2} \cos t) \in \mathcal{S}$  as  $t \in [0, 2\pi]$ . Then  $f(t) = F(\sigma(t))$  is a periodic continuous function. If  $f$  is constant then  $F(\sigma(0)) = F(\sigma(\pi))$  so  $F$  is not 1-1. If  $f$  is not constant, since  $[0, 2\pi]$  is compact, there are points  $\theta_0, \theta_1 \in [0, 2\pi]$  where  $f(\theta_0) = \inf\{f(t) : t \in [0, 2\pi]\}$  and  $f(\theta_1) = \sup\{f(t) : t \in [0, 2\pi]\}$ . Also  $f(\theta_0) < f(\theta_1)$ . For convenience, suppose  $\theta_0 < \theta_1$ . The point is that the curves  $\sigma((\theta_0, \theta_1))$  and  $\sigma((\theta_1, \theta_0 + 2\pi))$  are two opposite arcs of the circle running from the minimum of  $f$  on the circle to the maximum. And any intermediate value gets taken on at least once in each arc, thus there are two point where  $f$  is equal and  $F$  is therefore not 1-1. More precisely, choose any number  $f(\theta_0) < y < f(\theta_1)$ . By the intermediate value theorem applied to  $f : [\theta_0, \theta_1] \rightarrow \mathbf{R}$ , there is  $\theta_3 \in (\theta_0, \theta_1)$  so that  $f(\theta_3) = y$ . Also by the intermediate value theorem applied to  $f : [\theta_1, \theta_0 + 2\pi] \rightarrow \mathbf{R}$ , there is  $\theta_4 \in (\theta_1, \theta_0 + 2\pi)$  so that  $f(\theta_4) = y$ . Since  $\sigma(\theta_3) \neq \sigma(\theta_4)$  because  $0 = \theta_1 - \theta_1 < \theta_4 - \theta_3 < \theta_0 + 2\pi - \theta_0 = 2\pi$ , it follows that  $F$  is not 1-1 since  $F(\sigma(\theta_3)) = F(\sigma(\theta_4))$ . The case  $\theta_0 > \theta_1$  is similar.