

δ, x_0

$\epsilon, f(x_0)$

Recall

S a metric space with distance function d
 S^* a metric space with distance function d^*
 $E \subseteq S$

$f: E \rightarrow S^*$ is continuous at $x_0 \in E$ if for all $\epsilon > 0$

there exists $\delta > 0$ such that

$x \in E, d(x, x_0) < \delta$ implies $d^*(f(x), f(x_0)) < \epsilon$

$$x \in E \cap B_\delta(x_0) \text{ implies } f(x) \in B_\epsilon(f(x_0))$$

$$f(E \cap B_\delta(x_0)) \subseteq B_\epsilon(f(x_0))$$

Def "inverse image" or "preimage"

$f: E \rightarrow S^*, F \subseteq S^*$

$$f^{-1}(F) = \{x \in E \mid f(x) \in F\}$$

not

$$f^{-1}(f(1, \sqrt{2})) = f^{-1}(1, 2)$$

$$= \{(1, \sqrt{2}), (-1, -\sqrt{2})\}$$

$$f^{-1}(f(x)) \supseteq E$$

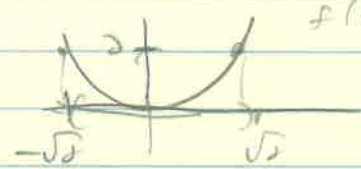
inverse function may not exist

Ex: $f: \mathbb{R} \rightarrow \mathbb{R}, f(x) = x^2$

$$f^{-1}((1, 2)) = (-\sqrt{2}, -1) \cup (1, \sqrt{2})$$

$$f^{-1}((0, \infty)) = \mathbb{R}$$

$$f^{-1}((-2, -1)) = \emptyset$$



$$f(f^{-1}((-2, -1))) = f(\emptyset) = \emptyset$$

$$f(f^{-1}(x)) \subseteq E$$

$E: S$ whole metric space, important

Thm $f: S \rightarrow S^*$ is continuous iff and only if for every

open set $U \subseteq S^*, f^{-1}(U)$ is an open set in S

Proof Step 1 Assume that if $U \subseteq S^*$ is open then $f^{-1}(U) \subseteq S$ is open

Let $x_0 \in S, \epsilon > 0, B_\epsilon(f(x_0))$ is an open set, (NU), so

$f^{-1}(B_\epsilon(f(x_0)))$ is an open set. Since $d(f(x_0), f(x_0)) = 0 < \epsilon$

$f(x_0) \in B_\epsilon(f(x_0))$, so $x_0 \in f^{-1}(B_\epsilon(f(x_0)))$. Thus there is $\delta > 0$

such that $B_\delta(x_0) \subseteq f^{-1}(B_\epsilon(f(x_0)))$, so $f(B_\delta(x_0)) \subseteq B_\epsilon(f(x_0))$.

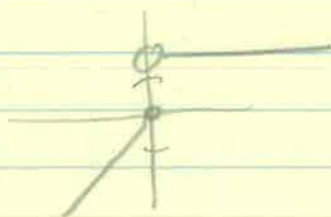
thus f is continuous.

Step 2 Assume f is continuous. Let $U \subseteq S^*$ be a open set.

If $f^{-1}(U)$ is empty, it is open. If not, let $x_0 \in f^{-1}(U)$. Then

$f(x_0) \in U$, so there exists $\epsilon > 0$ such that $B_\epsilon(f(x_0)) \subset U$.
 Then, taking δ as $\delta > 0$ such that $f(B_\delta(x_0)) \subset B_\epsilon(f(x_0)) \subset U$
 then $B_\delta(x_0) \subset f^{-1}(U)$. So $f^{-1}(U)$ is open.

Ex: graph, $f(x) = \begin{cases} 1 & x > 0 \\ x & x \leq 0 \end{cases}$

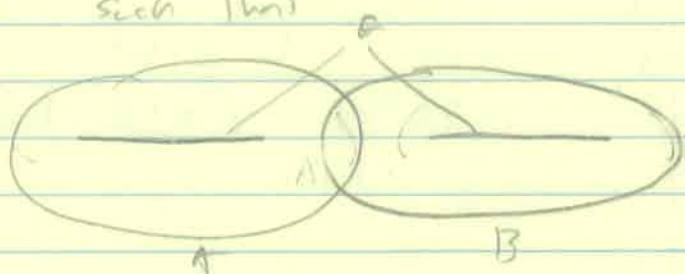


$f^{-1}((-1/2, 1/2)) = (-1/2, 0]$ is not open.

Connectedness

Def: A set $E \subset S$ is disconnected if there are
 open sets $A, B \subset S$ such that

- 1) $E \subset A \cup B$
- 2) $A \cap B \cap E = \emptyset$
- 3) $A \cap E \neq \emptyset$
- 4) $B \cap E \neq \emptyset$



E is connected if it is not disconnected; i.e., no such A, B exist.

Ex: 1) $(0, 1) \cup (3, 4)$ is disconnected; $A = (-\infty, 2)$, $B = (2, \infty)$



2) $\mathbb{Q}$ is disconnected; $A = (-\infty, \sqrt{2}]$, $B = (\sqrt{2}, \infty)$

We can't do this with an interval



Thus, $E \subset \mathbb{R}$ is connected if and only if it is an interval

Fact $E \subset \mathbb{R}$ is an interval

$(a, b), [a, b], [a, b), (a, b]$

(Note)

$\Leftrightarrow$ for all $x, y \in E$, and $c \in \mathbb{R}$

if $x < c < y$, $c \in E$



Proof of Thm

Step 1 Assume E is not an interval. Then there exist $x < c < y$ and $c \notin E$.

Let $A = (-\infty, c)$, $B = (c, \infty)$. Then

$E \subseteq \mathbb{R} \setminus \{c\} = A \cup B$, $A \cap B = \emptyset$, $x \in A \cap E$, $y \in B \cap E$. So E is disconnected.

Step 2 Assume E is an interval, and, towards a contradiction, E is disconnected. By the previous lemma, A, B solve 1-4. Let $a \in E \cap A$, $b \in E \cap B$.

Lemma $[a, b] \cap A$ is nonempty and bounded; let $t = \sup([a, b] \cap A)$. Since $a \in [a, b] \cap A$, $a \leq t$; since b is an upper bound for $[a, b] \cap A$, $t \leq b$. Thus $t \in E$.

Now take a sequence (s_n) in $[a, b] \cap A$ converging to t . Since $s_n \in A \cap E$, $s_n \notin B$, and $s_n \in \mathbb{R} \setminus B$, a closed set. So $t \in \mathbb{R} \setminus B$. In particular, $t < b$, and

Let $x_n = t + \frac{b-t}{n}$. Then $t < x_n \leq b$, so $x_n \in [a, b]$ but $x_n \notin [a, b] \cap A$ so $x_n \notin A$, and $x_n \in \mathbb{R} \setminus A$, a closed set. Since $x_n \rightarrow b$, so $b \in \mathbb{R} \setminus A$. But $t \in E$, $a \in E \subseteq A \cup B$, a contradiction.



Thm Let $f: S \rightarrow S^+$ be continuous, $E \subseteq S$ connected. Then $f(E)$ is connected.

Proof Assume $f(E)$ is not connected; let $A, B \subseteq S^+$ solve 1-4.

In $f^{-1}(A)$, $f^{-1}(B)$ are open sets, $f(E) \subseteq A \cup B$ so $E \subseteq f^{-1}(A) \cup f^{-1}(B)$. If $x \in E \cap f^{-1}(A) \cap f^{-1}(B)$ then $f(x) \in f(E) \cap A \cap B$, so $[f^{-1}(A) \cap f^{-1}(B)] = \emptyset$.

So $f^{-1}(A)$ and $f^{-1}(B)$ are mutually disjoint, $f^{-1}(A) \cap E = f^{-1}(A) \cap E$ so nonempty.

So E is not connected.

Cor Let $f: S \rightarrow \mathbb{R}$ be concave, $E \subseteq S$ connected. Then $f(E)$ is an interval.

Proof Suppose, if $a, b \in E$, $f(a) < y < f(b)$, then there exists $x \in E$ such that $f(x) = y$.

(then, vice versa)

Suppose that $I \subseteq \mathbb{R}$ is an interval, $f: I \rightarrow \mathbb{R}$ is a function,
that f is continuous and y is between $f(a)$ and $f(b)$, then there exists
 $x \in I$ such that $f(x) = y$.

Prove that $I = S$ is the real number space.