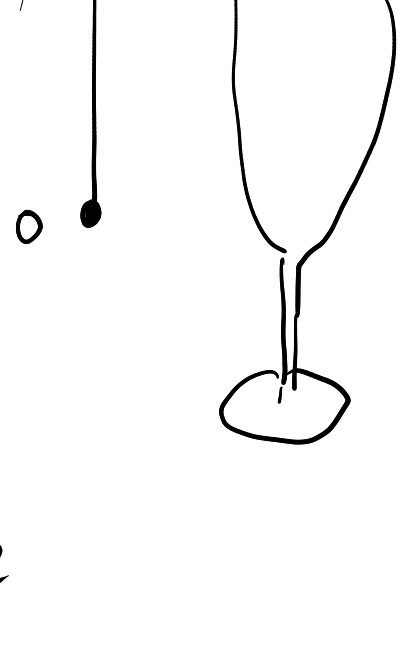


Complete spaces

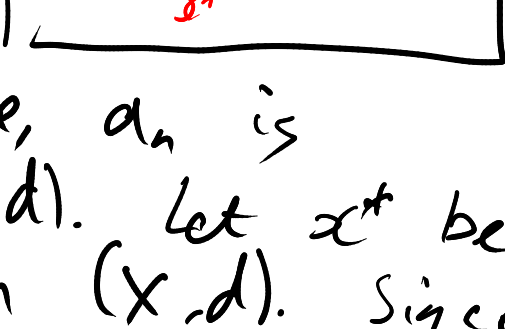
- $[0, 1)$ is not closed in (\mathbb{R}, d_2) .
- $[0, 1)$ is closed in $([0, 1), d_2)$.
- $([0, 1), d_2)$ is not a complete metric space.



Def We say a metric space (X, d) is complete if every Cauchy sequence $x_n \in X$ is convergent.

Theorem If (X, d) is a complete metric space and $A \subseteq X$ is a closed set, then (A, d) is a complete metric space.

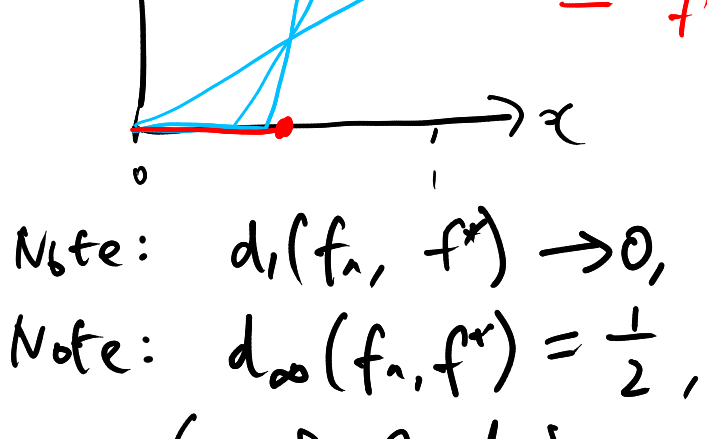
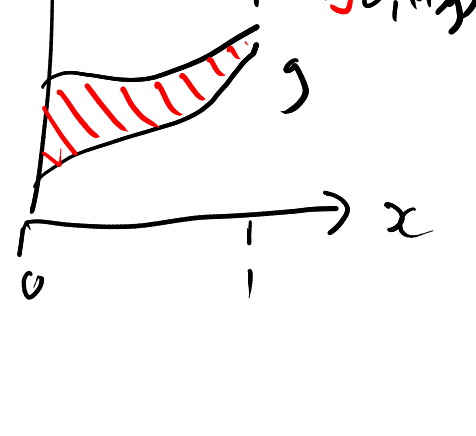
Proof Pick any Cauchy sequence $a_n \in A$. Since $A \subseteq X$, $a_n \in X$. Since (X, d) is complete, a_n is convergent inside (X, d) . Let x^* be the limit of a_n in (X, d) . Since A is closed and $a_n \rightarrow x^*$, we deduce $x^* \in A$. Therefore $a_n \rightarrow x^*$ in (A, d) . So (A, d) is complete. \square



Examples:

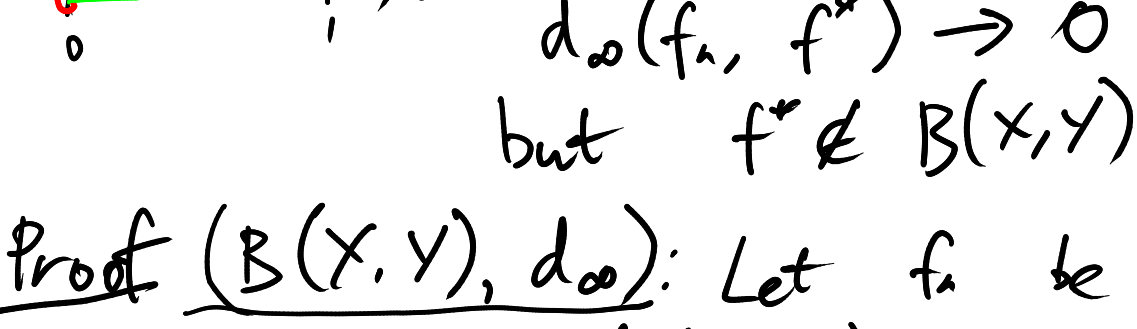
- * (\mathbb{R}, d_2) is complete
- * (\mathbb{R}^n, d_2) is complete
- * $([0, 1), d_2)$ is not complete
- * (\mathbb{Q}, d_2) is not complete. E.g.
 - $x_1 = 3$
 - $x_2 = 3.1$
 - $x_3 = 3.14$
 - $x_4 = 3.141$
 - $x_n \rightarrow \pi$ inside (\mathbb{R}, d_2)
 - x_n does not converge inside (\mathbb{Q}, d_2) .

* $(CB[0, 1], d_1)$ where $d_1(f, g) = \int_0^1 |f(x) - g(x)| dx$. This is a metric space, but it is not complete.

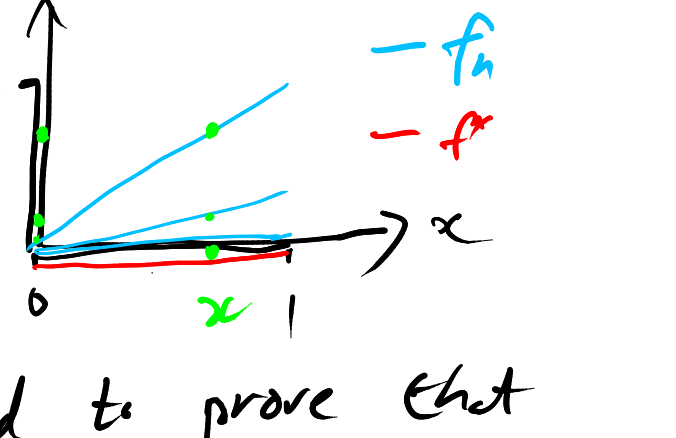


Note: $d_1(f_n, f^*) \rightarrow 0$, but $f^* \notin CB[0, 1]$. Note: $d_\infty(f_n, f^*) = \frac{1}{2}$, so $f_n \not\rightarrow f^*$ in $(CB[0, 1], d_\infty)$.

Theorem Let (X, d_x) and (Y, d_y) be metric spaces. If (Y, d_y) is complete, then $(B(X, Y), d_\infty)$ and $(CB(X, Y), d_\infty)$ are complete metric spaces.



Proof $(B(X, Y), d_\infty)$: Let f_n be a Cauchy sequence in $(B(X, Y), d_\infty)$. Then for any $x \in X$, $f_n(x)$ is a Cauchy sequence inside (Y, d_y) . Let $f^*(x) = \lim_{n \rightarrow \infty} f_n(x)$. $f^*(x)$ exists because (Y, d_y) is complete.



But we still need to prove that $f_n \rightarrow f^*$. Since d_y is continuous, $d_y(f^*(x), f_n(x)) = \lim_{m \rightarrow \infty} d_y(f_m(x), f_n(x))$ for all $x \in X$. Take the supremum on the RHS:

$$d_y(f^*(x), f_n(x)) \leq \lim_{m \rightarrow \infty} d_\infty(f_m, f_n)$$

$$d_\infty(f^*, f_n) \leq \lim_{m \rightarrow \infty} d_\infty(f_m, f_n)$$

Since f_n is a Cauchy sequence, the right side $\rightarrow 0$. So $d_\infty(f^*, f_n) \rightarrow 0$. We check that $f^* \in B(X, Y)$, i.e. that f^* is bounded.

Since $d_\infty(f_n, f^*) \rightarrow 0$, there exists some M such that $d_\infty(f_n, f^*) < 1$. Since $f_n \in B(X, Y)$, there exists some ball $B_r(y)$ s.t. $f_n(X) \subseteq B_r(y)$. By the triangle inequality,

$$d_y(f^*(x), y) \leq d_y(f^*(x), f_n(x)) + r$$

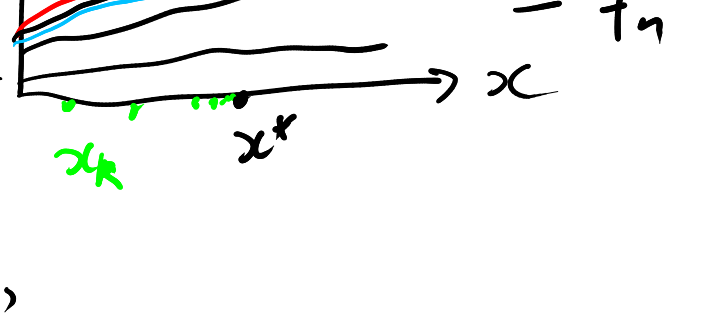
So $f^*(X) \subseteq B_{1+r}(y)$. So f^* is bounded. We conclude that $f^* \in B(X, Y)$, so $f_n \rightarrow f^*$, and hence $(B(X, Y), d_\infty)$ is complete.

$(CB(X, Y), d_\infty)$ is complete: We will prove $CB(X, Y)$ is a closed subset of $(B(X, Y), d_\infty)$. The previous then implies that $(CB(X, Y), d_\infty)$ is complete.

Let $f_n \rightarrow f^*$ inside $(B(X, Y), d_\infty)$, and suppose $f_n \in CB(X, Y)$. We want to prove f^* is continuous.

Pick any $x_k \rightarrow x^*$ in (X, d_x) . We want to prove $f^*(x_k) \rightarrow f^*(x^*)$. Pick any $r > 0$. Since $f_n \rightarrow f^*$, there is some N such that $d_\infty(f_n, f^*) < \frac{r}{3}$.

Since f_n is continuous, there is some K such that $d_y(f_n(x_k), f_n(x^*)) < \frac{r}{3}$ for all $k > K$.



$$d_y(f^*(x^*), f^*(x_k)) \leq d_y(f^*(x^*), f_n(x^*)) + d_y(f_n(x^*), f_n(x_k)) + d_y(f_n(x_k), f^*(x_k))$$

$$< \frac{r}{3} + \frac{r}{3} + \frac{r}{3}$$

So $d_y(f^*(x^*), f^*(x_k)) < r$ for all $k > K$. So $f^*(x_k) \rightarrow f^*(x^*)$ and f^* is continuous. So $CB(X, Y)$ is a closed set, and $(CB(X, Y), d_\infty)$ is complete. \square