## 2 | Metric Spaces

Recall that a function $f: \mathbb{R} \rightarrow \mathbb{R}$ is continuous at a point $x_{0} \in \mathbb{R}$ if for each $\varepsilon>0$ there exists $\delta>0$ such that if $\left|x_{0}-x\right|<\delta$ then $\left|f\left(x_{0}\right)-f(x)\right|<\varepsilon$ :


A function is continuous if it is continuous at every point $x_{0} \in \mathbb{R}$.
Continuity of functions of several variables $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ is defined in a similar way. Recall that $\mathbb{R}^{n}:=\left\{\left(x_{1}, \ldots, x_{n}\right) \mid x_{i} \in \mathbb{R}\right\}$. If $x=\left(x_{1}, \ldots, x_{n}\right)$ and $y=\left(y_{1}, \ldots, y_{n}\right)$ are two points in $\mathbb{R}^{n}$ then the distance between $x$ and $y$ is given by

$$
d(x, y)=\sqrt{\left(x_{1}-y_{1}\right)^{2}+\cdots+\left(x_{n}-y_{n}\right)^{2}}
$$

The number $d(x, y)$ is the length of the straight line segment joining the points $x$ and $y$ :

2.1 Definition. A function $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ is continuous at $x_{0} \in \mathbb{R}^{n}$ if for each $\varepsilon>0$ there exists $\delta>0$ such that if $d\left(x_{0}, x\right)<\delta$ then $d\left(f\left(x_{0}\right), f(x)\right)<\varepsilon$.




The above picture motivates the following, more geometric reformulation of continuity:
2.2 Definition. Let $x_{0} \in \mathbb{R}^{n}$ and let $r>0$. An open ball with radius $r$ and with center at $x_{0}$ is the set

$$
B\left(x_{0}, r\right)=\left\{x \in \mathbb{R}^{n} \mid d\left(x_{0}, x\right)<r\right\}
$$



Using this terminology we can say that a function $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ is continuous at $x_{0}$ if for each $\varepsilon>0$ there is a $\delta>0$ such $f\left(B\left(x_{0}, \delta\right)\right) \subseteq B\left(f\left(x_{0}\right), \varepsilon\right)$ :




Here is one more way of rephrasing the definition of continuity: $f: \mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ is continuous at $x_{0}$ if for each $\varepsilon>0$ there exists $\delta>0$ such that $B\left(x_{0}, \delta\right) \subseteq f^{-1}\left(B\left(f\left(x_{0}\right), \varepsilon\right)\right)$ :



Notice that in order to define continuity of functions $\mathbb{R}^{n} \rightarrow \mathbb{R}^{m}$ we used only the fact the for any two points in $\mathbb{R}^{n}$ or $\mathbb{R}^{m}$ we can compute the distance between these points. This suggests that we could define similarly what is means that a function $f: X \rightarrow Y$ is continuous where $X$ and $Y$ are any sets, provided that we have some way of measuring distances between points in these sets. This observation leads to the notion of a metric space:
2.3 Definition. A metric space is a pair $(X, \varrho)$ where $X$ is a set and $\varrho$ is a function

$$
\varrho: X \times X \rightarrow \mathbb{R}
$$

that satisfies the following conditions:

1) $\varrho(x, y) \geq 0$ and $\varrho(x, y)=0$ if and only if $x=y$;
2) $\varrho(x, y)=\varrho(y, x)$;
3) for any $x, y, z \in X$ we have $\varrho(x, z) \leq \varrho(x, y)+\varrho(y, z)$.

The function $\varrho$ is called a metric on the set $X$. For $x, y \in X$ the number $\varrho(x, y)$ is called the distance between $x$ and $y$.

The first condition in Definition 2.3 says that distances between points of $X$ are non-negative, and that the only point located within the distance zero from a point $x$ is the point $x$ itself. The second condition says that the distance from $x$ to $y$ is the same as the distance from $y$ to $x$. The third condition is called the triangle inequality. It says that the distance between points $x$ and $z$ measured directly will never be bigger than the number we obtain by taking the distance from $x$ to some intermediary point $y$ and adding it to the distance between $y$ and $z$ :


We define continuity of functions between metric spaces the same way as for functions between $\mathbb{R}^{n}$ and $\mathbb{R}^{m}$ :
2.4 Definition. Let $(X, \varrho)$ and $(Y, \mu)$ be metric spaces. A function $f: X \rightarrow Y$ is continuous at $x_{0} \in X$ if for each $\varepsilon>0$ there exists $\delta>0$ such that if $\varrho\left(x_{0}, x\right)<\delta$ then $\left.\mu\left(f\left(x_{0}\right), f(x)\right)\right)<\epsilon$.

A function $f: X \rightarrow Y$ is continuous if it is continuous at every point $x_{0} \in X$.

We can reformulate this definition in terms of open balls:
2.5 Definition. Let $(X, \varrho)$ be a metric space. For $x_{0} \in X$ and let $r>0$ the open ball with radius $r$ and with center at $x_{0}$ is the set

$$
B_{\varrho}\left(x_{0}, r\right)=\left\{x \in X \mid \varrho\left(x_{0}, x\right)<r\right\}
$$

We will often write $B\left(x_{0}, r\right)$ instead of $B_{\varrho}\left(x_{0}, r\right)$ when it will be clear from the context which metric is being used.

Notice that a function $f: X \rightarrow Y$ between metric spaces $(X, \varrho)$ and $(Y, \mu)$ is continuous at $x_{0} \in X$ if and only if for each $\varepsilon>0$ there exists $\delta>0$ such that $B_{\varrho}\left(x_{0}, \delta\right) \subseteq f^{-1}\left(B_{\mu}\left(f\left(x_{0}\right), \varepsilon\right)\right)$.

Here are some examples of metric spaces:
2.6 Example. Let $X=\mathbb{R}^{n}$. For $x=\left(x_{1}, \ldots, x_{n}\right), y=\left(y_{1}, \ldots, y_{n}\right)$ define:

$$
d(x, y)=\sqrt{\left(x_{1}-y_{1}\right)^{2}+\cdots+\left(x_{n}-y_{n}\right)^{2}}
$$

The metric $d$ is called the Euclidean metric on $\mathbb{R}^{n}$.
For example, if $x=(1,3)$ and $y=(4,1)$ are points in $\mathbb{R}^{2}$ then

$$
d(x, y)=\sqrt{(1-4)^{2}+(3-1)^{2}}=\sqrt{13}
$$


2.7 Example. Let $X=\mathbb{R}^{n}$. For $x=\left(x_{1}, \ldots, x_{n}\right), y=\left(y_{1}, \ldots, y_{n}\right)$ define:

$$
\varrho_{o r t}(x, y)=\left|x_{1}-y_{1}\right|+\cdots+\left|x_{n}-y_{n}\right|
$$

The metric $\varrho_{\text {ort }}$ is called the orthogonal metric on $\mathbb{R}^{n}$.
For example, if $x=(1,3)$ and $y=(4,1)$ are points in $\mathbb{R}^{2}$ then

$$
\varrho_{\text {ort }}(x, y)=|1-4|+|3-1|=5
$$


2.8 Example. Let $X=\mathbb{R}^{n}$. For $x=\left(x_{1}, \ldots, x_{n}\right), y=\left(y_{1}, \ldots, y_{n}\right)$ define:

$$
\varrho_{\max }(x, y)=\max \left\{\left|x_{1}-y_{1}\right|, \ldots,\left|x_{n}-y_{n}\right|\right\}
$$

The metric $\varrho_{\text {max }}$ is called the maximum metric on $\mathbb{R}^{n}$.
For example, if $x=(1,3)$ and $y=(4,1)$ are points in $\mathbb{R}^{2}$ then

$$
\varrho_{\max }(x, y)=\max \{|1-4|,|3-1|\}=3
$$


2.9 Example. Let $X=\mathbb{R}^{n}$. For $x=\left(x_{1}, \ldots, x_{n}\right), y=\left(y_{1}, \ldots, y_{n}\right)$ define $\varrho_{h}(x, y)$ as follows. If $x=y$ then $\varrho_{h}(x, y)=0$. If $x \neq y$ then

$$
\varrho_{h}(x, y)=\sqrt{x_{1}^{2}+\cdots+x_{n}^{2}}+\sqrt{y_{1}^{2}+\cdots+y_{n}^{2}}
$$

The metric $\varrho_{h}$ is called the hub metric on $\mathbb{R}^{n}$.
For example, if $x=(1,3)$ and $y=(4,1)$ are points in $\mathbb{R}^{2}$ then

$$
\varrho_{h}(x, y)=\sqrt{1^{2}+3^{2}}+\sqrt{4^{2}+1^{2}}=\sqrt{10}+\sqrt{17}
$$


2.10 Example. Let $X$ be any set. Define a metric $\varrho_{d i s c}$ on $X$ by

$$
\varrho_{\text {disc }}(x, y)= \begin{cases}1 & \text { if } x \neq y \\ 0 & \text { if } x=y\end{cases}
$$

The metric $\varrho_{\text {disc }}$ is called the discrete metric on $X$.

2.11 Example. If $(X, \varrho)$ is a metric space and $A \subseteq X$ then $A$ is a metric space with the metric induced from $X$.

## Exercises to Chapter 2

E2.1 Exercise. Verify the $\varrho_{\max }$ is a metric on $\mathbb{R}^{n}$.
E2.2 Exercise. For points $x=\left(x_{1}, \ldots, x_{n}\right), y=\left(y_{1}, \ldots, y_{n}\right)$ in $\mathbb{R}^{n}$ define

$$
\varrho_{\min }(x, y)=\min \left\{\left|x_{1}-y_{1}\right|, \ldots,\left|x_{n}-y_{n}\right|\right\}
$$

Does this define a metric on $\mathbb{R}^{n}$ ? Justify your answer.
E2.3 Exercise. Let $\mathbb{Z}$ be a set of all integers, and let $p$ be some fixed prime number. For $m, n \in \mathbb{Z}$ define

$$
\varrho_{p}(m, n):= \begin{cases}0 & \text { if } m=n \\ p^{-k} & \text { if } m-n=p^{k} r \text { where } r \in \mathbb{Z}, p \nmid r\end{cases}
$$

Verify that $\varrho_{p}$ is a metric on $\mathbb{Z}$. It is called the p-adic metric.
E2.4 Exercise. Let $S$ be a set and let $\mathcal{F}(S)$ denote the set of all non-empty finite subsets of $S$. For $A, B \in \mathcal{F}(S)$ define

$$
\varrho(A, B)=1-\frac{|A \cap B|}{|A \cup B|}
$$

where $|A|$ denotes the number of elements of the set $A$. Show that $\varrho$ is a metric on $\mathcal{F}(S)$.

E2.5 Exercise. Draw the following open balls in $\mathbb{R}^{2}$ defined by the specified metrics:
a) $B\left(x_{0}, 1\right)$ for $x_{0}=(0,0)$ and the orthogonal metric $\varrho_{o r t}$.
b) $B\left(x_{0}, 1\right)$ for $x_{0}=(0,0)$ and the maximum metric $\varrho_{\text {max }}$.
c) $B\left(x_{0}, 1\right)$ for $x_{0}=(0,0)$ and the hub metric $\varrho_{h}$.
d) $B\left(x_{0}, 6\right)$ for $x_{0}=(3,4)$ and the hub metric $\varrho_{h}$.
e) $B\left(x_{0}, 1\right)$ for $x_{0}=(3,4)$ and the hub metric $\varrho_{h}$.

E2.6 Exercise. Let $(X, \varrho)$ be a metric space, and let $x_{0} \in X$, Show that if $x \in B\left(x_{0}, r\right)$ then exists $s>0$ such that $B(x, s) \subseteq B\left(x_{0}, r\right)$.
E2.7 Exercise. a) Let $(X, \varrho)$ be a metric space and let $B(x, r), B(y, s)$ be open balls in $X$ such that $B(y, s) \subseteq B(x, r)$ but $B(y, s) \neq B(x, r)$. Show that $s<2 r$.
b) Give an example of a metric space $(X, \varrho)$ and open balls $B(x, r), B(y, s)$ in $X$ that satisfy the assumptions of part a) and such that $s>r$.

E2.8 Exercise. Let $\left(X, \varrho_{\text {disc }}\right)$ be a discrete metric space and let $(Y, \mu)$ be some metric space. Show that every function $f: X \rightarrow Y$ is continuous.

E2.9 Exercise. Consider $\mathbb{R}^{2}$ as a metric space with the hub metric $\varrho_{h}$ and $\mathbb{R}^{1}$ as a metric space with the Euclidean metric $d$.
a) Show that the function $f: \mathbb{R}^{2} \rightarrow \mathbb{R}^{1}$ given by

$$
f\left(x_{1}, x_{2}\right)= \begin{cases}0 & \text { if }\left(x_{1}, x_{2}\right)=(0,0) \\ 1 & \text { otherwise }\end{cases}
$$

is not continuous.
b) Show that the function $g: \mathbb{R}^{2} \rightarrow \mathbb{R}^{1}$ given by

$$
g\left(x_{1}, x_{2}\right)= \begin{cases}0 & \text { if } x_{1}^{2}+x_{2}^{2}<1 \\ 1 & \text { otherwise }\end{cases}
$$

is continuous.

