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Postgraduate Program - MSc in Economic Theory Course: *Mathematical Economics (Mathematics II)*

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Introduction to some Topological Notions

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Basic Calculus has shaped our intuition on what the distance between two real numbers is, and more generally between elements of \mathbb{R}^N with $N \in \mathbb{N}^*$, in terms of the corresponding N-norms. Let $x, y \in \mathbb{R}$, then we instinctively think of their distance simply as their absolute difference, |x - y|. Let $x, y \in \mathbb{R}^2$, then their distance is given by applying the Pythagorean Theorem, $\sqrt{|x_1 - y_1|^2 + |x_2 - y_2|^2}$, where $x = (x_1, x_2)$ and $y = (y_1, y_2)$. And so on...

In Real Analysis, we study metric spaces and see that we can generalize the idea of the distance between elements of \mathbb{R} or \mathbb{R}^N . We realize that the above mentioned absolute distance, the Euclidean distance, etc., are just particular *metric functions* that we can endow these sets with. We realize that we can use other appropriate functions to define the notion of distance between their elements, as long as they maintain a number of desirable properties on them (i.e., positivity, separateness, symmetry, and the triangle inequality).

We also realize that we can consider other kinds of *structured sets*, characterized by other, more "exotic", *carrier sets* and the appropriate *metric functions*, which we call *metric spaces*.

General Topology abstracts away from the idea of a numerically quantifiable distance and replaces metric functions with the so called topologies. A topology can be paired up with a carrier set to form what is called a called topological space.

Here, we will first be introduced to d-openness and d-closedness in metric spaces. Next, we will define topologies, τ , which are sets of subsets of the carrier set. A subset of the carrier set is considered to be open with respect to τ , by merit of being an element of τ (not to be confused with d-openness with respect to some metric, d). We will then return to metric spaces and discuss sequential convergences and continuity, and finally prove a lemma that allows us to equivalently characterize the continuity of a function in terms of both metric spaces and topological spaces of its domain and co-domain.

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Openness (and closedness) in metric spaces

Definition

Let (X, d) be a metric space and A a subset of X (not necessarily non-empty). A is a d-open subset of X (i.e. open with respect to the metric d) iff

$$\forall x \in A, \exists \varepsilon_x > 0 : \mathcal{O}_d(x, \varepsilon_x) \subseteq A$$

The x subscript on ε_x means that generally this radius may depend on the element in question. For any metric space, (X, d), there is a number of examples of d-open subsets of the carrier set, X. First, there is the carrier set, X, itself, because for every one of its elements we can find a radius such that the constructed d-open ball is a subset of the carrier set (and in fact any radius will do). For now, we will axiomatically say that the empty set, \varnothing , is also a d-open subset of the carrier set of X, but we will also show why that is when we will talk about sequential d-convergence as a way of showing d-closedness. Finally, it can be shown that d-open balls are also d-open subsets of their carrier sets.

Lemma

Let (X, d) be a metric space. Any d-open ball in it is a d-open subset of X.

Proof

Choose an arbitrary $x \in X$ and radius $\varepsilon > 0$ and define the d-open ball $\mathcal{O}_d(x, \varepsilon)$.

For some $y \in \mathcal{O}_d(x,\varepsilon)$ define $\delta := \varepsilon - d(x,y) > 0$.

Then $\mathcal{O}_d(y,\delta) \subseteq \mathcal{O}_d(x,\varepsilon)$ (to see why see Problem Set 2 Exercise 3).

So $\mathcal{O}_d(x,\varepsilon)$ is a d-open subset of X. Since x and ε were chosen arbitrarily, every d-open ball is a d-open of subset of X.

Furthermore, the following properties hold with respect to d-openness:

• Arbitrary unions of *d*-open sets are *d*-open.

It is easy to intuitively understand why. If for an element of a d-open set, $x \in A$, we can find a radius, $\varepsilon_x > 0$, such that $\mathcal{O}_d(x, \varepsilon_x)$ lies entirely in A, then this would hold for any arbitrary union of A with other sets. This holds for any $x \in A$ and if all sets in the union are d-open, then the union is d-open.

• Finite intersections of d-open sets are d-open.

To see why, consider this counter-example in \mathbb{R} endowed with the usual metric, d_u (absolute difference).

Let A_n be subsets of \mathbb{R} such that

$$A_n = \left(-\frac{1}{n}, \frac{1}{n}\right), \, \forall \, n \in \mathbb{N}^*$$

With respect to the usual metric on \mathbb{R} , all A_n are d_u -open subsets of \mathbb{R} .

Now notice that there is an infinite number of such sets and their only common element is 0. So their intersection (an infinite intersection of d_u -open sets) is $\{0\}$.

But also notice that $\forall \varepsilon > 0$ $\mathcal{O}_{d_u}(0,\varepsilon) \supset \{0\}$. So $\not\equiv \varepsilon > 0 : \mathcal{O}_{d_u}(0,\varepsilon) \subseteq \{0\}$.

Thus we have found an infinite intersection of d_u -open sets that is not d_u -open.

Definition

Let (X, d) be a metric space. Any subset, A, of X is termed a d-closed subset of X if its complement, A' (i.e. $A' = X \setminus A$), is a d-open subset of X.

This definition has a few implications. First, the carrier set, X, is a d-closed subset of itself, since the empty set is a d-open subset of X. Secondly, the empty set, \emptyset , is a d-closed subset of X, since X is a d-open subset of itself. Finally, it can be shown that d-closed balls are also d-closed subsets of X.

Lemma

Let (X, d) be a metric space. Any d-closed ball in it is a d-closed subset of X.

Proof

Consider an arbitrary d-closed ball in X, $\mathcal{O}_d[x,\varepsilon]$. It suffices to show that its complement, $\mathcal{O}'_d[x,\varepsilon]$, is a d-open subset of X.

Let $y \in \mathcal{O}'_d[x,\varepsilon] \iff d(x,y) > \varepsilon$. We want to find a radius, δ , such that

$$\mathcal{O}_d(y,\delta) \subseteq \mathcal{O}'_d[x,\varepsilon]$$
$$\mathcal{O}_d(y,\delta) \bigcap \mathcal{O}_d[x,\varepsilon] = \varnothing$$
$$d(x,z) > \varepsilon, \ \forall \ z \in \mathcal{O}_d(y,\delta)$$

Now, define $\delta := d(x,y) - \varepsilon > 0$ and let $z \in \mathcal{O}_d(y,\delta)$. Naturally, the dual of the triangle inequality

holds between the chosen x, y, and z (see Problem Set 1 Exercise 5)

$$d(x, z) \ge |d(x, y) - d(y, z)|$$
$$d(x, z) \ge |\varepsilon + \delta - d(y, z)|$$
$$d(x, z) \ge \varepsilon + |\delta - d(y, z)|$$
$$d(x, z) > \varepsilon$$

Since z was chosen arbitrarily, the above holds for all $z \in \mathcal{O}_d(y, \delta)$. So there exists a δ for y such that $d(x, z) > \varepsilon$, $\forall z \in \mathcal{O}_d(y, \delta)$.

Since y was chosen arbitrarily, the above holds for all $y \in \mathcal{O}'_d[x, \varepsilon]$. So $\mathcal{O}'_d[x, \varepsilon]$ is a d-open subset of X and $\mathcal{O}_d[x, \varepsilon]$ is d-closed.

Since $\mathcal{O}_d[x,\varepsilon]$ was chosen arbitrarily, the above holds for every d-closed ball.

Furthermore, the following properties hold with respect to d-closedness:

• Finite unions of d-closed sets are d-closed.

To see why, consider this counter-example in \mathbb{R} endowed with the usual metric, d_u .

Let A_n be subsets of \mathbb{R} such that

$$A_n = \left[\frac{1}{n}, 1 - \frac{1}{n}\right], \forall n \in \mathbb{N}^*$$

All A_n are d_u -closed subsets of \mathbb{R} .

Now notice that there is an infinite number of such sets and that

$$\bigcup_{n=2}^{\infty} A_n = (0,1)$$

So their union (an infinite union of d_u -closed sets) is B := (0, 1).

But also notice that $B' = (-\infty, 0] \cup [1, +\infty)$ and that for its elements 0 and 1 there do not exist a radii $\varepsilon_0 > 0$ and $\varepsilon_1 > 0$ such that $\mathcal{O}_{d_u}(0, \varepsilon_0) \subseteq B'$ and $\mathcal{O}_{d_u}(1, \varepsilon_1) \subseteq B'$, respectively. So B' is not an d_u -open subset of $\mathbb R$ and its complement B, an infinite union of d_u -closed sets, is not d_u -closed.

• Arbitrary intersections of d-closed sets are d-closed.

To intuitively see why, first consider a d-closed subset of some carrier set. Then its complement is d-open. Now notice that the complement of the intersection of two sets is the union of their complements. The complement of an arbitrary intersection of d-closed sets is the union of the arbitrary complements, which are d-open. So the union is d-open and the intersection is d-closed.

It is important to realize that d-openness and d-closedness are not necessarily mutually exclusive, nor are they opposites. A set can be d-open, d-closed, both d-open and d-closed, or neither d-open or d-closed.

For example, consider the set of real numbers endowed with the usual metric, d_u . By our intuition (but it can also be shown rigorously) (0,1) is a d_u -open subset of \mathbb{R} but not d_u -closed. [0,1] is a d_u -closed subset of \mathbb{R} but not d_u -open. [0,1) is neither a d_u -open nor a d_u -closed subset of \mathbb{R} . Finally, endow \mathbb{R} with the discrete metric, $d_\delta : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ such that

$$d_{\delta}(x,y) = \begin{cases} 0, & x = y \\ 1, & x \neq y \end{cases}$$

then $\{0\}$ is a d_{δ} -open subset of \mathbb{R} , because $\mathcal{O}_{d_{\delta}}\left(0,\frac{1}{2}\right)\subseteq\{0\}$ and it is also d_{δ} -closed because $\{0\}'=\mathbb{R}^*$ is a d_{δ} -open subset of \mathbb{R} (because $\mathcal{O}_{d_{\delta}}\left(x,\frac{1}{2}\right)\subseteq\mathbb{R}^*$, $\forall x\in\mathbb{R}^*$).

Topologies

Definition

A topology, τ , on a set, X, is a collection of subsets of X that satisfy the following properties:

- 1. \emptyset and X belong to τ (\emptyset , $X \in \tau$)
- 2. any arbitrary union of elements of τ is also an element of τ (τ is closed with respect to arbitrary unions) $(A_i \in \tau, \forall i \in \mathcal{I} \Rightarrow \bigcup_{i \in \mathcal{I}} A_i \in \tau)$
- 3. any finite intersection of elements of τ is also an element of τ (τ is closed with respect to finite intersections) $(A_i \in \tau, \forall i \in \mathcal{I} \text{ finite } \Rightarrow \bigcap_{i \in \mathcal{I}} A_i \in \tau)$

The pair (X, τ) is termed topological space.

In a topological space, (X, τ) , any subset of X, $A \subseteq X$, that also belongs to the chosen topology, τ , $(A \subseteq \tau)$ is by definition an open subset of X (and A', its complement in X, is closed). A more vague definition of a topology could be that it is a collection of "open" subsets of X. Notice that we are no longer talking about d-openness, because openness is no longer determined by a metric function, but by the chosen topology, τ .

Additionally, a metric, d, on X can be also used to generate a topology, τ_d , on X.

Lemma

For every metric function, d, that a non-empty set, X, is endowable with, there exists an implied topology, τ_d , where

$$\tau_d = \{ A \subseteq X : A \text{ is } d\text{-open} \}$$

Proof

For τ_d to be a valid topology on X, it has to satisfy the properties 1-3 of topologies. The definition of τ_d basically says that every d-open subset of X belongs to it. So

- 1. \varnothing and X belong to τ_d because they are d-open subsets of X.
- 2. Since all elements of τ_d are d-open subsets of X and arbitrary unions of d-open sets are d-open, then arbitrary unions of elements of τ_d also belong to τ_d .
- 3. Since all elements of τ_d are d-open subsets of X and finite intersections of d-open sets are d-open, then finite intersections of elements of τ_d also belong to τ_d .

Thus, τ_d is a topology on X.

An example of a topology generated by a metric is the discrete topology, τ_{δ} , which is generated by the discrete metric, d_{δ} .

Let (X, d_{δ}) be a metric space and A an arbitrary subset of X. Then for any element, x, in A there exists a positive radius that is less than one, $0 < \varepsilon < 1$, such that $\mathcal{O}_{d_{\delta}}(x, \varepsilon) = \{x\} \subseteq A$. So A is d_{δ} -open and since it was chosen arbitrarily, every subset of X is open with respect to the discrete metric.

So the discrete topology of a set is its powerset, $\tau_{\delta} = P(X)$.

However, not all topologies can be generated by a metric. One such example can be the indiscrete topology, $\tau_I = \{\varnothing, X\}$, on a non singleton set. Let $X = \{a, b\}$ with $a \neq b$, and assume that there exists a metric d that we can endow X with and that it can produce the indiscrete topology, τ_I . So we want $\exists d \mid \tau_I \equiv \{x \in X : x \text{ is } d\text{-open}\}$.

Define $\varepsilon := d(a, b)$ and the d-open ball $\mathcal{O}_d(a, \varepsilon)$.

Notice that $\mathcal{O}_d(a,\varepsilon) \in \tau_I$, since it is a *d*-open subset of X and τ_I is the collection of *d*-open subsets of X (since it is generated by d).

Also, $\mathcal{O}_d(a,\varepsilon) \neq \emptyset$ since open balls always contain their center.

Finally, $\mathcal{O}_d(a,\varepsilon) \neq X$ since it does not include b.

Thus, $\mathcal{O}_d(a,\varepsilon) \in \tau_I = \{\varnothing, X\}$ and $\mathcal{O}_d(a,\varepsilon) \neq \varnothing$ and $\mathcal{O}_d(a,\varepsilon) \neq X$. Contradiction!

So τ_I cannot always be generated by a metric. We can, thus, say that not all topological spaces are metrizable.

Finally, not all collections of subsets constitute topologies. To see this, let $X = \{a, b, c\}$ and a collection of subsets, $\tau = \{\emptyset, \{a, b\}, \{b, c\}, X\}$. Then the intersection between $\{a, b\}$ and $\{b, c\}$ is $\{b\} \notin \tau$. So τ violates property 3 and is not a topology on X.

We can also dually define a topology, τ_d^* , such that $\tau_d^* = \{A \subseteq X, A \text{ is } d\text{-closed}\}$ and it contains the same informational context as τ_d . Contrary to τ_d , we want τ_d^* to be closed under *finite* unions and *arbitrary* intersections of its elements.

Definition

Let (X, τ) be a topological space and $x \in X$, then

$$\tau(x) = \{ A \in \tau, x \in A \}$$

is called a *neighbouring system of* x.

Convergence and Continuity in Metric Spaces

Definition

Let (X, d) be a metric space and $(x_n)_{n \in \mathbb{N}}$ a sequence in X. Then we say that $x \in X$ is a d-limit of $(x_n)_{n \in \mathbb{N}}$ iff

$$\forall \varepsilon > 0, \exists n_{\varepsilon} \in \mathbb{N} : \forall n \geq n_{\varepsilon} \quad x_n \in \mathcal{O}_d(x, \varepsilon)$$

and can denote $x = d - \lim(x_n)$ and equivalently write $x_n \to x$ (x_n tends to x).

Lemma

Let (X, d) be a metric space, $(x_n)_{n \in \mathbb{N}}$ a sequence in X, and $x \in X$. Consider τ_d as the topology on X generated by d. Then $x_n \to x$ iff $\forall A \in \tau_d(x)$ almost every element of $(x_n)_{n \in \mathbb{N}}$ belongs to A.

Proof

Suppose that x is the d-limit of $(x_n)_{n\in\mathbb{N}}$.

Choose an arbitrary $A \in \tau_d(x) \subseteq \tau_d$. By definition A is a d-open subset of X and $x \in A$. So

$$\exists \ \varepsilon_x > 0 : \mathcal{O}_d(x, \varepsilon_x) \subseteq A$$

But because $x_n \to x$

$$\exists n_{\varepsilon_x} \in \mathbb{N} : \forall n \ge n_{\varepsilon_x} \quad x_n \in \mathcal{O}_d(x, \varepsilon_x)$$

i.e. almost every element of $(x_n)_{n\in\mathbb{N}}$ belongs to $\mathcal{O}_d(x,\varepsilon_x)$ and since $\mathcal{O}_d(x,\varepsilon_x)\subseteq A$ almost every element of $(x_n)_{n\in\mathbb{N}}$ belongs to A. Since A was chosen arbitrarily, this holds for all such $A\subseteq\tau_d(x)$. For the converse, suppose that $\forall A\in\tau_d(x)$ almost every element of $(x_n)_{n\in\mathbb{N}}$ belongs to A. Since $\mathcal{O}_d(x,\varepsilon)$ is a d-open subset of X for all $\varepsilon>0$ and it includes x, it follows that $\mathcal{O}_d(x,\varepsilon)\in\tau_d(x)$, which drives the result. \blacksquare

Lemma

Let (X, d) be a metric space. Every d-convergent sequence in X has a unique d-limit.

Proof

Let $(x_n)_{n\in\mathbb{N}}$ be a d-convergent sequence in X with $x=d-\lim(x_n)$, $y=d-\lim(x_n)$, and $x\neq y$. By separateness we know that d(x,y)>0 so there exist $0<\varepsilon_x< d(x,y)$ and $0<\varepsilon_y< d(x,y)$ such that

$$\mathcal{O}_d(x,\varepsilon_x) \bigcap \mathcal{O}_d(y,\varepsilon_y) = \varnothing$$

Since $x_n \to x$ for this particular ε_x

$$\exists n_{\varepsilon_x} : \forall n \geq n_{\varepsilon_x} \quad x_n \in \mathcal{O}_d(x, \varepsilon_x)$$

thus only a finite number of elements of the sequence may lie outside of $\mathcal{O}_d(x,\varepsilon_x)$.

Analogously, since $x_n \to y$ only a finite number of elements of the sequence may lie outside of $\mathcal{O}_d(y, \varepsilon_y)$.

But $\mathcal{O}_d(x, \varepsilon_x)$ and $\mathcal{O}_d(y, \varepsilon_y)$ are disjoint sets. Contradiction!

Observe that we need the separateness property to prove the uniqueness of d-limits. Thus, d-limits are not necessarily unique in pseudometric spaces.

Furthermore, the uniqueness of limits cannot necessarily be generalized in topological spaces that are not generated by a metric. Consider the example of the indiscrete topological space where the carrier set is not a singleton, e.g. (X, τ_I) with $X = \{a, b\}$, $a \neq b$, and $\tau_I = \{\emptyset, X\}$. Consider any sequence, $(x_n)_{n \in \mathbb{N}}$, in X. Here, a is a limit of $(x_n)_{n \in \mathbb{N}}$ because the neighbouring system of a with respect to τ_I comprises only of X itself

$$\tau_I(a) = \{X\}$$

and the entire sequence is in X.

Similarly, $\tau_I(b) = \{X\}$ and b is a limit. So in indescrete spaces limits may not be unique.

Lemma

Let (X, d) be a metric space. $A \subseteq X$ is a d-closed subset of X iff $\forall (x_n)_{n \in \mathbb{N}}$, with $x_n \in A$, $\forall n \in \mathbb{N}$ and $x_n \to x$ with respect to d, then $x \in A$.

Proof

Let $A \subseteq X$ be such that for all sequences, $(x_n)_{n \in \mathbb{N}}$, in A with $d - \lim x_n = x$ it holds that $x \in A$. Also assume that A is not d-closed. Thus,

A is not d-closed
$$\iff$$

$$A' \text{ is not } d\text{-open} \iff$$

$$\exists x \in A' : \forall \varepsilon > 0, \mathcal{O}_d(x, \varepsilon) \bigcap A \neq \varnothing$$

For every $n \in \mathbb{N}$ choose an x_n such that

$$x_n \in \mathcal{O}_d\left(x, \frac{1}{n+1}\right) \bigcap A$$

and hence construct a sequence in A.

Now consider a $\delta > 0$ such that for some n_{δ}

$$\delta > \frac{1}{n_{\delta} + 1} \iff \frac{1}{\delta} < n_{\delta} + 1 \iff n_{\delta} < \frac{1 - \delta}{\delta} < +\infty$$

so that

$$\forall \delta > 0 \; \exists \; n_{\delta} \in \mathbb{N} : \forall n \geq n_{\delta}, \; x_n \in \mathcal{O}_d\left(x, \frac{1}{n+1}\right) \subseteq \mathcal{O}_d(x, \delta)$$

Thus $x_n \to x$, but $x \notin A$, which leads to a contradiction. So, for a set $A \subseteq X$ such that for all sequences, $(x_n)_{n\in\mathbb{N}}$, in A with $d-\lim x_n=x$ it holds that $x\in A$, it also has to hold that A is a d-closed subset of X.

For the converse suppose that some $A \in X$ is d-closed and that $\exists (x_n)_{n \in \mathbb{N}}$ in A with $x_n \to x$ and $x \notin A$. Then

$$A \text{ is } d\text{-closed} \iff$$

$$A' \text{ is } d\text{-open} \iff$$

$$\exists \ \varepsilon > 0 : \mathcal{O}_d(x,\varepsilon) \bigcap A = \varnothing$$

Since $x_n \to x$ almost every element of $(x_n)_{n \in \mathbb{N}}$ is in $\mathcal{O}_d(x, \varepsilon)$. But since this is a sequence in A and A and A and A are disjoint, this cannot hold. Contradiction!

So, we have found a way of characterizing d-closedness in metric spaces that is not in terms of d-openness (at least this is how it appears to be at a superficial level). One thing that we can do with this is "prove" that the empty set, \varnothing , is d-open and the carrier set, X, is d-closed. Consider a metric space, (X, d), and all d-convergent sequences in it. Inevitably, all of the limits of these sequences will lie in X. Thus, by the above lemma, X is a d-closed subset of itself. Consequently, \varnothing is a d-open subset of X.

Definition

Let (X, d_X) and (Y, d_Y) be metric spaces and f a function from X to $Y, f: X \to Y$. f is d_Y/d_X -continuous at $x \in X$ iff

$$\forall (x_n)_{n\in\mathbb{N}} \text{ in } X \text{ with } x = d_X - \lim(x_n) \Rightarrow f(x) = d_Y - \lim(f(x_n))$$

Lemma

Let $f: X \to Y$ be some function with (X, d_X) and (Y, d_Y) metric spaces. Then the following statements are all equivalent to one another (i.e. when any one of them holds, all them concurrently hold) for any point $x \in X$:

- 1. f is d_Y/d_X -continuous at $x \in X$
- 2. $\forall \delta > 0, \exists \varepsilon_{\delta} : f(\mathcal{O}_{d_X}(x, \varepsilon_{\delta})) \subseteq \mathcal{O}_{d_Y}(f(x), \delta)$
- 3. If $A \in \tau_{d_Y}(f(x))$ then $\exists B \in \tau_{d_X}(x) : B \subseteq f^{-1}(A)$

Proof

We want to show that each of the above conditions is a *necessary* and *sufficient* condition for all of the others.

First, we show that 2. is a necessary and sufficient condition for 1.

Assume that 2. holds. Then $\forall \delta > 0, \exists \varepsilon_{\delta} : f(\mathcal{O}_{d_X}(x, \varepsilon_{\delta})) \subseteq \mathcal{O}_{d_Y}(f(x), \delta).$

For $(x_n)_{n\in\mathbb{N}}$ such that $x_n\to x$ and $x_n,x\in X$ consider $(f(x_n))_{n\in\mathbb{N}}$. Then for some $\delta>0$, choose a ε_δ that satisfies 2. Because $x_n\to x$

$$\forall n \ge n^*(\varepsilon_\delta), x_n \in \mathcal{O}_{d_X}(x, \varepsilon_\delta) \Rightarrow$$
$$\forall n \ge n^*(\varepsilon_\delta), f(x_n) \in f(\mathcal{O}_{d_X}(x, \varepsilon_\delta))$$

and because we assumed that $f(\mathcal{O}_{d_X}(x,\varepsilon_\delta))\subseteq\mathcal{O}_{d_Y}(f(x),\delta)$

$$\forall n \geq n^*(\varepsilon_\delta), \ f(x_n) \in \mathcal{O}_{d_Y}(f(x), \delta)$$

and since δ is arbitrary $f(x_n) \to f(x)$. Because $(x_n)_{n \in \mathbb{N}}$ is arbitrary f is d_Y/d_X -continuous at $x \in X$.

So 2. is a *sufficient* condition for 1. at x.

Now, suppose that 1. holds $(f \text{ is } d_Y/d_X\text{-continuous at } x \in X)$, but for some $\delta > 0$ no ε_δ exists that satisfies 2. and $\forall \varepsilon > 0$, $f(\mathcal{O}_{d_X}(x,\varepsilon)) \not\subseteq \mathcal{O}_{d_Y}(f(x),\delta)$. This can be equivalently expressed as

$$\exists \delta > 0 : \forall \varepsilon > 0, f(\mathcal{O}_{d_X}(x,\varepsilon)) \bigcap \mathcal{O}'_{d_Y}(f(x),\delta) \neq \varnothing$$

This implies that

$$\exists \delta > 0 : \forall n \in \mathbb{N}, f(\mathcal{O}_{d_X}(x, \frac{1}{n+1})) \bigcap \mathcal{O}'_{d_Y}(f(x), \delta) \neq \emptyset$$

(since all $n \in \mathbb{N}$ give suitable ε). Consider the images of these sets through f^{-1} (which are also non-empty)²

$$f^{-1}\left(f\left(\mathcal{O}_{d_X}\left(x,\frac{1}{n+1}\right)\right)\bigcap\mathcal{O}_{d_Y}'\left(f(x),\delta\right)\right)=\mathcal{O}_{d_X}\left(x,\frac{1}{n+1}\right)\bigcap f^{-1}(\mathcal{O}_{d_Y}'(f(x),\delta))\neq\varnothing,\forall n\in\mathbb{N}$$

and a sequence, $(x_n)_{n\in\mathbb{N}}$, such that the n-th element of the sequence belongs to the n-th such set

$$x_n \in \mathcal{O}_{d_X}\left(x, \frac{1}{n+1}\right) \bigcap f^{-1}(\mathcal{O}'_{d_Y}(f(x), \delta)) \Rightarrow$$

$$x_n \in \mathcal{O}_{d_X}\left(x, \frac{1}{n+1}\right)$$

which can be shown to imply a convergence of the sequence $(x_n)_{n\in\mathbb{N}}$ to x. Thus, $x=d_X-\lim(x_n)$.

By the assumed d_Y/d_X -continuity of f at x, we get $f(x) = d_Y - \lim(f(x_n))$, but

$$x_n \in \mathcal{O}_{d_X}\left(x, \frac{1}{n+1}\right) \bigcap f^{-1}(\mathcal{O}'_{d_Y}(f(x), \delta)) \Rightarrow$$

$$x_n \in f^{-1}(\mathcal{O}'_{d_Y}(f(x), \delta)) \iff$$

$$f(x_n) \in f(f^{-1}(\mathcal{O}'_{d_Y}(f(x), \delta))) = \mathcal{O}'_{d_Y}(f(x), \delta) \iff$$

$$f(x_n) \notin \mathcal{O}_{d_Y}(f(x), \delta)$$

which can be shown to make convergence of $(f(x_n))_{n\in\mathbb{N}}$ at $f(x)\in Y$ impossible. Hence we have a contradiction.

So 2. is a *necessary* condition for 1. at x.

Now, we show that 2. and 3. imply one another.

Let 3. hold.

²Even if f is not one-to-one, we can think of f^{-1} as a function $f^{-1}: Y \to P(X)$ that maps elements of Y to the subsets of X whose elements are mapped to the given value, i.e. $f^{-1}(y) = \{x \in X | f(x) = y\}$. Furthermore, we can think of f and f^{-1} as mappings between subsets of X and Y, not just single elements, which is how we are using them here. In this case, the reverse image we are taking is not empty, because f is used to produce the set we are passing to f^{-1} .

For $\delta > 0$ choose $A = \mathcal{O}_{d_Y}(f(x), \delta)$. By our assumption $\exists B$ in the neighbourhood system $\tau_{d_X}(x)$ such that $B \subseteq f^{-1}(A)$. Since $B \in \tau_{d_X}(x)$ there always exists a $\varepsilon > 0$ such that B is a subset of a d_X -open ball with center x and radius ε . All this implies that

$$\mathcal{O}_{d_X}(x,\varepsilon) \subseteq B \subseteq f^{-1}(A) \Rightarrow$$

$$\mathcal{O}_{d_X}(x,\varepsilon) \subseteq f^{-1}(\mathcal{O}_{d_Y}(f(x),\delta)) \Rightarrow$$

$$f(\mathcal{O}_{d_X}(x,\varepsilon)) \subseteq f(f^{-1}(\mathcal{O}_{d_Y}(f(x),\delta))) \Rightarrow$$

$$f(\mathcal{O}_{d_X}(x,\varepsilon)) \subseteq \mathcal{O}_{d_Y}(f(x),\delta)$$

So 3. implies 2.

Now, let 2. hold.

Suppose that $\exists A \in \tau_{d_Y}(f(x))$ such that $\forall B \in \tau_{d_X}(x)$, B is not a subset of $f^{-1}(A)$, i.e.

$$B \bigcap (f^{-1}(A))' \neq \emptyset \quad \forall B \in \tau_{d_X}(x)$$

Because all d_X -open balls with center x belong to $\tau_{d_X}(x)$

$$\mathcal{O}_{d_{X}}(x,\varepsilon) \bigcap \left(f^{-1}(A)\right)' \neq \varnothing \qquad \forall \varepsilon > 0 \Rightarrow$$

$$\mathcal{O}_{d_{X}}(x,\varepsilon) \bigcap f^{-1}(A') \neq \varnothing \qquad \forall \varepsilon > 0 \Rightarrow$$

$$f\left(\mathcal{O}_{d_{X}}(x,\varepsilon) \bigcap f^{-1}(A')\right) \neq \varnothing \qquad \forall \varepsilon > 0 \Rightarrow$$

$$f\left(\mathcal{O}_{d_{X}}(x,\varepsilon) \bigcap f\left(f^{-1}(A')\right) \neq \varnothing \qquad \forall \varepsilon > 0 \Rightarrow$$

$$f\left(\mathcal{O}_{d_{X}}(x,\varepsilon) \bigcap A' \neq \varnothing \qquad \forall \varepsilon > 0 \Rightarrow$$

But $A \in \tau_{d_Y}(f(x))$ so there always exists $\delta > 0$: $\mathcal{O}_{d_Y}(f(x), \delta) \subseteq A$. This implies that $(\mathcal{O}_{d_Y}(f(x), \delta))' \supseteq A'$ and thus

$$f\left(\mathcal{O}_{d_X}(x,\varepsilon)\right)\bigcap\left(\mathcal{O}_{d_Y}(f(x),\delta)\right)'\neq\varnothing\qquad\forall\varepsilon>0$$

which is equivalent to $f(\mathcal{O}_{d_X}(x,\varepsilon)) \not\subseteq \mathcal{O}_{d_Y}(f(x),\delta)$ and contradicts 2.

So 2. implies 3. \blacksquare