Athens University of Economics and Business Department of Economics

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## Problem Set 2

Open and Closed Balls, Boundness, and Total Boundness

#### Exercise 1

Show that open and closed balls can be defined for pseudo-metric spaces.

# Exercise 2

For the following (X, d) pairs, show that they constitute (pseudo-)metric spaces and define the unit open balls on them and visualize them:

1.  $X = \mathbb{R}$  and  $d: X \times X \to \mathbb{R}$ , such that

$$d(x,y) = \begin{cases} 0, & x = y \\ c, & x \neq y \end{cases}, \, \forall x, y \in X \end{cases}$$

with c > 0.

2.  $X = \mathbb{R}^2$  and  $d: X \times X \to \mathbb{R}$ , such that

$$d(x,y) = \sqrt{(x-y)'A(x-y)}, \, \forall x,y \in X$$

with 
$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$$
.

3.  $X = \mathbb{R}^3$  and  $d: X \times X \to \mathbb{R}$ , such that

$$d(x,y) = \max\left\{|x_1 - y_1|, \sqrt{(x_2 - y_2)^2 + (x_3 - y_3)^2}\right\}, \, \forall x, y \in X$$

<sup>\*</sup>Please report any typos, mistakes, or even suggestions at zaverdasd@aueb.gr.

## Exercise 3

Let (X, d) be a metric space and for some  $x, y \in X$  and  $\varepsilon > 0$  let  $y \in \mathcal{O}_d(x, \varepsilon)$ . Show that  $\exists \delta > 0 : \mathcal{O}_d(y, \delta) \subseteq \mathcal{O}_d(x, \varepsilon).$ 

### Exercise 4

Let (X, d) be a metric space and  $Y \subseteq X$ . Define  $d' : Y \times Y \to \mathbb{R}$  such that  $d' = d|_{Y \times Y}$ . Then (Y, d') is a metric subspace of (X, d). Show that  $\mathcal{O}_{d'}(x, \varepsilon) = \mathcal{O}_d(x, \varepsilon) \cap Y$  and  $\mathcal{O}_{d'}[x, \varepsilon] = \mathcal{O}_d[x, \varepsilon] \cap Y$ .

#### Exercise 5

Is (0, 1) a bounded set?

#### Exercise 6

Let  $d : \mathbb{R}_{++} \times \mathbb{R}_{++} \to \mathbb{R}$  such that  $d(x, y) = |ln(x) - ln(y)|, \forall x, y \in \mathbb{R}_{++}$  be a metric on  $\mathbb{R}_{++}$ . Is (0,1) a *d*-bounded subset of  $\mathbb{R}_{++}$ ?

#### Exercise 7

Let (Y, d) be a metric space and  $X \neq \emptyset$ . For  $d_{sup} : \mathcal{B}(X, Y) \times \mathcal{B}(X, Y) \to \mathbb{R}$  such that

$$d_{sup}(f,g) = \sup_{x \in X} d(f(x),g(x)), \,\forall f,g \in \mathcal{B}(X,Y)$$

show that:

- 1.  $(\mathcal{B}(X, Y), d_{sup})$  is a metric space.
- 2. If (Y, d) is bounded, then  $(\mathcal{B}(X, Y), d_{sup})$  is also bounded.

#### Exercise 8

Let  $X \subseteq \mathbb{R}^N$  with  $N \in \mathbb{N}^*$  and  $d: X \times X \to \mathbb{R}$  such that  $d(x, y) = \left(\sum_{i=1}^N |x_i - y_i|^2\right)^{\frac{1}{2}}, \forall x, y \in X$  be the Euclidean metric on X. Show that d-boundeness in X is sufficient for d-total boundeness in X.

(Hint: Consider a *d*-bounded set in X and show that the ball that covers it is *d*-totally bounded.)

### Exercise 9

Let  $X = \{(x_n)_{n \in \mathbb{N}^*} : x_n \in \mathbb{R}, \sum_{i=1}^{\infty} x_i^2 < +\infty\}$  (i.e. X is the set of square summable real sequences) and  $d : X \times X \to \mathbb{R}$  such that  $d(x, y) = (\sum_{i=1}^{\infty} |x_i - y_i|^2)^{\frac{1}{2}}, \forall x, y \in X$  be a metric on X. Show that d-boundeness in X is not sufficient for d-total boundeness in X.

(Hint: Consider the sequence  $\mathbf{0} = \{0\}_{n \in \mathbb{N}^*} \in X$  and the *d*-closed unit ball centered at it. Use Riesz's Lemma and the Pigeonhole Principle.)

## Exercise 10

Let  $X = \{f : [0,1] \to \mathbb{R} | \int_0^1 f^2(x) dx < +\infty\}$  be the set of square integrable functions from [0,1] to  $\mathbb{R}$ . Consider the metric function  $d(f,g) \coloneqq \left(\int_0^1 (f(x) - g(x))^2 dx\right)^{\frac{1}{2}}$  on X. If  $\mathbf{0} : [0,1] \to \mathbb{R}$  is a function in X such that  $\mathbf{0}(x) \coloneqq 0 \ \forall x \in [0,1]$ , consider  $\mathcal{O}_d[\mathbf{0},1]$  and show that it is not d-totally bounded.

#### Exercise 11

Let  $(X_i, d_i)$  be metric spaces  $\forall i \in \mathcal{I}$  with  $\mathcal{I}$  a finite index set. For the cartesian product  $X := \prod_{i \in \mathcal{I}} X_i$ there can be defined the following structured sets  $(X, d_{\Pi})$  with  $d_{\Pi} \in \{d_{\Pi_{max}}, d_{\Pi_I}, d_{\Pi_{||}}\}$  and  $d_{\Pi}$  are defined as

$$d_{\Pi_{max}} = \max_{i \in \mathcal{I}} d_i$$
$$d_{\Pi_I} = \left(\sum_{i \in \mathcal{I}} d_i^2\right)^{\frac{1}{2}}$$
$$d_{\Pi_{||}} = \sum_{i \in \mathcal{I}} d_i$$

and are appropriate metric functions on X. Let  $A_i \subseteq X_i, \forall i \in \mathcal{I}$  and  $A \coloneqq \prod_{i \in \mathcal{I}} A_i$ , which implies that  $A \subseteq X$ . Show that A is a  $d_{\Pi}$ -totally bounded subset of X iff  $A_i$  are  $d_i$ -totally bounded subsets of  $X_i \forall i \in \mathcal{I}$ , for each of the three  $d_{\Pi}$  defined above.

## Exercise 12

Let  $d_1$  and  $d_2$  be both metrics on a non empty set X such that  $d_1 \leq cd_2$  with c > 0. Show that:

- 1. for  $x \in X$  and  $0 < \varepsilon$  then  $\mathcal{O}_{d_2}(x, \varepsilon) \subseteq \mathcal{O}_{d_1}(x, c \cdot \varepsilon)$ .
- 2. if  $A \subseteq X$  is  $d_2$ -bounded, then it is  $d_1$ -bounded.
- 3. if there exists c' > 0 such that  $c'd_2 \le d_1 \le cd_2$ , then  $A \subseteq X$  is  $d_1$ -bounded iff it is  $d_2$ -bounded.
- 4. if  $A \subseteq X$  is  $d_2$ -totally bounded, then it is  $d_1$ -totally bounded.
- 5. if there exists c' > 0 such that  $c'd_2 \leq d_1 \leq cd_2$ , then  $A \subseteq X$  is  $d_1$ -totally bounded iff it is  $d_2$ -totally bounded.

## Useful Theorems and Results

## Diagonal of a Euclidean N-cube

Let C be a "cube" in a Euclidean space with side length  $\alpha > 0$ . That is, if  $x \in \mathbb{R}^N$  is the "center" of C, then

$$C = \left[x_1 - \frac{\alpha}{2}, x_1 + \frac{\alpha}{2}\right] \times \left[x_2 - \frac{\alpha}{2}, x_2 + \frac{\alpha}{2}\right] \times \dots \times \left[x_N - \frac{\alpha}{2}, x_N + \frac{\alpha}{2}\right]$$

Then the maximum distance from this center x is equal to

$$\begin{aligned} \max_{y \in C} d(x, y) &= \max_{y \in C} \sqrt{\sum_{i=1}^{N} |x_i - y_i|^2} \\ &= \max_{\left\{y_i \in \left[x_i - \frac{\alpha}{2}, x_i + \frac{\alpha}{2}\right]\right\}_{i=1}^{N}} \sqrt{\sum_{i=1}^{N} |x_i - y_i|^2} \\ &= \sqrt{\sum_{i=1}^{N} \left|x_i - x_i \pm \frac{\alpha}{2}\right|^2} \\ &= \sqrt{\sum_{i=1}^{N} \left|\pm\frac{\alpha}{2}\right|^2} \\ &= \frac{\alpha}{2} \sqrt{\sum_{i=1}^{N} 1} \\ &= \frac{\alpha}{2} \sqrt{N} \end{aligned}$$

and corresponds to all the "corners" of this N-cube.

## **Riesz's Lemma**

For (X, d) normed vector space (i.e. the metric d is a p-norm),  $(S, d|_{S \times S})$  non-dense linear subspace of (X, d), and  $0 < \varepsilon < 1$ , there exists  $x \in X$  of unit norm (i.e.  $d(\mathbf{0}, x) = ||x||_p = 1$ ) such that  $d(x, s) \ge 1 - \varepsilon, \forall s \in S$ .

# **Pigeonhole Principle**

For  $n, m, k \in \mathbb{N}$  with n = km + 1, if we distribute n elements across m sets then at least one set will contain at least k + 1 elements.