

Topologies on infinite products: given topological spaces X_i , $i \in I$ index set:

What is the natural topology on $X = \prod_{i \in I} X_i = \{(p_i)_{i \in I} \mid p_i \in X_i \forall i \in I\}$?

First idea: Def: the box topology on $\prod_{i \in I} X_i$ has basis $\{\prod_{i \in I} U_i \mid U_i \subset X_i \text{ open } \forall i\}$

(this is a basis: box $\cap$ box = box, since $(\prod U_i) \cap (\prod V_i) = \prod (U_i \cap V_i)$)

This is actually too fine for most purposes.

Example: consider the diagonal map $\Delta: \mathbb{R} \rightarrow \mathbb{R}^\omega = \mathbb{R}^\mathbb{N} (= \mathbb{R} \times \mathbb{R} \times \dots)$, $\Delta(x) = (x, x, x, \dots)$ giving $\mathbb{R}^\mathbb{N}$ the box topology, Δ is not continuous!! (unlike case of finite products)

Indeed, let $U = (-1, 1) \times (-\frac{1}{2}, \frac{1}{2}) \times (-\frac{1}{3}, \frac{1}{3}) \times \dots$ open in box topology.

$$\Delta^{-1}(U) = \bigcap_{n \geq 1} (-\frac{1}{n}, \frac{1}{n}) = \{0\} \text{ not open in } \mathbb{R}.$$

Better: Def: the product topology on $X = \prod X_i$ has basis $\{\prod_{i \in I} U_i \mid U_i \subset X_i \text{ open, and } U_i = X_i \text{ for all but finitely many } i\}$

(This is the same as the box topology if I is finite; for infinite I this is coarser)

Unless otherwise specified, the product topology is the one we'll use on $\prod X_i$.

Theorem: $f: \mathbb{Z} \rightarrow X = \prod X_i$ is continuous $\iff$ each component $f_i: \mathbb{Z} \rightarrow X_i$ is continuous.
 $\mathbb{Z} \mapsto (f_i(\mathbb{Z}))_{i \in I}$ $\nwarrow$ product top

Ex: this now implies the diagonal map $\Delta: \mathbb{R} \rightarrow \mathbb{R}^\mathbb{N}$ is continuous, since each $\Delta_i = \text{identity}$.

PF: • the projection $p_i: X \rightarrow X_i$ to the i th factor is continuous ($\forall U \subset X_i$ open, $p_i^{-1}(U)$ is open in product top). Hence, if f is continuous, so is $f_i = p_i \circ f$.

• conversely, assume all f_i are continuous, and consider basis element

$\prod U_i \subset X$ where $U_i = X_i$ for all but finitely many i ,

$$\text{then } f^{-1}(\prod U_i) = \{z \in \mathbb{Z} \mid (f_i(z))_{i \in I} \in \prod U_i\} = \bigcap_{i \in I} f_i^{-1}(U_i)$$

Each $f_i^{-1}(U_i) \subset \mathbb{Z}$ is open, and all but finitely many are $= f_i^{-1}(X_i) = \mathbb{Z}$, so can be omitted from the intersection. So $f^{-1}(\prod U_i)$ is the intersection of finitely many open sets in $\mathbb{Z}$, hence open. $\square$

Similarly: a sequence $x_n = (x_{n,i})_{i \in I} \in \prod X_i$, $n = 1, 2, 3, \dots$ converges to $y = (y_i)_{i \in I} \in \prod X_i$ (exercise) $\iff \forall i \in I$, the sequence $x_{n,i} \in X_i$ converges to y_i .

Ex: given a set X & top. space Y , let $F = \{\text{functions } X \rightarrow Y\} = Y^X$ with product top.

Then a sequence $f_n \in F$ converges to $f \in F$ iff $\forall x \in X$, $f_n(x) \rightarrow f(x)$ in Y .

So: the product topology is the topology of pointwise convergence.

On products of metric spaces, there is another natural topology, finer than product but coarser than box topology - the uniform topology ②

This works similarly to the construction of $d_\infty(x, y) = \sup (|y_i - x_i|)$ on $\mathbb{R}^n$, but for an infinite product the sup might be infinite. So:

- First step: can replace the metric on (X, d) by $\hat{d}(x, y) = \min(d(x, y), 1)$, this is still a metric (check!) and induces the same topology as d (same balls of radius ≤ 1 !)
- Now, given metric spaces $(X_i, d_i)_{i \in I}$, replace each d_i by bounded metric $\hat{d}_i$, and define a metric $d_\infty(x, y) = \sup \{ \hat{d}_i(x_i, y_i) \mid i \in I \}$ on $\prod X_i$
($= \sup \{ d_i(x_i, y_i) \}$ if it's ≤ 1 , else 1)

This is called the uniform metric and induces the uniform topology.

Ex: on $\mathbb{R}^X = \{ \text{functions } X \rightarrow \mathbb{R} \}$, (with usual distance on $\mathbb{R}$), this is
$$d_\infty(f, g) = \sup_{x \in X} |f(x) - g(x)| \text{ if } \leq 1, \text{ else } 1.$$

so $f_n \rightarrow f \iff d_\infty(f_n, f) \rightarrow 0 \iff \sup_{x \in X} |f_n(x) - f(x)| \rightarrow 0$ uniform convergence!

Rmk: The ball of radius $r \leq 1$ around $x = (x_i)_{i \in I}$ is contained in $P_r(x) = \prod_{i \in I} B_r(x_i)$, but not equal to it (unless I is finite)!

Ideed, $d(x_i, y_i) < r \ \forall i \in I$ only implies $d_\infty(x, y) = \sup_{i \in I} \{ d(x_i, y_i) \} \leq r$!

The ball $B_r(x)$ only contains those y for which the sup is $< r$.

In fact: $B_r(x) = \bigcup_{0 < r' < r} P_{r'}(x) \subset P_r(x) \dots$ and $P_r(x)$ is not open for d_∞ !

Theorem: || The uniform topology on $\prod (X_i, d_i)$ is finer than the product topology, and coarser than the box topology (strictly if I is infinite).

Pf: 1) Let $x = (x_i) \in \prod X_i$, and $\prod U_i \ni x$ a basis element in the product top, then $\forall i \exists \varepsilon_i > 0$ st. $B_{\varepsilon_i}(x_i) \subset U_i$. Without loss of generality we can assume $\varepsilon_i \leq 1 \ \forall i$, and $\varepsilon_i = 1$ for all but finitely many i (whenever $U_i = X_i$).

So $\varepsilon = \inf(\varepsilon_i) > 0$, and $B_\varepsilon^{d_\infty}(x) \subset P_\varepsilon(x) \subset \prod B_{\varepsilon_i}(x_i) \subset \prod U_i$.

So $\prod U_i$ is open in uniform top: $T_{\text{product}} \subset T_{\text{uniform}}$.

2) $B_r^{d_\infty}(x) = \bigcup_{0 < r' < r} P_{r'}(x) \Rightarrow$ balls of uniform top are open in box topology, so $T_{\text{uniform}} \subset T_{\text{box}}$. $\square$

• Rmk: on $\mathbb{R}^{\mathbb{N}}$ the product topology is actually metrizable, using a clever modification of d_∞ (see Munkres Thm 20.5), while box isn't metrizable (Munkres end of §21). On uncountable products, neither box nor product are metrizable (———).

Ex: in $F = \{f: [0,1] \rightarrow \mathbb{R}\}$, $f_n(x) = x^n$ converges pointwise (ie. in product top.) to $\textcircled{3}$
 $f(x) = \lim_{n \rightarrow \infty} f_n(x) = \begin{cases} 0 & \text{if } x < 1 \\ 1 & \text{if } x = 1 \end{cases}$, but not uniformly ($\sup_x |f_n(x) - f(x)| = 1 \not\rightarrow 0$).

$g_n(x) = \frac{1}{n}$ (constant functions) $\rightarrow g(x) = 0$ uniformly (& pointwise) but not in box topology (g_n never $\in U = \{f / |f(x)| < \epsilon \forall x > 0\}$ box nbd. of $g=0$)
 in fact it's almost impossible for a non-const. seq. of functions to converge in box top.

• The notion of uniform convergence is important in real analysis because it is well behaved wrt continuity and differentiability. For example:

Thm: || given a top space X , metric space Y , and a sequence of functions $f_n: X \rightarrow Y$,
 if f_n is continuous $\forall n$ and $f_n \rightarrow f$ uniformly then f is continuous.

Pf: let $V \subset Y$ open, $p \in f^{-1}(V)$. $\exists \epsilon > 0$ st. $B_\epsilon(f(p)) \subset V$. Let N be st. $\sup_{q \in X} d(f_n(q), f(q)) < \frac{\epsilon}{3}$.

Let $U \ni p$ open st. $q \in U \Rightarrow d(f_n(p), f_n(q)) < \frac{\epsilon}{3}$ (continuity of f_n). Then using triangle ineq.: $\forall q \in U$,
 $d(f(p), f(q)) \leq d(f(p), f_n(p)) + d(f_n(p), f_n(q)) + d(f_n(q), f(q)) < \frac{\epsilon}{3} + \frac{\epsilon}{3} + \frac{\epsilon}{3} = \epsilon$. So $U \subset f^{-1}(B_\epsilon(f(p)) \subset f^{-1}(V)$. $\square$

Corollary: || $\mathcal{C}(X, Y) = \{\text{continuous } f: X \rightarrow Y\}$ is a closed subspace of $(F(X, Y) = Y^X, \text{uniform top.})$.

Connected spaces (Munkres §23-24)

Def: | A topological space X is connected if it cannot be written as
 $X = U \cup V$ where U, V are disjoint nonempty open sets.

(such a decomposition is called a separation of X).



not connected.

Prop: || $[0,1] \subset \mathbb{R}$ (standard top.) is connected.

Pf: assume $[0,1] = U \cup V$ separation. Without loss of generality, $0 \in U$.

Let $a = \sup \{x \in [0,1] \text{ st. } [0,x) \subset U\}$.

- $0 \in U$, U open $\Rightarrow [0, \epsilon) \subset U$ for some $\epsilon > 0$, so $a > 0$.
- Can't have $a \in V$: since V is open this would imply $(a-\epsilon, a] \subset V$ for some $\epsilon > 0$, hence $[0, x) \not\subset U$ for $x > a-\epsilon$, hence $\sup \{x \text{ st. } [0,x) \subset U\} \leq a-\epsilon$, contradiction. So $a \in U$.
- but if $a < 1$, U open, $U \ni a \Rightarrow \exists \epsilon > 0$ st. $(a-\epsilon, a+\epsilon) \subset U$, and by def. of a , $\exists x > a-\epsilon$ st. $[0, x) \subset U$. Hence $[0, a+\epsilon) \subset U$, contradicting def. of a .
- hence $a = 1$, and since U is open, $\exists \epsilon > 0$ st. $(1-\epsilon, 1] \subset U$, & by def. of a , $\exists x > 1-\epsilon$ st. $[0, x) \subset U$, hence $U = [0,1]$, and $V = \emptyset$. Contradiction. $\square$

Ex: $[0,1) \cup (1,2]$ is not connected, since $[0,1)$ and $(1,2]$ are open in subspace topology & provide a separation. More generally, $x < y < z \in \mathbb{R}$, $x, z \in A$, $y \notin A \Rightarrow A$ disconnected.

Thm: $f: X \rightarrow Y$ continuous, X connected $\Rightarrow f(X) \subset Y$ is connected. (4)

Pf: If $U \cup V$ is a separation of $f(X)$, then $f^{-1}(U) \cup f^{-1}(V)$ is a separation of X , contradiction!
(subspace top.: $U = f(X) \cap U' \neq \emptyset$, U' open in $Y \Rightarrow f^{-1}(U) = f^{-1}(U') \neq \emptyset$ open in X ; $f^{-1}(U) \cap f^{-1}(V) = f^{-1}(U \cap V) = \emptyset$).

Corollary: intermediate value theorem

Theorem: X connected top space, $f: X \rightarrow \mathbb{R}$ continuous.

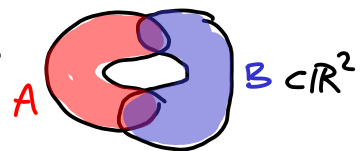
If $a, b \in X$ and r lies between $f(a)$ and $f(b)$, then $\exists c \in X$ st. $f(c) = r$.

Pf. since X is connected, so is $f(X)$. If $r \notin f(X)$ then

$U = (-\infty, r) \cap f(X)$ and $V = (r, \infty) \cap f(X)$ give a separation of $f(X)$

(one contains $f(a)$ and the other contains $f(b)$) - contradiction. So $r \in f(X)$. $\square$

Fact: $A, B \subset X$ connected (for subspace top.) $\nRightarrow A \cap B$ connected. Ex:



But things are better for unions of connected sets, provided they overlap.

Thm: $A_i \subset X$ connected subspaces, all containing some point $p \in X$ (i.e. $\bigcap A_i \neq \emptyset$)
Then $Y = \bigcup A_i$ is connected.

Pf. assume $Y = U \cup V$ disjoint, open in Y . Without loss of generality, $p \in U$.

Then $U \cap A_i$ and $V \cap A_i$ are disjoint, open in A_i . Since A_i is connected and $p \in U \cap A_i$, must have $A_i \subset U \forall i$. Hence $Y = \bigcup A_i \subset U$ (and $V = \emptyset$). So Y is connected. $\square$

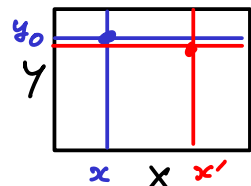
Corollary: $\mathbb{R}$ is connected; so are open, half-open, and closed intervals in $\mathbb{R}$.

Thm: X, Y connected $\Rightarrow X \times Y$ is connected.

Pf: Fix $(x_0, y_0) \in X \times Y$. Then $\forall x \in X$, $A_x = (X \times \{y_0\}) \cup (\{x\} \times Y)$

is connected by previous thm (both pieces contain (x, y_0))

and now $X \times Y = \bigcup_{x \in X} A_x$ (all containing (x_0, y_0)) $\Rightarrow X \times Y$ connected. $\square$



In fact, more is true: $X_i, i \in I$ connected $\Rightarrow \prod_{i \in I} X_i$ with product top is connected.
(won't prove).

(This is false for uniform and box topologies: eg $\mathbb{R}^I = \{\text{functions } I \rightarrow \mathbb{R}\}$ for infinite I
Say $f: I \rightarrow \mathbb{R}$ is bounded if $f(I) \subset \mathbb{R}$ bounded subset. Then $\{\text{bounded}\} \cup \{\text{unbounded}\}$ is a separation of $\mathbb{R}^I$ in uniform topology.)