

Eg 1. Let S be the set of all sequences of complex numbers.

Set $d(x, y) = \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|\xi_i - \eta_i|}{1 + |\xi_i - \eta_i|}$, where $x = \{\xi_i\}_{i=1}^{\infty}$, $y = \{\eta_i\}_{i=1}^{\infty}$

Show that (S, d) is a complete metric space.

Pf: Step 1: (S, d) is a metric space.

(i) It is clear that d is nonnegative and symmetric, and
 $d(x, y) \iff x = y$.

(ii) Now, it suffices to show d satisfies the triangle ineq.

Indeed, note that $f(t) = \frac{t}{1+t} = 1 - \frac{1}{1+t} \uparrow$ on $[0, \infty)$

So, $f(|a+b|) \leq f(|a|+|b|)$, i.e.

$$\begin{aligned} \frac{|a+b|}{1+|a+b|} &\leq \frac{|a|+|b|}{1+|a|+|b|} \leq \frac{|a|}{1+|a|+|b|} + \frac{|b|}{1+|a|+|b|} \\ &\leq \frac{|a|}{1+|a|} + \frac{|b|}{1+|b|} \end{aligned}$$

Then, $\forall x = \{\xi_i\}$, $y = \{\eta_i\}$, $z = \{\zeta_i\}$

by choosing $a = \xi_i - \zeta_i$, $b = \zeta_i - \eta_i$, we have

$$\begin{aligned} \frac{|\xi_i - \eta_i|}{1+|\xi_i - \eta_i|} &\leq \frac{|\xi_i - \zeta_i|}{1+|\xi_i - \zeta_i|} + \frac{|\zeta_i - \eta_i|}{1+|\zeta_i - \eta_i|} \\ \Rightarrow \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|\xi_i - \eta_i|}{1+|\xi_i - \eta_i|} &\leq \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|\xi_i - \zeta_i|}{1+|\xi_i - \zeta_i|} + \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|\zeta_i - \eta_i|}{1+|\zeta_i - \eta_i|} \end{aligned}$$

Therefore, $d(x, y) \leq d(x, z) + d(z, y)$.

Step 2: (S, d) is complete.

Let $\{x^{(n)}\}$ be a Cauchy sequence, i.e.

$$d(x^{(n)}, x^{(m)}) = \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|x_i^{(n)} - x_i^{(m)}|}{1+|x_i^{(n)} - x_i^{(m)}|} \rightarrow 0 \text{ as } n, m \rightarrow \infty.$$

$\forall k \in \mathbb{N}$ $\exists N \in \mathbb{Z}^+$ s.t. $\forall n, m > N$

$$\frac{1}{2^k} \frac{|x_k^{(n)} - x_k^{(m)}|}{1+|x_k^{(n)} - x_k^{(m)}|} \leq \sum_{i=1}^{\infty} \frac{1}{2^i} \frac{|x_i^{(n)} - x_i^{(m)}|}{1+|x_i^{(n)} - x_i^{(m)}|} < \frac{\varepsilon}{2^{k+1}}$$

$$\Rightarrow |x_k^{(n)} - x_k^{(m)}| < \frac{\frac{\varepsilon}{2}}{1 - \frac{1}{2}} < \varepsilon.$$

So, for any fixed k , $\{x_k^{(n)}\}$ is a Cauchy sequence in \mathbb{C} . By the completeness of \mathbb{C} , there exist x_k such that $x_k^{(n)} \rightarrow x_k$ as $n \rightarrow \infty$.

Denote by $X = \{x_1, x_2, \dots, x_k, \dots\}$. We claim that $\{x^{(n)}\}$ converges to X , i.e. $d(x^{(n)}, X) = \sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|x_k^{(n)} - x_k|}{1 + |x_k^{(n)} - x_k|} \rightarrow 0$ as $n \rightarrow \infty$.

Indeed, $\forall \varepsilon > 0$, $\exists n_0 = 1 - \log_2 \varepsilon$

$$\sum_{k=n_0+1}^{\infty} \frac{1}{2^k} \frac{|x_k^{(n)} - x_k|}{1 + |x_k^{(n)} - x_k|} \leq \sum_{k=n_0+1}^{\infty} \frac{1}{2^k} = \frac{1}{2^{n_0}} < \frac{\varepsilon}{2}.$$

For any $k \leq n_0$, since $\{x_k^{(n)}\}$ converge to x_k ,

$$\exists N_k \text{ s.t. } |x_k^{(n)} - x_k| < \frac{\varepsilon}{2}, \forall n > N_k.$$

Choosing $N = \max\{N_1, N_2, \dots, N_{n_0}\}$, then, $\forall n > N$

$$\sum_{k=1}^{n_0} \frac{1}{2^k} \frac{|x_k^{(n)} - x_k|}{1 + |x_k^{(n)} - x_k|} < \sum_{k=1}^{n_0} \frac{1}{2^k} \cdot \frac{\varepsilon}{2} < \frac{\varepsilon}{2}.$$

Therefore, $\sum_{k=1}^{\infty} \frac{1}{2^k} \frac{|x_k^{(n)} - x_k|}{1 + |x_k^{(n)} - x_k|} < \varepsilon$.

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We do this because we can't have a uniform N for infinite many sequence $\{x_k^{(n)}\}_{n=1}^{\infty}$

Contradiction =

$$x^{(n)} = \begin{cases} 0 & k \neq n \\ n & k = n \end{cases}$$

$x = 0$

Eg 2. Let F be the set of all sequences of real number with only finite nonzero elements. Define d by

$$d(x, y) = \sup_{k \geq 1} |\xi_k - \eta_k|, \quad \forall x = \{\xi_k\}, y = \{\eta_k\} \in F.$$

Show that (F, d) is not complete.

What is the completion of (F, d) ?

Solu: ① To show (F, d) is not complete, it suffices to construct a Cauchy sequence in F but not converge associated with metric d .

For example, we can construct as follows.

Set $x^{(n)} = \{1, \frac{1}{2}, \dots, \frac{1}{n}, 0, 0, \dots, 0, \dots\}$.

It is clear that $x^{(n)} \in F, \forall n \in \mathbb{N}$. Moreover, w.l.o.g. $\forall m > n$

$$d(x^{(n)}, x^{(m)}) = \frac{1}{n+1} \rightarrow 0 \text{ as } n \rightarrow \infty.$$

Since $x^{(n)} - x^{(m)} = \{0, \dots, 0, \frac{1}{n+1}, \dots, \frac{1}{m}, 0, \dots, 0, \dots\}$.

That is $\{x^{(n)}\}$ is a Cauchy sequence in F .

Let $X = \{\frac{1}{k}\}_{k=1}^{\infty}$. Then $d(x^{(n)}, X) = \frac{1}{n+1} \rightarrow 0$ as $n \rightarrow \infty$.

S_0 , $x^{(n)}$ converge to x . But it is clear that $x \notin F$.

② It is not difficult to guess that the completion of (F, d) has the property that sequences there must converge to zero, i.e. C_0 which consists of all the sequences converging to 0.

Now, we prove this claim;

The completion of (F, d) is (C_0, d) .

Step 1: C_0 is complete.

Let $\{x^{(n)}\}$ be a Cauchy sequence in C_0 , i.e.

$$d(x^{(n)}, x^{(m)}) = \sup_{k \geq 1} |x_k^{(n)} - x_k^{(m)}| \rightarrow 0 \quad \text{as } n, m \rightarrow \infty.$$

Then, $\forall \varepsilon > 0, \exists N$ s.t. $n, m > N$,

$$\sup_{k \geq 1} |x_k^{(n)} - x_k^{(m)}| < \varepsilon \Rightarrow |x_k^{(n)} - x_k^{(m)}| < \varepsilon, \forall k \in \mathbb{N} \quad (*)$$

$\therefore \{x_k^{(n)}\}$ is a Cauchy sequence in \mathbb{C} , which implies that

$\exists x_k$ s.t. $|x_k^{(n)} - x_k| \rightarrow 0$ as $n \rightarrow \infty$.

Set $X = (x_1, \dots, x_k, \dots)$. Taking $n \rightarrow \infty$ gives that

$\forall \varepsilon > 0, \exists N$ s.t. $n > N$,

$$|x_k^{(n)} - x_k| < \varepsilon \quad \forall k \in \mathbb{N}$$

Therefore, it remains to show $x \in C_0$, i.e. $x_k \rightarrow 0$ as $k \rightarrow \infty$.

Indeed, $\forall \varepsilon > 0, \exists N$ s.t. $\forall n, k > N$,

$$|x_k| \leq |x_k - x_k^{(n)}| + |x_k^{(n)}| < \frac{\varepsilon}{2} + \frac{\varepsilon}{2} = \varepsilon$$

Step 2: F is dense in C_0 , i.e. $\forall x \in C_0, \exists \{x^{(n)}\} \subset F$ s.t. $d(x^{(n)}, x) \rightarrow 0$

Indeed, $\forall x = \{x_k\} \in C_0$, Define $X^{(n)} = \{x_1, x_2, \dots, x_n, 0, \dots, 0\}$ as $n \rightarrow \infty$.

It is clear that $X^{(n)} \in F$ and

$$d(X^{(n)}, x) = \sup_{k \geq n+1} |x_k| \rightarrow 0 \quad \text{as } n \rightarrow \infty, \text{ since } x \in C_0.$$

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