

Microeconomics Tutorial I : Basic Topology

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 - Non-positive orthant of $\mathbb{R}^n - \mathbb{R}_-^n$
 - Positive orthant of $\mathbb{R}^n - \mathbb{R}_{++}^n$
 - Negative Orthant of $\mathbb{R}^n - \mathbb{R}_{--}^n$
- Example: case $n = 1$: $\mathbb{R}^1 = \mathbb{R}$
 - $\mathbb{R}_+ = [0, \infty)$
 - $\mathbb{R}_- = (-\infty, 0]$
 - $\mathbb{R}_{++} = (0, \infty)$
 - $\mathbb{R}_{--} = (-\infty, 0)$
- Example : case $n = 2$: \mathbb{R}^2

Euclidean Space & Neighbourhood

Euclidean Norm

- The length of a vector $\mathbf{x} = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, denoted $\|\mathbf{x}\|$, and also called the *Euclidean norm* of \mathbf{x} , is given by the equation

$$\|\mathbf{x}\| := \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}.$$

- Norm measures the length ie, the distance between the origin and a point.

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Euclidean Distance

- The *Euclidean distance* between two vectors \mathbf{x} and $\tilde{\mathbf{x}}$ in \mathbb{R}^n is the length of the vector $\tilde{\mathbf{x}} - \mathbf{x}$, i.e.,

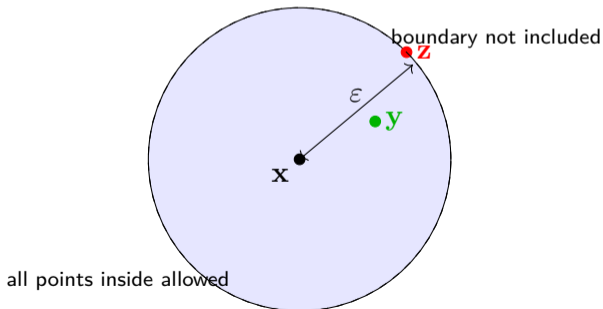
$$\|\tilde{\mathbf{x}} - \mathbf{x}\| = \sqrt{(\tilde{x}_1 - x_1)^2 + (\tilde{x}_2 - x_2)^2 + \dots + (\tilde{x}_n - x_n)^2}.$$

Epsilon Ball and Neighbourhood

Epsilon Ball

An ε -ball around a point \mathbf{x} in a space (usually \mathbb{R}^n) is the set of all points within a distance ε from \mathbf{x} , *but not including the boundary* if it's an open ball.

$$B_\varepsilon(\mathbf{x}) = \{\mathbf{y} \in \mathbb{R}^n : \|\mathbf{y} - \mathbf{x}\| < \varepsilon\}$$



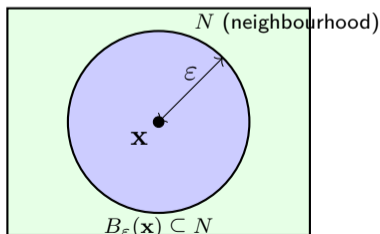
Epsilon Ball and Neighbourhood

Neighbourhood in \mathbb{R}^n

A *neighbourhood* of a point \mathbf{x} is **any set that contains an ε -ball around \mathbf{x}** for some $\varepsilon > 0$.

That is:

$$N \text{ is a neighbourhood of } \mathbf{x} (N_\varepsilon(\mathbf{x})) \iff \exists \varepsilon > 0 \text{ such that } B_\varepsilon(\mathbf{x}) \subseteq N$$



Neighbourhood

Neighbourhood in \mathbb{R}

say, x be any point on a number line.

A set N is a neighbourhood of x if there's some $\varepsilon > 0$ such that:

$$(x - \varepsilon, x + \varepsilon) \subseteq N.$$

Example in class

Punctured Neighborhood around x

$$N_\varepsilon(x) \setminus \{x\}$$

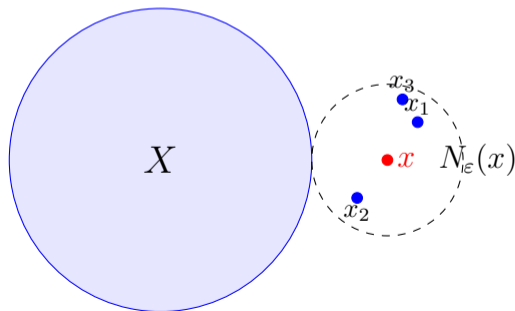
We deduct the point x and measure the distance.

Limit Point

Limit Point: A point $x \in \mathbb{R}^n$ is a **limit point** of a set $X \subset \mathbb{R}^n$ if every neighborhood around x contains at least one point from X that is not equal to x , i.e.,

$$\forall \varepsilon > 0, \quad (N_\varepsilon(x) \setminus \{x\}) \cap X \neq \emptyset.$$

That is, every punctured neighborhood of x contains at least one point of X .



Closed Set

Definition: A set $X \subseteq \mathbb{R}^n$ is **closed** if it contains all its limit points.

ie, If a sequence $\{x_n\} \subset X$ converges to a point x , then $x \in X$.

Example:

- Let $X = [0, 1] \subset \mathbb{R}$.
- Take any sequence $\{x_n\} \subset [0, 1]$ that converges to a point $x \in \mathbb{R}$.
- Since the endpoints 0 and 1 are included in the interval, any limit point of such a sequence will also lie within X .

Therefore, X contains all its limit points, and hence, X is a **closed set**.

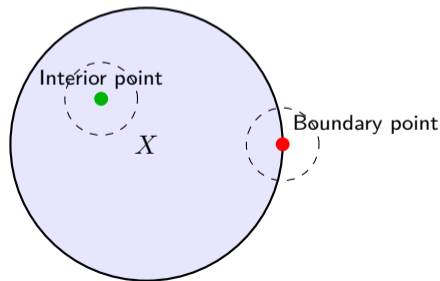
Interior and Boundary Points

Interior Point: A point $x \in X$ is an interior point if there exists $\varepsilon > 0$ such that:

$$B_\varepsilon(x) \subseteq X$$

Boundary Point: A point $x \in \mathbb{R}^n$ is a boundary point of X if:

$$\forall \varepsilon > 0, \quad B_\varepsilon(x) \cap X \neq \emptyset \quad \text{and} \quad B_\varepsilon(x) \cap (\mathbb{R}^n \setminus X) \neq \emptyset$$

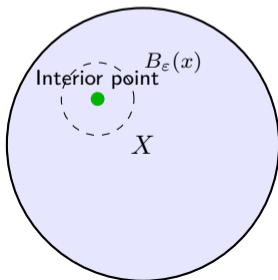


Open Set

Definition: A set is open if for all $x \in X$ \exists some ε – neighbourhood of x , $N_\varepsilon(x)$, such that $N_\varepsilon(x) \subseteq X$

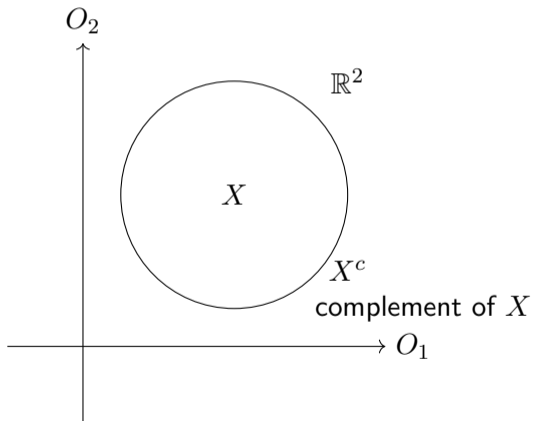
$$\forall x \in X, \quad \exists \varepsilon > 0 \text{ such that } N_\varepsilon(x) \subseteq X$$

ie, Every point in the set is an interior point. You can draw a small ε -ball around any point in X that stays entirely within X .



Some Results

- Complements of open sets are closed.
- Complements of closed sets are open.



Problem 1

Q: Prove that the empty set \emptyset and \mathbb{R}^n are both open and closed.

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2. \mathbb{R}^n is open: For any $x \in \mathbb{R}^n$, pick any $\varepsilon > 0$. Then $N_\varepsilon(x) \subset \mathbb{R}^n$. Thus every point is interior, so \mathbb{R}^n is open.

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3. Closedness: A set is closed iff its complement is open. $\emptyset^c = \mathbb{R}^n$ is open, so \emptyset is closed. Similarly, $(\mathbb{R}^n)^c = \emptyset$ is open, so \mathbb{R}^n is closed.

Problem 2

Q: Prove that the set of integers, \mathbb{I} , is a closed set in \mathbb{R} .

Solution:

- The complement of \mathbb{I} in \mathbb{R} is $\mathbb{R} \setminus \mathbb{I}$, which contains all real numbers that are not integers.
- Let $x \in \mathbb{R} \setminus \mathbb{I}$. Then x lies between two consecutive integers a and $a + 1$, i.e., $a < x < a + 1$.
- There exists $\varepsilon > 0$ such that the open interval $(x - \varepsilon, x + \varepsilon) \subset (a, a + 1)$.
- This interval contains no integers, so it lies entirely within $\mathbb{R} \setminus \mathbb{I}$.
- Hence, every point in $\mathbb{R} \setminus \mathbb{I}$ has a neighborhood contained in the complement.
- Therefore, $\mathbb{R} \setminus \mathbb{I}$ is open, so \mathbb{I} is closed.

Problem 3

Q: Prove that (A) a union of any number (finite or infinite) of open sets is open, and (B) an intersection of any number (finite or infinite) of closed sets is closed.

A: We need to show, say, U_α is a collection of open sets then $\bigcup_\alpha U_\alpha$ is also open.
Take an element $x \in \bigcup_\alpha U_\alpha$

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but U_k is also a subset of our union of open sets.

$$x \in U_k \quad \exists \quad N_\varepsilon(x) \subseteq U_k \subseteq \bigcup_\alpha U_\alpha$$

ie,

$$N_\varepsilon(x) \subseteq \bigcup_\alpha U_\alpha \quad \therefore \quad \bigcup_\alpha U_\alpha \quad \text{is open}$$

Problem 3

B We need to show, if U_α is a collection of closed sets, then $\bigcap_\alpha U_\alpha$ is also a closed set.
De Morgan's Law:

$$(A \cup B)^c = A^c \cap B^c$$

$$(A \cap B)^c = A^c \cup B^c$$

From **A**, we showed that the arbitrary union of open sets is open.
Thus,

$$\left(\bigcup_\alpha U_\alpha^c\right)^c = \bigcap_\alpha U_\alpha \quad \text{is closed}$$

Problem 4

Q: Find $\bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n}\right)$. What does this example demonstrate about open sets?

Solution:

$$\bigcap_{n=1}^{\infty} \left(-\frac{1}{n}, \frac{1}{n}\right) = \{0\}$$

Since 0 is the only point contained in all intervals $\left(-\frac{1}{n}, \frac{1}{n}\right)$, the intersection is the singleton set $\{0\}$.

Insight: Arbitrary intersections of open sets need not be open.

Problem 5

Q: Find $\bigcup_{n=1}^{\infty} \left[\frac{1}{n}, 2 \right]$. What does this example demonstrate about closed sets?

Solution:

$$\bigcup_{n=1}^{\infty} \left[\frac{1}{n}, 2 \right] = (0, 2]$$

As $n \rightarrow \infty$, the left endpoint $\frac{1}{n} \rightarrow 0$, but 0 is never included. So the union is the half-open interval $(0, 2]$, which is not closed.

Insight: Arbitrary unions of closed sets need not be closed.

Problem 6

Q: Prove that the (i) complement of an open set is closed, and that (ii) the complement of a closed set is open.

(i) Proof: Let $U \subseteq \mathbb{R}^n$ be open. U^c is its complement, which is closed. Let x be a limit point of U^c . Suppose, $x \notin U^c$ ie, $x \in U$. Since U is open, $\exists N_\varepsilon(x) \subseteq U$.

If, $N_\varepsilon(x) \subseteq U$, then $N_\varepsilon(x)$ has no overlap with U^c . But, we assumed, x was a limit point of U^c . And, we have a **contradiction!**

Thus, $x \notin U^c$ is false. Hence, for any limit point x of U^c , $x \in U^c$.

$\therefore U^c$ is closed

Problem 6

(ii) Proof: Let C be closed. Then C contains all its limit points. Consider its complement U^c . We must show: every point of U^c is an interior point.

- If x were not an interior point, then every neighborhood of x would intersect C .
- That would make x a limit point of C .
- Since C is closed, all its limit points must lie in C .
- But $x \notin C$. We have a **Contradiction!**

Therefore, x must be an interior point of U^c .

$\therefore U^c$ is open

Thank you!

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