

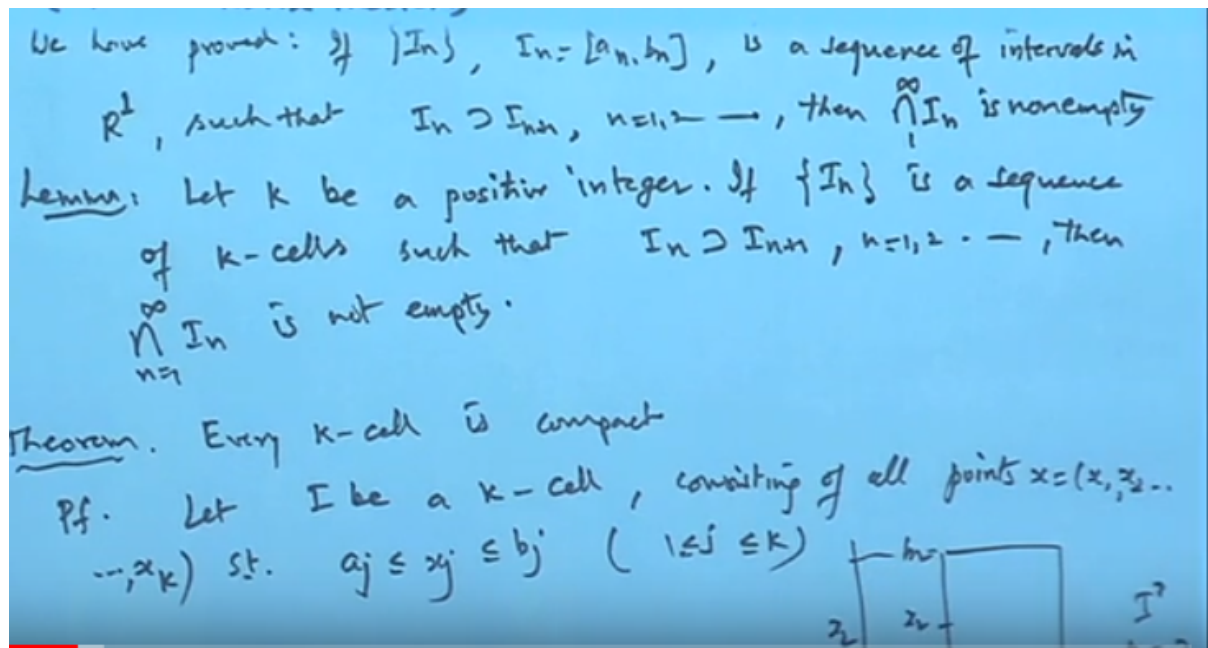
**Model 3**

**Lecture 13**

**Heine Borel Theorem**

Okay, so before going for this, this Theorem,

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Heine Borel Theorem, we require one or two lemmas, which we need it in the proof of these results. We have seen already proved the following Theorem, that if  $I_n$  where the  $I_n$  is set closed interval  $a_n, b_n$ , is a sequence of is a sequence of intervals in  $R^1$ , that is real line interval of the real line closed interval real lines, such that such that, they are of decreasing nature such that  $I_n$  covers  $I_{n+1}$  and so on, for  $n$  is 1, 2, 3 and so on. Then the intersection of  $I_n$ , when  $n$  is 1 to infinity of intersection of  $I_n$  is non-empty, this result we have seen. Now extending this results we have we can extend this result to our  $K$  space. Let  $K$  be the positive integer, positive integer if  $I_n$  sequence  $I_n, B$  is a sequence of is a sequence of  $K$  cells, such that  $I_n$  covers  $I_{n+1}$  for  $n$  is say, 1, 2, 3 and so on, then the countable intersection of these cells 1 to infinity,  $I_n$  is not empty. So the proof runs on the several line, as we have done it what we will do is we will fix up  $J$  each in  $j$  we can take it the four fixtures and apply this one, ok this proof we will get better so I am just dropping. What we are interested which is important part is that each or every  $K$  cell is compact. Every  $K$  cell is compact. So one cell means closed interval, 2 sell is a rectangle close rectangle, of course and third cell, fourth cell, like this. So every  $K$  cell is compact.

So let us see the proof of this first, suppose  $I$  be be a  $K$  cell, consisting of all points, all points, of the type say  $x_1, x_2, \dots, x_k$  such that the  $x_j$  lies between the bond  $a_j$ , less than equal to  $b_j$ ,  $j$  is 1 to  $K$ . let this be a  $K$  cell. So here this is our set  $K$  is 2, so it is in  $I_2$  and this, is in 2 cell means it is in  $K$  is equal to 2. So we are having the shell like this, where the  $x_1$ , vary from  $a_1$  to  $b_1$ , where the  $x_2$ , vary from  $a_2$  to  $b_2$ ,  $a_2$  to  $b_2$ . Say this is our here, so here, this is  $x_1$ , this is  $x_1$ , Okay? So this will vary from  $a_1$  to  $b_1$  and here is  $x_2$ , which vary from  $a_2$  to  $b_2$ , this is our, Okay? This is a one, so. This is a case, a cell in  $R^2$  space, in the  $R^2$  space; this is in  $R^2$  space, like this. Now what you say is, if I generally if I take a case  $L$ , then I will

suppose case L, In that case it is, of the, it will contain all the points of the type  $x_1, x_2, x_k$ , where the each  $x_j$ , will lie between this,  $x_1$  will lie between  $a_1$  and  $b_1$ ,  $x_2$  will lie between  $a_2, b_2$ ,  $x_k$  will lie between  $a_k, b_k$ , so this one. Okay?

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Let 
$$\delta = \sqrt{\sum_{j=1}^k (b_j - a_j)^2}$$

Then 
$$d(x, y)_{R^k} = |x - y| \leq \delta \quad \forall x \in I, y \in I$$

Suppose that  $k$ -cell  $I$  is not compact i.e. there exists an open cover  $\{G_\alpha\}$  of  $I$  which contains no finite sub-cover.

Let 
$$g_j = \frac{a_j + b_j}{2}$$

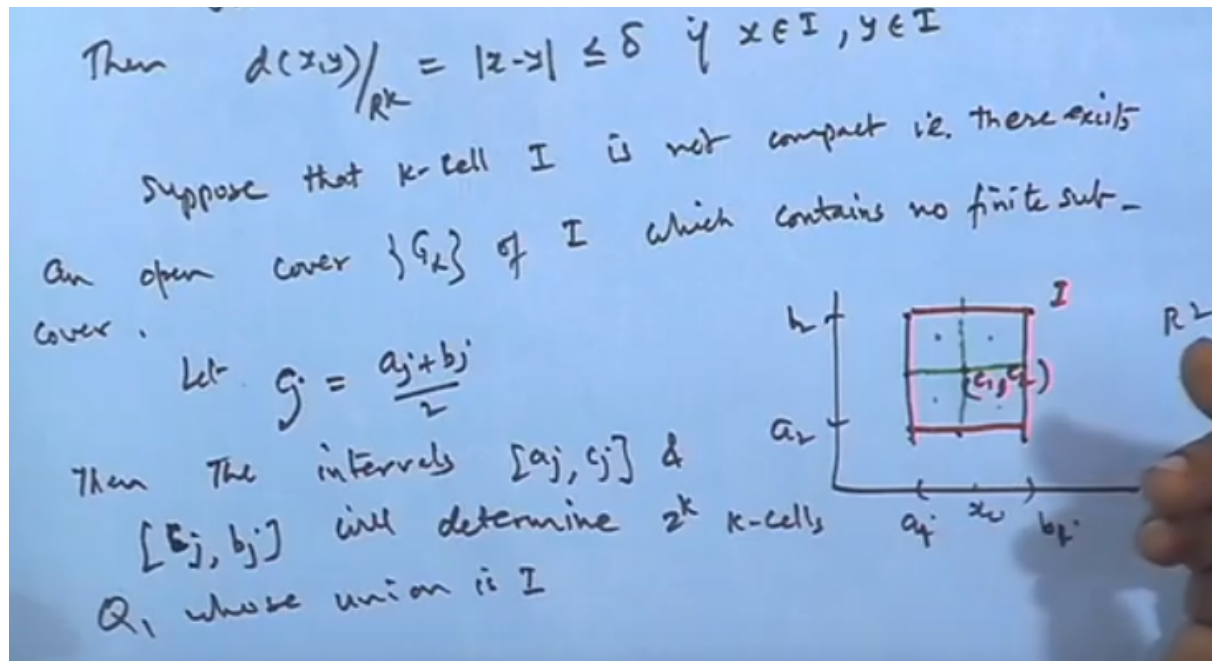
Then the intervals  $[a_j, g_j]$  &  $[g_j, b_j]$  will determine  $2^k$   $k$ -cells

Now let us suppose, the distance between there is Delta. Let Delta B Sigma.  $B_j$  minus  $A_j$ , whole square  $j$  is 1 to  $K$ , under root. This is our, so if you look this one, this is the same as what? so  $b_1$  minus  $a_1$  square, plus  $b_2$  minus  $a_2$ , whole square, Okay? So this will be the same as if I picked up the two point,  $x$  and  $y$  in this set,  $x$  and  $y$ ,  $x$  is, say  $x_1, x_2$ ,  $y$  is say,  $y_1, y_2$ , If I picked up two points, then the distance between  $X$  and  $y$ , in this  $R^2$  space topology, will remain less than this number. So obviously, then distance between  $Xy$ , in our  $R^k$  space, that is we are denoting by MS mode, of  $x$  minus  $y$ , will be less than equal to delta, when if  $x$  belongs to  $I$ ,  $y$  belongs to  $I$ . So  $X$  is  $X_1, X_2, x_n$ ,  $Y$  is  $y_1, y_2, y_n$ , Okay? We wanted to show, this  $I$  is compact. So assume that. let us suppose,  $I$  is not compact. Suppose, that support, that  $I$ , the case L,  $I$  is not compact.

It means that out of open cover of this, any open cover if I choose, then it cannot have a finite circle. So that is, that is, there exists, there exists an open cover, say  $G_\alpha$ , of open sets, open cover of  $I$ , which contains, which contains no finite sub cover, no finite sub cover. That is the meaning of this, if it is not the compact, so finite subs cover. So let us suppose, this is our, say here is  $a_i$ , this is  $b_i$  and here is somewhere  $X$   $I$ , this is our say, another point. So when you take choose, let us take cover, let, let us split up  $C_j$ , as a point,  $C_j$ , which is  $a_j$ , plus  $B_j$ , by two, Okay? It means  $C_1$ , I am taking as  $a_1$  plus  $B_1$ , by 2,  $C_2$ , I am taking as  $a_2$  plus  $b_2$ . So if suppose this is in  $R^2$  space, here this is  $a_1$  this is  $b_1$ , here is  $a_2$ , this is  $b_2$  and this basically, we have this, this is our rect  $I$ , interval. So what we are doing, we are taking a point here and which is the point  $c_1, c_2$ .  $C_1$  is the middle point of  $c_2$ . So once you take the point, it will divide this whole  $I$ , in  $R^2$ , in four parts. This will be a one cell, another cell, like this, Okay?

So by choosing this way, by choosing a CL, we can get then, then the interval, the intervals, intervals, AJ, CJ & D. Then the interval S is CJ and the interval CJ, CJ, bj. These intervals will determine the cell, will determine will determine,  $2k, k$  cells.

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Suppose  $Q_1, K$  cells  $Q_1$ , whose Union is  $I$ , this is what, yeah, Okay? Just like in case of  $R^2$ , I have picked up, That, if we take these intervals,  $c_1, c_2, o, A_1, a_1, c_1$ , then  $c_1, b_1$ . Similarly here we get  $c_1, B_2, C_2, B_2$  and like this. So we get the full interval  $2$  to the power  $2$ , that is  $4k$  cells, we get it here.

Now if  $I$ , is not compact, then at least one of the cell, will not be covered by a finite, will not be compact, that is open cover of one of the cell, will not have a finite cover, there exists an open cover, of one of these cells, Okay? so, at least one of them union. So what it says,  $I$  is not compact.

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Since  $I$  is not compact, so at least one of these sets  $Q_1$ , call it  $I_1$ , cannot be covered by any finite subcollection of  $\{G_\alpha\}$ .

Pick up  $I_1$ . Again - subdivide  $I_1$  (in a similar way) & continue it. We obtain a sequence  $\{I_n\}$  with the following properties

(i)  $I \supset I_1 \supset I_2 \supset \dots$

(ii)  $I_n$  is not covered by any finite subcollection of  $\{G_\alpha\}$

(iii)  $\forall x \in I_n$  and  $y \in I_n$ , then  $d(x,y) = |x-y| \leq 2^{-n} \delta$

Now (i)  $\Rightarrow$  there is a point  $x^*$  <sup>in  $\mathbb{R}^k$</sup>  which lies in every  $I_n$ .

Since  $I$  is not compact, is not compact, so, so at least, so at least, one of these sets, say  $q_1$ , say collect  $I_1$ , cannot, cannot be covered by any finite sub collection, any finite sub collection, of the open cover  $G_\alpha$ ,  $G_\alpha$ , otherwise if it is so, then  $I$  one will be compact and contradicts to  $I$ . Okay? So that will be next step. Now pick up, now  $I_1$ , now pick up  $I_1$  now, and again divide, again subdivide, this  $I_1$ , in a similar way and continue this process. So when you divide again, you are getting  $I_1, I_2$ , is one of the cell, which is not covered, by any finite sub collection. So again  $I_2$ , you again subdivide it and like this, so continue this process. So when you continue this process, then we obtain, continue, then we obtained in this process, we obtain a sequence. Say  $I$ , with the following property, with the following properties. The first is, this  $I$ , which you are getting sale, will be satisfy this inequality,  $I$  is covers  $I_1$ , covers  $I_2$  and so on.

There are big reaching nature then second way is  $I_n$  is not covered,  $I_n$  is not covered,  $I_n$  by any,  $I_n$  is not covered by any finite sub collection, sub collection, of the cover  $G_\alpha$ . And third is, that if  $X$  is a point in  $I_n$  and  $Y$  is also in  $I_n$ , then the distance of this  $x y$  in  $\mathbb{R}^k$ , that is mod of  $x$  minus  $y$ , over  $I_n$ , this is over  $I_n$ , of course, in  $I_n$ , which is in  $\mathbb{R}^k$ . This distance will be less than equal to,  $2^{-n} \delta$ . Because here, if this length is divided, then what you are getting, this is the one for basically, when  $n$  is 2, you are getting the half,  $1$  by  $\delta$  by 2,  $\delta$  by 2 and so on and it is 3 and like this. So this will be divided by this,  $I_1, I_3$ , and so on, Okay? Now what is 1? 1 says, so obviously 1 will here, no 1 will imply because they are of decreasing nature. And any finite sub collection of this will be non-empty. So the intersection of this will be non-empty. So by thus, there is, there is a point,  $X^*$  star, which lies, which lies, in every  $I_n$ , in every  $I_n$ . This follows from the results, which you have already proved, that if  $I_1$ , covers,  $I_2$  covers  $I_n$ , and if any finite collection, of this, that is, intersection of this, will be non-empty. Just now we have seen that,  $I_n$ . Okay?

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of  $\{G_\alpha\}$ .  
 Pick up  $I_1$ . Again - subdivide  $I_1$  (in a similar way) &  
 continue it. We obtain a sequence  $\{I_n\}$  with the following  
 properties

- (i)  $I \supset I_1 \supset I_2 \supset \dots$
- (ii)  $I_n$  is not covered by any finite sub-collection of  $\{G_\alpha\}$
- (iii) If  $x \in I_n$  and  $y \in I_n$ , then  $d(x,y) = |x-y| \leq 2^{-n} \delta$

Now (i)  $\Rightarrow$  there is a point  $x^*$  which lies in every  $I_n$ .  
 For  $\alpha$ ,  $x^* \in G_\alpha$ . Since  $G_\alpha$  is open, so  $\exists r > 0$  s.t.

Second one is, so if  $x^*$  belongs to some  $I_n$ , so  $I_n$  is a subinterval in case L in part of the case L, so we can find some  $\alpha$ . So for some  $\alpha$ ,  $x^*$  belongs to, the one of the element, for some element of the open cover set,  $G_\alpha$ . Because we have taken  $G_\alpha$  as a open cover of the  $I$ . So this  $x^*$  will belong to, some of the  $G_\alpha$ , for some  $\alpha$ , Okay? Welcome. But  $G_\alpha$  is open, so this  $x^*$  will have an integer point, so we can find out a neighbourhood around the point, which is totally contained in this. So there exists an  $R$ , greater than 0, such that, the distance,

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$|y - x^*| < r \Rightarrow y \in G_\alpha$ .  
 Let  $n$  is so large s.t.  $2^{-n} \delta < r$   
 $\Rightarrow |y - x^*| \leq 2^{-n} \delta \Rightarrow y \in I_n \subset G_\alpha$   
 $\therefore$  for large  $n$ ,  $I_n$  is contained in  $G_\alpha$   
 $\hat{=}$   $I_n$  is covered by  $G_\alpha$  which contradicts (ii)  
 $\therefore I$  is compact.

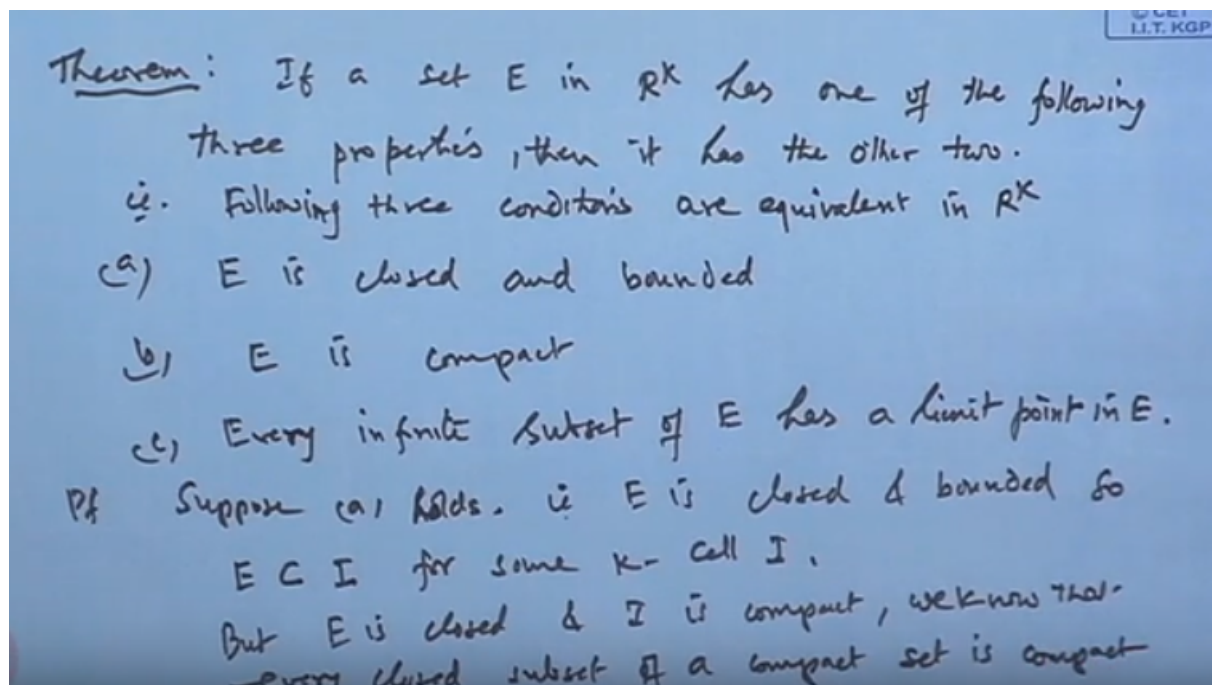
# Heine - Borel Theorem: A subset  $K$  of  $\mathbb{R}$  is compact if and only if it is closed and bounded.

$|y - x^*| < R$ , will imply  $R$  is in  $G_\alpha$ . That is an integer point that is everything. Now  $R$  is our own choice, so, let us pick up  $n$ . Let  $n$  is so large, such that  $2^{-n} \delta < R$ . That is possible because all is one seen fixed. You

can take  $n$  such a large, so that this  $r$  is remaining less than. So if it is so, then what happened? This implies that,  $b_i$  which you are choosing, their basically is in our  $I_n$ , also Because,  $I_n$ , is satisfied this condition. That if  $X$  belongs to  $Y_n$ , then this is  $2$  and this is less than  $R$ , so any element of  $I_n$ , will be the element of  $R$ . So this implies, that distance  $y$  minus  $x$   $\leq r$  is less than or equal to,  $2$  to the power minus  $\delta$ , which implies the element  $Y$ , which is in  $G_\alpha$ , belongs to  $I_n$ , which is subset of  $G_\alpha$ .

So, every element of  $Y_n$ ,  $I_n$ , will be in  $G_\alpha$ , for some large  $n$ , for some large  $n$ . Which therefore, for large  $n$ , so for Particular  $n$ ,  $I_n$  is contained in, the set  $G_\alpha$ . So it contains  $G_\alpha$ , then  $I_n$  is covered by  $G_\alpha$ , that is,  $I_n$ , is covered by  $G_\alpha$ , which contradicts the second part of it. What is the second part says?  $I_n$  is not covered by any finite sub collection, but it is covered by the  $G_\alpha$ , that is a finite sub collection,  $G_\alpha$ . So Contradiction, this contradiction is, because of a wrong assumption, that  $I$  is not compact. So this so, therefore,  $I$  is compact. So this proves, sorry, that means every case  $L$ , is a compact set. Particular every closing cover, is a, in that, is a compact set because that is also. Now this gives you a very interesting result, which we call it as a Heine – Borel Theorem, Heine – Borel Theorem, Okay. But basically this forum says, that the statement of the theorem let it be, the theorem is, Heine – Borel Theorem is, if we, a subset  $K$ , a subset  $K$ , of  $R$ , subset  $K$  of  $R$  is compact, if and only, if if and only, if it is closed and bounded, it closed and bounded. So this is a particular, when you are choosing  $R$ , especially. In general,  $R^k$  space, we will prove some result. So in the particular case, we can say drive the handle alone. So the result is first, that is important.

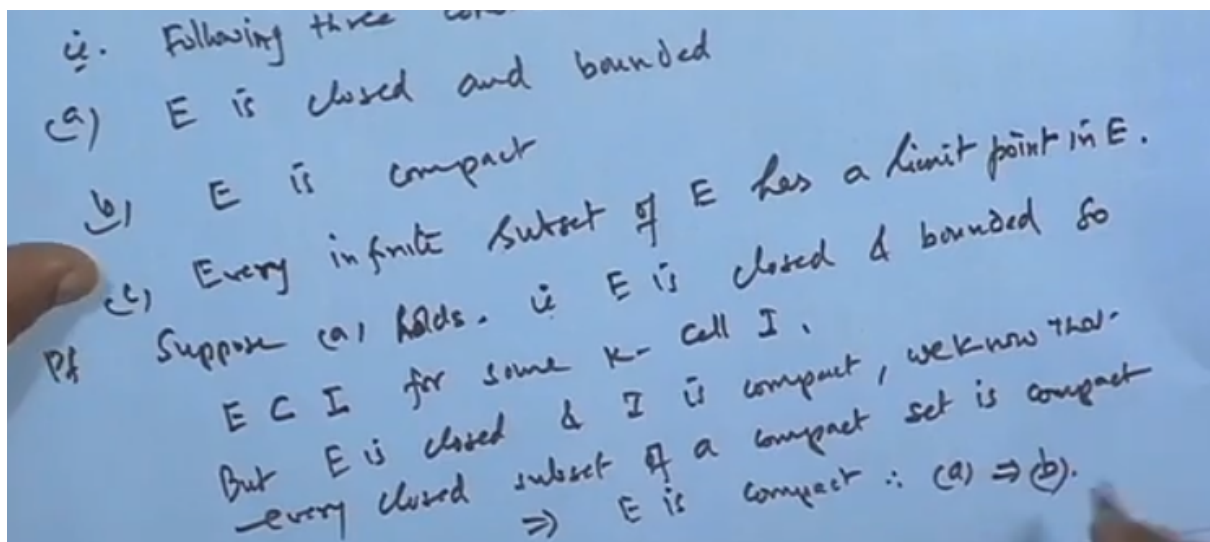
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the proof of this. The proof follows, from the theorem, from the next theorem. What is this theorem is? The theorem says, that if a set  $E$ , in  $R^k$ , in  $R^k$ , has one of the following, one of the following three properties, has one of the following three properties, properties, then, then

it has the other two. That is, all three are equivalent. That is the following three conditions are equivalent, in the space  $\mathbb{R}^k$ . So in particular in case one, it is also true, in case of over the real time. What is the condition is, the condition says,  $E$  closed, is closed and bounded. Second condition shows, that  $E$  is compact. Third condition says, every infinite, every infinite subset, of  $e$  has a limit point, has a limit point in  $e$ , so this thing, the proof of this. So obviously, if it is true, then in case of  $\mathbb{R}^1$ , if  $e$  is compact, then this closed and bounded and vice versa. So the result follows immediately. Heine – Borel, Heine – Borel Theorem follows immediately. So let us see the proof. Suppose  $A$  holds,  $A$  holds, it means given each closed and bounded, what we want to is compact, Okay? And that is  $e$  is closed and bounded. So once it is bounded, it means, it will be enclosed by some cell. So let, so  $E$  is contained in  $I$ , for some  $K$  cell,  $K$  cell,  $I$ . Okay? But what is  $e$ ?  $e$  is closed, but  $e$  is closed and  $I$  is compact, that we already shown. So every closed subset, of a compact set, is compact. So and we know, that every closed, every closed, this result we will, every case compact, and every closed and compact sets, are compact. So this is what we have proved earlier. Closed subset of a compact set, are compact, we know. That every closed subset,

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of a compact set, is compact. This we have already proved. So here,  $e$  is closed,  $I$  is compact. So  $e$  is a subset, of a compact set, therefore this implies,  $e$  is compact, so once it implies means, therefore  $a$  implies  $B$ , holds, Okay?

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Suppose (b) holds. i.e.  $E$  is compact. We have shown that -  
 'If  $E$  is an infinite subset of non empty compact set  $K$ , then  $E$  has a limit point in  $K$ .'  
 $\Rightarrow (b) \Rightarrow (c)$

Now suppose B is true, suppose B is true, then given, suppose B holds, b holds, then automatically C implies, why? Because B means, E is compact, that is, E is compact. So take a sequence, any sequence, of the subsets of e. This we result already proved. That if e and is a finite subset of a compact set, then e has a limit point and we have shown earlier, that if e, e is an infinite, infinite subset, of a non-empty compact, of non empty compact sets k. Then e has, then e has a limit point in k, limit point, limit point in k. This we have shown. So here, e is compact already given, we wanted that every infinite subset of E, has a limit point in E. So it, what it shows it, if this infinite subset of e, if I choose and infinite subset of e means, we can have it in fine sub sets. Non-empty compact subsets of k. Then this will have a limit point in e. So obviously, b implies C. So that is nothing to prove in this.