

# Optimization. A first course on mathematics for economists

## Problem set 1: Topology

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- 1.1 Find the length of the line segment joining  $(1, 1, 1)$  to  $(3, 2, 0)$ .
- 1.2 For real numbers, prove that
- (a)  $x \leq |x|, -|x| \leq x$
  - (b)  $|x| \leq a \Leftrightarrow -a \leq x \leq a$ , with  $a \geq 0$ .
  - (c)  $|x + y| \leq |x| + |y|$
- 1.3 (a) Let  $x \geq 0$  be a real number such that for any  $\varepsilon > 0, x \leq \varepsilon$ . Show that  $x = 0$ .
- (b) Let  $S = (0, 1)$ . Show that for any  $\varepsilon > 0$ , there exists  $x \in S$  such that  $x < \varepsilon, x \neq 0$ .
- 1.4 Let  $S = \{(x, y) \in \mathbb{R}^2 | 0 < x < 1\}$  Show that  $S$  is open.
- 1.5 Let  $S = \{(x, y) \in \mathbb{R}^2 | 0 < x \leq 1\}$  Is  $S$  is open?
- 1.6 Let  $A \subset \mathbb{R}^n$  be open and  $B \subset \mathbb{R}^n$ . Define  $A + B = \{x + y \in \mathbb{R}^n | x \in A, y \in B\}$ . Prove that  $A + B$  is open.
- 1.7 Let  $S = \{(x, y) \in \mathbb{R}^2 | 0 < x \leq 1\}$  Find  $\text{int}(S)$ .
- 1.8 Let  $S = \{(x, y) \in \mathbb{R}^2 | 0 < x \leq 1, 0 \leq y \leq 1\}$  Is  $S$  closed?
- 1.9 Let  $S = \{x \in \mathbb{R} | x \in [0, 1], x \text{ is rational}\}$ . Find the accumulation points of  $S$ .
- 1.10 Recall the theorem that says that a set  $A \subset \mathbb{R}$  is closed iff all the accumulation points of  $A$  belong to  $A$ . Verify the theorem for the set  $A = \{(x, y) \in \mathbb{R}^2 | 0 \leq x \leq 1, \text{ or } x = 2\}$ .
- 1.11 Determine which of the following sets are compact
- (a)  $\{x \in \mathbb{R} | x \geq 0\}$

(b)  $[0, 1] \cup [2, 3]$

(c)  $\{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\}$