

Totally Bounded Sets

Note Title

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Definition (totally bounded set)

We say that a subset A of a metric space (M, d) is totally bounded if given any $\varepsilon > 0$ there exist finitely many points $\{x_i\}_{i=1}^n \subset M$ so that

$$A \subset \bigcup_{i=1}^n B_\varepsilon(x_i).$$

It's fair to ask: are there normed spaces for which total boundedness is different from boundedness? Yes, and here's an example:

Consider l_1 , which we recall is the space of all infinite sequences $a = (a_n)$ so that

$$\|a\|_1 = \sum_{n=1}^{\infty} |a_n| < \infty.$$

The (standard) unit vectors in this space are

$$\hat{e}_i = (0, \dots, 0, \underset{\substack{\uparrow \\ i\text{-th slot}}}{1}, 0, \dots, 0)$$

Since $\|\hat{e}_i\|_1 = 1 \quad \forall i$, the set

$$A = \{ \hat{e}_i : i = 1, 2, \dots \}$$

is bounded. However, for $i \neq j$

$$\|\hat{e}_i - \hat{e}_j\|_1 = 2,$$

so if we take $\varepsilon < 2$ we must cover each \hat{e}_i with a different ball, and this will

require an infinite number of balls.

Returning to our definition of totally bounded sets, the condition

$$A \subset \bigcup_{i=1}^{\infty} B_{\epsilon}(x_i)$$

is sometimes characterized by saying that the set $\{x_1, x_2, \dots, x_n\}$ is " ϵ -dense in A " or is "an ϵ -net for A ." More commonly, it's said (as Carothers states) that A is covered

by the set

$$B = \{B_2(x_i) : i = 1, 2, \dots, n\}.$$