

On The Generalized Completeness

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Abstract- We introduced the concept of the generalized limit (or, ϵ_0 -limit) of multi-valued sequences in [2]. The concept of the generalized limit is an extension of the concept of the usual limit of single-valued sequence. This concept of the generalized limit is also an extension of the concept of the approximation. In this paper, we introduce a concept of the generalized completeness using these concepts of the generalized limits and study some properties relating to these concepts.

Keywords –multi-valued function; generalization of limit; ϵ_0 -limit; generalized completeness.

I. INTRODUCTION

The concept of the generalized limit is an extension of the concept of the usual limit of single-valued sequence and function. And the concept of the generalized limit is an extension of the concept of the approximation. We need sometimes the limits of multi-valued sequences and functions and the approximation of the unspecified number. In this section, we study briefly those concepts of the generalized limit and some results which we need later.

Definition 1.1. Let $\{x_n\}$ be a vector-valued and multi-valued infinite sequence of elements of R^m . And let $\epsilon_0 \geq 0$ be any, but fixed, non-negative real number. If a set S satisfies the following condition, we call that the ϵ_0 generalized limit (or ϵ_0 -limit) of $\{x_n\}$ as n goes to ∞ is S , and we denote it by $\epsilon_0\text{-lim}_{n \rightarrow \infty} x_n = S$: S is the set of all the vectors $\alpha \in R^m$ satisfying the condition

$$\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N} \text{ s.t. } (\forall n \in \mathbb{N}) n \geq K, (\forall x_n) \Rightarrow \|x_n - \alpha\| < \epsilon.$$

If the set S in the definition above is not empty we say that $\{x_n\}$ is an ϵ_0 -convergent sequence or ϵ_0 -converges to S .

We also define that any member $\alpha \in S$ is an approximate value of the generalized limit of $\{x_n\}$ with the limit of the error ϵ_0 . Then we can regard $\alpha \in S$ as the approximate value of the limit of $\{x_n\}$ whether $\{x_n\}$ converges in the usual sense or not.

Definition 1.2. For a multi-valued infinite sequence $\{x_n\}$ of vectors in R^m , we call that $\{x_n\}$ is ultimately bounded if and only if there exist real numbers K and M such that $(\forall n \in \mathbb{N}) n \geq K, \forall x_n \Rightarrow \|x_n\| \leq M$.

Lemma 1.3. (Representation) Let $\{x_n\}$ be a vector-valued and multi-valued infinite sequence. And let $\epsilon_0 \geq 0$ be a non-negative real number. Suppose that $\{x_n\}$ is ultimately bounded. If have $\epsilon_0\text{-lim}_{n \rightarrow \infty} x_n = S$ then S is a convex and compact subset of R^m such that $S = \bigcap \{\bar{B}(\alpha, \epsilon_0) : \alpha \in SSL\}$. Here $\bar{B}(\alpha, \epsilon_0)$ denotes the closed ball $\bar{B}(\alpha, \epsilon_0) = \{x \in R^m : \|x - \alpha\| \leq \epsilon_0\}$ and

$$SSL = SSL(\{x_n\}) = \{\alpha \in R^m \mid \exists \{x_{n_k}\} \leq \{x_n\} \text{ s.t. } \lim_{k \rightarrow \infty} x_{n_k} = \alpha\}$$

and $\{x_{n_k}\} \leq \{x_n\}$ means that $\{x_{n_k}\}$ is a single-valued subsequence of $\{x_n\}$.

Proof. (\subseteq) Let any elements $\beta \in S$ and $\alpha \in SSL$ be given. Then

$$\forall \epsilon > \epsilon_0, \exists K_1 \in \mathbb{N} \text{ s.t. } (\forall n \in \mathbb{N}) n \geq K_1, (\forall x_n) \Rightarrow \|x_n - \beta\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2}.$$

Since $\alpha \in SSL$, there exists a single-valued and convergent subsequence $\{x_{n_k}\}$ such that $\lim_{k \rightarrow \infty} x_{n_k} = \alpha$. Thus we have

$$\forall \epsilon > \epsilon_0, \exists K_2 \in \mathbb{N} \text{ s.t. } (\forall k \in \mathbb{N}) k \geq K_2 \Rightarrow \|x_{n_k} - \alpha\| < \frac{\epsilon - \epsilon_0}{2}.$$

If we take a natural number $K = \max\{K_1, K_2\}$ then we have

$$\|\beta - \alpha\| = \|\beta - x_{n_k} + x_{n_k} - \alpha\| \leq \|\beta - x_{n_k}\| + \|x_{n_k} - \alpha\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2} + \frac{\epsilon - \epsilon_0}{2} = \epsilon.$$

Since $\epsilon > \epsilon_0$ was arbitrary, we have $\|\beta - \alpha\| \leq \epsilon_0$. That is, $\beta \in \bar{B}(\alpha, \epsilon_0)$. Since $\alpha \in SSL$ was arbitrary, we

have $\beta \in \bigcap \{\bar{B}(\alpha, \epsilon_0) : \alpha \in SSL\}$. Since $\beta \in S$ was also arbitrary, we have $S \subseteq \bigcap \{\bar{B}(\alpha, \epsilon_0) : \alpha \in SSL\} \subseteq S$. (\supseteq) It is obvious

that $S \neq \emptyset$ since $\{x_n\}$ is ultimately bounded. In order to prove the opposite inclusion, let $\beta \in S$ be any member of $R^m - S \neq \emptyset$. Then we have $\exists \epsilon_1 > \epsilon_0$ s.t. $(\forall k \in N, \exists n_k \in N, \exists x_{n_k}$ s.t. $\|x_{n_k} - \beta\| \geq \epsilon_1)$

Since $\{x_{n_k}\}$ is ultimately bounded, $\{x_{n_k}\}$ is a bounded sequence in R^m . Hence there is a convergent subsequence $\{x_{n_{k_p}}\}$ of $\{x_{n_k}\}$ by the Bolzano-Weierstrass theorem. Thus we may assume that $\lim_{p \rightarrow \infty} x_{n_{k_p}} = \alpha_0$ for some $\alpha_0 \in R^m$.

Then we have, for such an $\epsilon_1 > \epsilon_0$, $\exists K \in N$ s.t. $\forall p \geq K \Rightarrow \|x_{n_{k_p}} - \alpha_0\| < \frac{\epsilon_1 - \epsilon_0}{2}$.

Hence we have

$$\|\beta - \alpha_0\| = \|\beta - x_{n_{k_p}} + x_{n_{k_p}} - \alpha_0\| \geq \|\beta - x_{n_{k_p}}\| - \|x_{n_{k_p}} - \alpha_0\| > \epsilon_1 - \frac{\epsilon_1 - \epsilon_0}{2} = \frac{\epsilon_1 + \epsilon_0}{2}$$

Since $\frac{\epsilon_1 + \epsilon_0}{2} > \epsilon_0$, this implies that $\beta \notin \bar{B}(\alpha_0, \epsilon_0)$. Since $\alpha_0 \in SSL$, this implies that $\beta \in \bigcap \{\bar{B}(\alpha, \epsilon_0) : \alpha \in SSL\}$. Thus we have $S = \bigcap_{\alpha \in SSL} \bar{B}(\alpha, \epsilon_0)$. On the other hand, since S is the intersection of the closed balls $\bar{B}(\alpha, \epsilon_0)$ which are bounded, closed and convex, S is compact and convex in R^m . Finally, if $S = \emptyset$ then S is clearly convex and compact, and $\bigcap_{\alpha \in SSL} \bar{B}(\alpha, \epsilon_0) \subseteq S = \emptyset$. \square

Corollary 1.4. Let $\{x_n\}$ be a multi-valued infinite sequence of vectors in R^m and $SSL = \{a\}$ for some vector $a \in R^m$.

Then we have $\epsilon_0 - \lim_{n \rightarrow \infty} x_n = \bar{B}(a, \epsilon_0)$ for all $\epsilon_0 \geq 0$.

Proof. Since the sub-sequential limit a of $\{x_n\}$ is unique, this corollary follows from the above lemma 1.3. \square

Lemma 1.5. Let $\{x_n\}$ be a vector-valued and multi-valued infinite sequence and $\epsilon_0 \geq 0$. Suppose that $\{x_n\}$ is an ultimately bounded sequence. Then the set SSL of all the single-valued sub-sequential limits of $\{x_n\}$ is a non-empty and compact subset of R^m .

Proof. Since the sequence $\{x_n\}$ is ultimately bounded, the set SSL is clearly non-empty and bounded. In order to prove that SSL is a closed subset of R^m , let any element $\alpha \in SSL$ be given. If $\alpha \in SSL$ we are done. If $\alpha \notin SSL$ then α must be an accumulation point of the set SSL . Hence there is a single-valued sequence $\{\alpha_n\} \subseteq SSL$ such that $\lim_{n \rightarrow \infty} \alpha_n = \alpha$. Since $\alpha_1 \in SSL$, there is one value, say x_{n_1} , of the multi-valued term x_{n_1} in $\{x_n\}$ such that $\|x_{n_1} - \alpha_1\| < 1$. And since $\alpha_2 \in SSL$, there is one value, say x_{n_2} , of the multi-valued term x_{n_2} in $\{x_n\}$ such that $\|x_{n_2} - \alpha_2\| < \frac{1}{2}$ and $n_2 > n_1$. By applying those methods, we can inductively choose a single-valued subsequence $\{x_{n_k}\}$ of $\{x_n\}$ such that $\|x_{n_k} - \alpha_k\| < \frac{1}{k}$ for all natural number $k \in N$. Since $\|x_{n_k} - \alpha\| \leq \|x_{n_k} - \alpha_k\| + \|\alpha_k - \alpha\|$, if we take the limit on both sides we have $\lim_{k \rightarrow \infty} x_{n_k} = \alpha$. Thus we have $\alpha \in SSL$ which completes the proof. \square

II. THE GENERALIZED COMPLETENESS

In this section, we define the concept of the ϵ_0 -generalized completeness of a set. Note that ϵ_0 denotes some fixed non-negative real number.

Definition 2.1. Let $\{x_n\}$ be a multi-valued sequence in R^m . We define that $\{x_n\}$ is an ϵ_0 -Cauchy sequence if and only if

$$\forall \epsilon > \epsilon_0, \exists K \in N \text{ s.t. } (\forall m, n) m, n \geq K, \forall x_m, \forall x_n \Rightarrow \|x_m - x_n\| < \epsilon.$$

Definition 2.2. Let S be any non-empty subset of R^m . Then we define that S is ϵ_0 -complete in R^m if and only if $\epsilon_0 - \lim_{n \rightarrow \infty} x_n \cap S \neq \emptyset$ for any ϵ_0 -Cauchy sequence $\{x_n\}$ in S .

Lemma 2.3. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in R^m . If $\alpha \in SSL$ then $\alpha \in \epsilon_0 - \lim_{n \rightarrow \infty} x_n$.

Proof. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in R^m . Then we have

$$\forall \epsilon > \epsilon_0, \exists K \in N \text{ s.t. } (\forall m, n) m, n \geq K, \forall x_m, \forall x_n \Rightarrow \|x_m - x_n\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2}$$

since $\epsilon_0 + \frac{\epsilon_1 - \epsilon_0}{2} > \epsilon_0$. Since $\alpha \in \text{SSL}$, there is a single-valued and convergent subsequence $\{x_{n_k}\}$ of $\{x_n\}$ such that $\lim_{n \rightarrow \infty} x_{n_k} = \alpha$. Now since $n_k \geq k$, we have, by replacing x_n to x_{n_k} , $\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N}$ s.t. $(\forall m, k) m, k \geq K, \forall x_m \Rightarrow \|x_m - x_{n_k}\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2}$.

For each fixed term number m and each value of x_m , by taking the limit as k goes to ∞ , we have

$$\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N}$$
 s.t. $(\forall m) m \geq K, \forall x_m \Rightarrow \|x_m - \alpha\| \leq \epsilon_0 + \frac{\epsilon - \epsilon_0}{2} = \frac{\epsilon + \epsilon_0}{2} < \epsilon$.

Hence $\alpha \in \epsilon_0\text{-}\lim_{n \rightarrow \infty} x_n$. \square

Corollary 2.4. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in \mathbb{R}^m . If we denote by $\text{hull}(\text{SSL})$ the convex hull of SSL then $\text{hull}(\text{SSL}) \neq \emptyset$ and

$$\text{hull}(\text{SSL}) \subseteq \epsilon_0\text{-}\lim_{n \rightarrow \infty} x_n = \bigcap_{\alpha \in \text{SSL}} \bar{B}(\alpha, \epsilon_0)$$

Proof. This follows from lemmas 1.3, 2.3 and the convex property of the ϵ_0 -limit. \square

Lemma 2.5. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in \mathbb{R}^m . Then the diameter of SSL is less than or equal to ϵ_0 .

Proof. Let $\alpha, \beta \in \text{SSL}$ be any two elements. Since $\{x_n\}$ is an ϵ_0 -Cauchy sequence in \mathbb{R}^m , we have

$$\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N}$$
 s.t. $(\forall m, n) m, n \geq K, \forall x_m, \forall x_n \Rightarrow \|x_m - x_n\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2}$

since $\epsilon_0 + \frac{\epsilon_1 - \epsilon_0}{2} > \epsilon_0$. And since $\alpha, \beta \in \text{SSL}$, there are two single-valued and convergent subsequences $\{x_{m_k}\}$ and $\{x_{n_k}\}$ of $\{x_n\}$ such that $\lim_{m \rightarrow \infty} x_{m_k} = \alpha$ and $\lim_{n \rightarrow \infty} x_{n_k} = \beta$. Since $m_k, n_k \geq k$, we have

$$\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N}$$
 s.t. $(\forall k) k \geq K \Rightarrow \|x_{m_k} - x_{n_k}\| < \epsilon_0 + \frac{\epsilon - \epsilon_0}{2}$

By taking the limit as k goes to ∞ , we have

$$\|\alpha - \beta\| \leq \epsilon_0 + \frac{\epsilon - \epsilon_0}{2} = \frac{\epsilon + \epsilon_0}{2} < \epsilon$$

Since $\epsilon > \epsilon_0$ was arbitrary, this implies that $\|\alpha - \beta\| \leq \epsilon_0$. Hence $\text{diam}(\text{SSL}) \leq \epsilon_0$. \square

Proposition 2.6. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in \mathbb{R}^m . Then $\{x_n\}$ is ultimately bounded.

Proof. Since $\{x_n\}$ is an ϵ_0 -Cauchy sequence, we have

$$\exists K \in \mathbb{N}$$
 s.t. $(\forall m, n) m, n \geq K, \forall x_m, \forall x_n \Rightarrow \|x_m - x_n\| < \epsilon_0 + 1$

Choosing one value x_K of x_K , we have

$$\exists K \in \mathbb{N}$$
 s.t. $(\forall m) m \geq K, \forall x_m \Rightarrow \|x_m - x_K\| < \epsilon_0 + 1$

Hence we have

$$\exists K \in \mathbb{N}$$
 s.t. $(\forall m) m \geq K, \forall x_m \Rightarrow \|x_m\| < \epsilon_0 + \|x_K\| + 1$

Thus $\{x_n\}$ is ultimately bounded. \square

Proposition 2.7. Let $\{x_n\}$ be an ϵ_0 -Cauchy sequence in \mathbb{R}^m . If $\epsilon_0 > 0$ and $\text{diam}(\text{SSL}(\{x_n\})) = d$ then there exists a

vector $\gamma \in \mathbb{R}^m$ and a positive real number $r \geq (\epsilon_0 - \frac{\sqrt{3}}{2}d) > 0$ such that $B(\gamma, r) \cap \text{hull}(\text{SSL}) \neq \emptyset$ and $B(\gamma, r) \subseteq \epsilon_0\text{-}\lim_{n \rightarrow \infty} x_n$.

Proof. Note that $d \leq \epsilon_0$ since the diameter of SSL is less than or equal to ϵ_0 by lemma 2.5. If $d = 0$ then $\text{SSL} = \{\gamma\}$ is a singleton for some $\gamma \in \mathbb{R}^m$. Hence we have $\{\gamma\} \subseteq B(\gamma, 0) = \epsilon_0\text{-}\lim_{n \rightarrow \infty} x_n$ by the corollary 1.4. Suppose that $d > 0$.

Then there are two distinct elements $x_0, y_0 \in \text{SSL}$ such that $\|x_0 - y_0\| = d$ since SSL is compact by the lemma 1.5.

By an appropriate rotation and translation of the axes and the origin in the usual Euclidean coordinate system of \mathbb{R}^m ,

we may assume that $x_0 = (-\frac{d}{2}, 0, \dots, 0)$, $y_0 = (\frac{d}{2}, 0, \dots, 0)$ and $\frac{x_0 + y_0}{2} = (0, 0, \dots, 0)$. Then we must have

$$\text{SSL} \subseteq B(x_0, d) \cap B(y_0, d)$$

since $\text{diam}(\text{SSL}(\{x_n\})) = d$. But the equation of the most far boundary from the origin of the intersection of the boundaries $\partial B(x_0, d)$ and $\partial B(y_0, d)$ is given by

$$\left(x_1 - \frac{d}{2}\right)^2 + x_2^2 + \dots + x_m^2 = d^2 = \left(x_1 + \frac{d}{2}\right)^2 + x_2^2 + \dots + x_m^2$$

That is, we have

$$x_1 = 0, x_2^2 + \dots + x_m^2 = \frac{3}{4}d^2$$

Thus the distance between the origin and the boundary of the intersection $B(x_0,d) \cap B(y_0,d)$ satisfies that

$$\text{dist}(0, \partial[\overline{B}(x_0, d) \cap \overline{B}(y_0, d)]) \leq \frac{\sqrt{3}}{2}d$$

Hence we have $\text{SSL} \subseteq \overline{B}(0, \frac{\sqrt{3}}{2}d)$. Then we also have $\text{hull}(\text{SSL}) \subseteq \overline{B}(0, \frac{\sqrt{3}}{2}d)$ since $\overline{B}(0, \frac{\sqrt{3}}{2}d)$ is convex. Since $\overline{B}(0, \frac{\sqrt{3}}{2}d)$ is a ball whose boundary is not a convex set, this implies that $\text{hull}(\text{SSL}) \cap B(0, \frac{\sqrt{3}}{2}d) \neq \emptyset$ if $\text{hull}(\text{SSL})$ is not a singleton. In fact, $\text{hull}(\text{SSL})$ is not

a singleton since the diameter d of SSL is positive. Now we have proved that $\text{SSL} \subseteq \overline{B}(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d)$ and $\overline{B}(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d) \cap B(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d) \neq \emptyset$.

Thus we have

$$\overline{B}\left(\frac{x_0+y_0}{2}, \varepsilon_0 - \frac{\sqrt{3}}{2}d\right) = \bigcap_{\alpha \in \overline{B}(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d)} \overline{B}(\alpha, \varepsilon_0) \subseteq \bigcap_{\alpha \in \text{SSL}} \overline{B}(\alpha, \varepsilon_0) = \varepsilon_0\text{-limn} \rightarrow \infty x_n.$$

By taking $\gamma = \frac{x_0+y_0}{2}$ and $r = \varepsilon_0 - \frac{\sqrt{3}}{2}d$, we have the second result in this proposition. And we have $\overline{B}(\gamma, r) \cap B(\gamma, r) \subseteq B(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d)$. Thus we have $\overline{B}(\gamma, r) \cap B(\gamma, r) \subseteq B(\alpha, \varepsilon_0)$ for all $\alpha \in B(\frac{x_0+y_0}{2}, \frac{\sqrt{3}}{2}d)$. This gives the first result in this proposition which completes the proof. \square

Theorem 2.8. If $D \subseteq R^m$ satisfies $\bigcup_{b \in D} \overline{B}(b, (1 - \frac{\sqrt{3}}{2})\varepsilon_0) = R^m$ then D is ε_0 -complete.

Proof. At first, assume that $\varepsilon_0 = 0$ and let any 0-Cauchy sequence $\{x_n\}$ be given. Then any single-valued subsequence of $\{x_n\}$ is a Cauchy sequence in the usual sense. Since R^m is complete in the usual sense and $\{x_n\}$ is a 0-Cauchy sequence, the set of all the sub-sequential limits $\text{SSL}(\{x_n\})$ must be a singleton. Thus $\{x_n\}$ is a 0-convergent sequence. Suppose that $\varepsilon_0 > 0$. Let any ε_0 -Cauchy sequence $\{x_n\}$ in R^m be given. If we set $\text{diam}(\text{SSL}) = d$, then, by the proposition above, we have

$$\overline{B}(\gamma, \varepsilon_0 - \frac{\sqrt{3}}{2}d) \subseteq \varepsilon_0\text{-limn} \rightarrow \infty x_n.$$

for some vector $\gamma \in R^m$. Since $d \leq \varepsilon_0$ by lemma 2.5, $\overline{B}(\gamma, (1 - \frac{\sqrt{3}}{2})\varepsilon_0)$ is a subset of $\overline{B}(\gamma, \varepsilon_0 - \frac{\sqrt{3}}{2}d)$. Thus we have

$$\overline{B}(\gamma, (1 - \frac{\sqrt{3}}{2})\varepsilon_0) \subseteq \varepsilon_0\text{-limn} \rightarrow \infty x_n.$$

But if $D \cap \overline{B}(\gamma, (1 - \frac{\sqrt{3}}{2})\varepsilon_0) = \emptyset$ then we have

$$\gamma \in \bigcup_{b \in D} \overline{B}(b, \{1 - \frac{\sqrt{3}}{2}\}\varepsilon_0) = R^m$$

which is a contradiction. Thus we have $D \cap \varepsilon_0\text{-limn} \rightarrow \infty x_n \neq \emptyset$. Therefore, D is ε_0 -complete. \square

Note that the set R^m is ε_0 -complete for any non-negative real number $\varepsilon_0 \geq 0$ by the proposition above since $R^m = \bigcup_{b \in R^m} \overline{B}(b, (1 - \frac{\sqrt{3}}{2})\varepsilon_0)$. And if $\varepsilon_0 > 0$ then any dense subset D of R^m in the usual sense is also ε_0 -complete since $R^m = \bigcup_{b \in D} \overline{B}(b, (1 - \frac{\sqrt{3}}{2})\varepsilon_0)$. In particular, both Q and $R^m - Q$ are ε_0 -complete. But neither Q nor $R^m - Q$ are 0-complete as we know.

Theorem 2.9. Any closed subset D of R^m is ε_0 -complete for all $\varepsilon_0 \geq 0$.

Proof. Suppose that D is a closed subset of R^m and let any ε_0 -Cauchy sequence $\{x_n\} \subseteq D$ be given. By corollary 2.4, we have

$$\text{SSL} \subseteq \varepsilon_0\text{-limn} \rightarrow \infty x_n.$$

But the set $\text{SSL}(\{x_n\}) \neq \emptyset$ since $\{x_n\}$ is ultimately bounded by proposition 2.6. Since $\text{SSL} \subseteq \overline{D}$, this implies that $\emptyset \neq \text{SSL} \subseteq \overline{D} \cap \varepsilon_0\text{-limn} \rightarrow \infty x_n$.

But we have $\overline{D} = D$ since D is closed. Thus D is ε_0 -complete for all $\varepsilon_0 \geq 0$. \square

Corollary 2.10. Let $D \neq \emptyset$ be a subset of R^m and a real number $\varepsilon_0 \geq 0$ be given. If D is ε_0 -complete then \overline{D} is ε_0 -complete. But the converse is not true in general.

Proof. By the theorem just above, it is clear that \overline{D} is ε_0 -complete. Now consider the subset D of R given by

$$D = \left\{ -\frac{1}{n}, 1 + \frac{1}{n} : n \in N \right\}.$$

Then $D \cup \{0,1\}$ is 1-complete since it is closed. But if we choose a sequence $\{x_n\}$ such that $x_{2n} = -\frac{1}{2n}$ and $x_{2n-1} = 1 + \frac{1}{2n-1}$ for each $n \in N$ then $SSL(\{x_n\}) = \{0,1\}$. Hence we have

$$\varepsilon_0\text{-}\lim_{n \rightarrow \infty} x_n = \bigcap_{\alpha \in (0,1)} B(\alpha, 1) = [0,1].$$

Since $D \cap [0,1] = \emptyset$, D is not 1-complete. \square

Theorem 2.11. Any convex subset D of R^m is ε_0 -complete for all positive real number $\varepsilon_0 > 0$.

Proof. Suppose that D is a convex subset of R^m . Since \emptyset is ε_0 -complete, we may assume that $D \neq \emptyset$. And let any ε_0 -Cauchy sequence $\{x_n\} \subseteq D$ be given. Since $\{x_n\}$ is also an ε_0 -Cauchy sequence in D which is ε_0 -complete by theorem 2.9 and D is also convex, we have

$$\emptyset \neq \text{hull}(SSL) \subseteq D \cap \varepsilon_0\text{-}\lim_{n \rightarrow \infty} x_n.$$

But if $D \cap \text{hull}(SSL(\{x_n\})) \neq \emptyset$ then we are done since the intersection of D and the ε_0 -limit of $\{x_n\}$ is not an empty set. Now suppose that $D \cap \text{hull}(SSL(\{x_n\})) = \emptyset$. Then $\text{hull}(SSL)$ is a subset of the derived set D' , the set of all the accumulation points of D . That is, $\text{hull}(SSL) \subseteq D' - D$. Hence $\text{hull}(SSL)$ is a subset of the boundary ∂D of D . By

proposition 2.7, there are some vector γ and some real number $r > 0$ such that $\text{hull}(SSL) \cap B(\gamma, r) \neq \emptyset$ and

$$B(\gamma, r) \subseteq \varepsilon_0\text{-}\lim_{n \rightarrow \infty} x_n = \bigcap_{\alpha \in SSL} B(\alpha, \varepsilon_0).$$

Now choose a point $\beta \in \text{hull}(SSL) \cap B(\gamma, r) \neq \emptyset$. Then $\beta \in D' - D$. Hence there is an element $\beta_0 \in D$ such that $\beta_0 \in B(\gamma, r)$ since $B(\gamma, r)$ is an open set containing the accumulation point β . Thus $\beta_0 \in D \cap \varepsilon_0\text{-}\lim_{n \rightarrow \infty} x_n$ which completes the proof. \square

Note that the convex subset of R^m is not 0-complete in general.

Proposition 2.12. (1) The union of the ε_0 -complete subsets does not need to be ε_0 -complete. (2) The intersection of the ε_0 -complete subsets does not need to be ε_0 -complete.

Proof. (1) Let $D_1 = \{-\frac{1}{n} : n \in N\}$ and $D_2 = \{1 + \frac{1}{n} : n \in N\}$. In order to prove that D_1 is 1-complete, let any 1-Cauchy sequence $\{x_n\} \subseteq D_1$ be given. Then $SSL(\{x_n\}) \neq \emptyset$ and $SSL \subseteq D_1 \cup \{0\}$. Hence we have

$$[-1,0] \subseteq \bigcap_{\alpha \in D_1 \cup \{0\}} B(\alpha, 1) \subseteq \bigcap_{\alpha \in SSL} B(\alpha, 1) = 1\text{-}\lim_{n \rightarrow \infty} x_n.$$

Thus the intersection of D_1 and the 1-limit of $\{x_n\}$ is not an empty set. Hence D_1 is 1-complete. Since the diameter of D_2 is 1, we can prove by the same method that D_2 is also 1-complete. But the union

$$D_1 \cup D_2 = \left\{ -\frac{1}{n}, 1 + \frac{1}{n} : n \in N \right\}$$

is not 1-complete as in the proof of corollary 2.10. (2) Let $D_1 = \{-\frac{1}{n}, 0, 1 + \frac{1}{n} : n \in N\}$ and $D_2 = \{-\frac{1}{n}, 1, 1 + \frac{1}{n} : n \in N\}$. In order to prove that D_1 is 1-complete, let any 1-Cauchy sequence $\{x_n\} \subseteq D_1$ be given. Since the diameter of SSL satisfies the inequality $\text{diam}(SSL) \leq 1$, the following three cases occur.

$$\emptyset \neq SSL$$

$$\emptyset \neq SSL = \left\{ -\frac{1}{n}, \right.$$

$$\left. \emptyset \neq SSL = \left\{ 1 + \frac{1}{n}, \right. \right.$$

(i) If $SSL = \{0,1\}$ then $D_1 \cap 1\text{-}\lim_{n \rightarrow \infty} x_n = D_1 \cap [0,1] = \{0\} \neq \emptyset$. (ii) If $SSL \subseteq \{-\frac{1}{n}, 0 : n \in N\}$ then $D_1 \cap 1\text{-}\lim_{n \rightarrow \infty} x_n = \{-\frac{1}{n}, 0 : n \in N\} \neq \emptyset$. (iii) If $SSL \subseteq \{1 + \frac{1}{n}, 1 : n \in N\}$ then $D_1 \cap 1\text{-}\lim_{n \rightarrow \infty} x_n = \{1 + \frac{1}{n} : n \in N\} \neq \emptyset$. Therefore, D_1 is 1-

complete. On the other hand, we can prove by the same method that D_2 is also 1-complete. But the intersection

$$D_1 \cap D_2 = \left\{ -\frac{1}{n}, 1 + \frac{1}{n} : n \in \mathbb{N} \right\}$$

is not 1-complete as in the proof of (1). \square

Definition 2.13. Let $V = \{v_1, v_2, \dots, v_{m+1}\}$ be a subset of \mathbb{R}^m . We define that V is an m -dimensional ϵ_0 -tetrahedral vertex if and only if $\|v_i - v_j\| = \epsilon_0$ for all $i \neq j$. And we call the set $\bigcap_{1 \leq k \leq m+1} B(v_k, \epsilon_0)$ (resp. $\bigcap_{1 \leq k \leq m+1} \bar{B}(v_k, \epsilon_0)$) an m -dimensional ϵ_0 -tetrahedral open (resp. closed) ball and denote by $T_m(V, \epsilon_0)$ (resp. $\bar{T}_m(V, \epsilon_0)$).

Proposition 2.14. Let $\epsilon_0 > 0$ be a positive real number and a subset D of \mathbb{R}^m be ϵ_0 -complete. Then $D \cap \bar{T}_m(V, \epsilon_0) \neq \emptyset$ for each m -dimensional ϵ_0 -tetrahedral vertex V such that $V \subseteq D' - D$.

Proof. Suppose that $D \cap \bar{T}_m(V, \epsilon_0) = \emptyset$ for some m -dimensional ϵ_0 -tetrahedral vertex V such that $V \subseteq D' - D$. Let $V = \{v_1, v_2, \dots, v_{m+1}\}$. Then, for each $1 \leq k \leq m+1$, there is a sequence $\{v_{k_p}\}$ in D such that $\lim_{p \rightarrow \infty} v_{k_p} = v_k$. For each natural number $p \in \mathbb{N}$, there are non-negative integers $u, r \in \mathbb{N} \cup \{0\}$ such that $p = (m+1)u + r$ and $0 \leq r < m+1$. Now let's define the sequence $\{x_p\}$ as follows.

$$x_p = v_{(r+1)p}, p = (m+1)u + r, u, r \in \mathbb{N} \cup \{0\}, 0 \leq r < m+1$$

for each natural number $p \in \mathbb{N}$. Since $\lim_{p \rightarrow \infty} v_{k_p} = v_k$ for each $1 \leq k \leq m+1$, we have

$$\forall \epsilon > \epsilon_0, \exists K \in \mathbb{N} \text{ s.t. } \forall p \geq K, 1 \leq k \leq (m+1) \Rightarrow \|v_{k_p} - v_k\| < \frac{\epsilon - \epsilon_0}{2}.$$

In order to show that $\{x_p\}$ is an ϵ_0 -Cauchy sequence, for each positive real number $\epsilon > \epsilon_0$, let any natural number $p, q \geq K$ be given. Then, by the Euclidean division theorem, we have

$$\exists u, r \in \mathbb{N} \cup \{0\} \text{ s.t. } p = (m+1)u + r \text{ and } 0 \leq r < m+1$$

and

$$\exists t, s \in \mathbb{N} \cup \{0\} \text{ s.t. } q = (m+1)t + s \text{ and } 0 \leq s < m+1.$$

Hence we have

$$\begin{aligned} \forall \epsilon > \epsilon_0, \exists K \in \mathbb{N} \text{ s.t. } \forall p, q \geq K &\Rightarrow \|x_p - x_q\| \\ &\leq \|x_p - v_{r+1}\| + \|v_{r+1} - v_{s+1}\| + \|v_{s+1} - x_q\| \\ &= \|v_{(r+1)p} - v_{r+1}\| + \|v_{r+1} - v_{s+1}\| + \|v_{s+1} - v_{(s+1)q}\| \\ &< \frac{\epsilon - \epsilon_0}{2} + \epsilon_0 + \frac{\epsilon - \epsilon_0}{2} = \epsilon. \end{aligned}$$

Thus $\{x_p\}$ is an ϵ_0 -Cauchy sequence in D . And it is obvious that $SSL(\{x_p\}) = V$. Hence we have

$$\boxed{\epsilon_0 - \lim}_{p \rightarrow \infty} x_p = \bigcap_{\alpha \in V} \bar{B}(\alpha, \epsilon_0) = \bar{T}_m(V, \epsilon_0).$$

Since $D \cap \bar{T}_m(V, \epsilon_0) = \emptyset$ by assumption, this implies that $\{x_p\}$ is not an ϵ_0 -convergent sequence in D . Thus D is not ϵ_0 -complete. This contradiction completes the proof. \square

Proposition 2.15. Let $\epsilon_0 > 0$ be a positive real number. If a subset D of \mathbb{R}^m is not ϵ_0 -complete then there is an ϵ_0 -Cauchy sequence $\{x_p\}$ such that $SSL \cap B(\gamma, r) = \emptyset$, $\text{diam}(SSL) = \epsilon_0$ for some vector $\gamma \in \mathbb{R}^m$ and some positive real number $r > 0$. Moreover, SSL satisfies the following condition.

$$\forall \alpha \in SSL, \exists \beta \in SSL(\{x_p\}) \text{ s.t. } \|\alpha - \beta\| = \epsilon_0.$$

Proof. Suppose that D is not ϵ_0 -complete. Then there exists an ϵ_0 -Cauchy sequence $\{x_p\}$ in D such that

$$D \cap \boxed{\epsilon_0 - \lim}_{p \rightarrow \infty} x_p = \emptyset. \text{ If } SSL \cap D \neq \emptyset \text{ then we have}$$

$$\emptyset \neq D \cap SSL \subseteq D \cap \left\{ \bigcap_{\alpha \in SSL} \bar{B}(\alpha, \epsilon_0) \right\} \subseteq D \cap \boxed{\epsilon_0 - \lim}_{p \rightarrow \infty} x_p.$$

This is a contradiction. Since $SSL(\{x_p\}) \subseteq D$, this contradiction implies that $SSL(\{x_p\}) \subseteq D' - D$. But there are elements $\gamma \in \mathbb{R}^m$ and $r > 0$ by proposition 2.7 such that

$\text{hull}(\text{SSL}) \cap B(\gamma, r) \neq \emptyset$ and $\overline{B}(\gamma, r) \subseteq \bigcap_{\alpha \in \text{SSL}} \overline{B}(\alpha, \varepsilon_0)$.

And if $\text{SSL} \cap B(\gamma, r) \neq \emptyset$ then there is an element $\alpha_0 \in \text{SSL} \subseteq D' - D$ such that $\alpha_0 \in B(\gamma, r)$. Since α_0 is an accumulation point of D and $B(\gamma, r)$ is an open set, there is an element $x \in D$ such that $x \in B(\gamma, r)$. Hence we have $D \cap \{\bigcap_{\alpha \in \text{SSL}} \overline{B}(\alpha, \varepsilon_0)\} \neq \emptyset$ which is a contradiction. Thus we have $\text{SSL} \cap B(\gamma, r) = \emptyset$. Moreover, suppose that there is an element $\alpha_0 \in \text{SSL}(\{x_p\})$ such that $\|\alpha_0 - \beta\| < \varepsilon_0$ for all $\beta \in \text{SSL}(\{x_p\})$. Then we have

$$\max\{\|\alpha_0 - \beta\| : \beta \in \text{SSL}(\{x_p\})\} = r_0 < \varepsilon_0$$

since the set $\text{SSL}(\{x_p\})$ is compact. Then we have

$$\alpha_0 \in B(\alpha_0, \varepsilon_0 - r_0) \subseteq \bigcap_{\alpha \in \text{SSL}} \overline{B}(\alpha, \varepsilon_0).$$

Since $\alpha_0 \in D' - D$ and $B(\alpha_0, \varepsilon_0 - r_0)$ is an open set containing α_0 , we have $D \cap B(\alpha_0, \varepsilon_0 - r_0) \neq \emptyset$. This is a contradiction as the above. Thus we have

$$\forall \alpha \in \text{SSL}, \exists \beta \in \text{SSL}(\{x_p\}) \text{ s.t. } \|\alpha - \beta\| = \varepsilon_0.$$

Since the diameter of SSL is not greater than ε_0 , this implies that $\text{diam}(\text{SSL}) = \varepsilon_0$. \square

Theorem 2.16 Let $\varepsilon_0 > 0$ be a positive real number and D be a subset of \mathbb{R}^m . Then D is not ε_0 -complete if and only if there is a compact subset S of $D' - D$ such that $\text{diam}(S) = \varepsilon_0$ and $D \cap \{\bigcap_{\alpha \in S} \overline{B}(\alpha, \varepsilon_0)\} = \emptyset$.

Proof. (\Rightarrow) Suppose that D is not ε_0 -complete. Then there is an ε_0 -Cauchy sequence $\{x_p\}$ such that $D \cap \overline{\lim}_{p \rightarrow \infty} x_p = \emptyset$. By the proposition just above, we have $\text{SSL}(\{x_p\}) \subseteq D' - D$ and $\text{diam}(\text{SSL}(\{x_p\})) = \varepsilon_0$. Now put $S = \text{SSL}(\{x_p\})$. Then S is compact by lemma 1.3. And $\text{diam}(S) = \varepsilon_0$ and $S \subseteq D' - D$ by the proposition just above. Moreover,

$$D \cap \bigcap_{\alpha \in S} \overline{B}(\alpha, \varepsilon_0) = D \cap \{\bigcap_{\alpha \in \text{SSL}} \overline{B}(\alpha, \varepsilon_0)\} = \emptyset$$

since $\bigcap_{\alpha \in \text{SSL}(\{x_p\})} \overline{B}(\alpha, \varepsilon_0) = \overline{\lim}_{p \rightarrow \infty} x_p$. (\Leftarrow) Suppose that there is a compact subset S of $D' - D$ such that $D \cap \{\bigcap_{\alpha \in S} \overline{B}(\alpha, \varepsilon_0)\} = \emptyset$ and $\text{diam}(S) = \varepsilon_0$. We can write as $S = \{s_j : j \in J\}$ for some index set J . Since $S \subseteq D' - D$,

for each $j \in J$, there is a single-valued sequence $\{x_{j_p}\}$ in D such that $\|x_{j_p} - s_j\| < \frac{1}{p}$ for each $p \in \mathbb{N}$. In order to prove that D is not ε_0 -complete, let's choose a multi-valued sequence $\{x_p\}$ so that $x_p = \{x_{j_p} : j \in J\}$ for each $p \in \mathbb{N}$.

In order to show that $\{x_p\}$ is an ε_0 -Cauchy sequence, let any positive real number $\varepsilon > \varepsilon_0$ be given. Choosing a natural number $K \in \mathbb{N}$ so large that $\frac{2}{\varepsilon - \varepsilon_0} < K$, we have, since $\|s_j - s_k\| \leq \varepsilon_0$ for all $j, k \in J$,

$$\begin{aligned} \forall \varepsilon > \varepsilon_0, \exists K \in \mathbb{N} \text{ s.t. } (\forall p, q) p, q \geq K, \forall x_{j_p} \in x_p, \forall x_{k_q} \in x_q \\ \Rightarrow \|x_{j_p} - x_{k_q}\| &\leq \|x_{j_p} - s_j\| + \|s_j - s_k\| + \|s_k - x_{k_q}\| \\ &\leq \frac{1}{p} + \varepsilon_0 + \frac{1}{q} \leq \frac{2}{K} + \varepsilon_0 < \varepsilon - \varepsilon_0 + \varepsilon_0 = \varepsilon \end{aligned}$$

Therefore, the sequence $\{x_p\}$ is an ε_0 -Cauchy sequence in D . Since the limit of the sub-sequential limits is also a sub-sequential limit, we have $\text{SSL}(\{x_p\}) = \overline{S}$. But $\overline{S} = S$ since S is closed. Thus $\text{SSL}(\{x_p\}) = S$. Finally, we have

$$D \cap \{\bigcap_{\alpha \in \text{SSL}(\{x_p\})} \overline{B}(\alpha, \varepsilon_0)\} = D \cap \{\bigcap_{\alpha \in S} \overline{B}(\alpha, \varepsilon_0)\} = \emptyset$$

by the assumption. Consequently, D is not ε_0 -complete. \square

Definition 2.17. Let D be a subset of \mathbb{R}^m and $f : D \rightarrow \mathbb{R}^n$ be a multi-valued function. We define that f is ε_0 -uniformly continuous on D if and only if we have

$$\forall \varepsilon > \varepsilon_0, \exists \delta > 0 \text{ s.t. } (\forall x, y \in D) \|x - y\| < \delta, \forall f(x), \forall f(y) \Rightarrow \|f(x) - f(y)\| < \varepsilon.$$

Proposition 2.18. (Criterion) Let $f : D \rightarrow \mathbb{R}^n$ be a multi-valued function defined on a bounded subset D of \mathbb{R}^m . Then

f is ε_0 -uniformly continuous on D if and only if $\{f(x_p)\}$ is an ε_0 -Cauchy sequence in \mathbb{R}^n for every 0-Cauchy sequence $\{x_p\}$ on D .

Proof. (\Rightarrow) Suppose that f is ε_0 -uniformly continuous on D and any 0-Cauchy sequence $\{x_n\}$ on D be given. Then we have

$$\forall \varepsilon > \varepsilon_0, \exists \delta > 0 \text{ s.t. } (\forall x, y \in D) \|x - y\| < \delta, \forall f(x), \forall f(y) \Rightarrow \|f(x) - f(y)\| < \varepsilon.$$

Since $\{x_n\}$ is a 0-Cauchy sequence, we have

$$\exists K \in \mathbb{N}, \text{ s.t. } (\forall p, q \in \mathbb{N}) p, q \geq K, \forall x(p), \forall x(q) \Rightarrow \|x(p) - x(q)\| < \delta.$$

Hence we have

$$\forall \varepsilon > \varepsilon_0, \exists K \in \mathbb{N} \text{ s.t. } (\forall p, q \in \mathbb{N}) p, q \geq K, \forall f(x_p), \forall f(x_q) \Rightarrow \|f(x_p) - f(x_q)\| < \varepsilon.$$

Thus $\{f(x_p)\}$ is an ε_0 -Cauchy sequence in \mathbb{R}^n . (\Leftarrow) Suppose that f is not ε_0 -uniformly continuous on D . Then we have

$$\exists \varepsilon_1 > \varepsilon_0 \text{ s.t. } \{ \forall \delta > 0, \exists x, y \in D, \exists f(x), f(y) \in \mathbb{R}^n \text{ s.t. } \|x - y\| < \delta, \|f(x) - f(y)\| \geq \varepsilon_1 \}.$$

Choosing $\delta = \frac{1}{p}$ for each natural number $p \in \mathbb{N}$, we have

$$\exists \{x_p\}, \{y_p\} \subseteq D \wedge \exists \{f(x_p)\}, \{f(y_p)\} \subseteq \mathbb{R}^n \text{ such that } \|x_p - y_p\| < \frac{1}{p} \text{ and } \|f(x_p) - f(y_p)\| \geq \varepsilon_1.$$

Since $\{x_p\}$ and $\{y_p\}$ are bounded sequences in a bounded subset D and the closure \bar{D} is compact, we may assume that $\lim_{p \rightarrow \infty} x_p = \lim_{p \rightarrow \infty} y_p = \alpha$ for some $\alpha \in \bar{D}$ by choosing the single-valued and convergent subsequences.

Now define a sequence $\{z_p\}$ by $z_{2p-1} = x_p$ and $z_{2p} = y_p$ for each natural number $p \in \mathbb{N}$. Then $\lim_{p \rightarrow \infty} z_p = \alpha$ and $\{z_p\}$ is a 0-Cauchy sequence in D . But we have

$$\|f(z_{2p-1}) - f(z_{2p})\| = \|f(x_p) - f(y_p)\| \geq \varepsilon_1$$

for all $p \in \mathbb{N}$. Hence $\{f(z_p)\}$ is not an ε_0 -Cauchy sequence. This contradiction implies the ε_0 -uniform continuity of f on D . \square

Theorem 2.19. Let $f : D \rightarrow \mathbb{R}^n$ be a multi-valued function defined on a 0-complete subset D of \mathbb{R}^m . If f is ε_0 -uniformly continuous on D then, for every 0-Cauchy sequence $\{x_p\}$ on D , there is an element $\alpha \in D$ such that $\{f(x_p)\}$ is ε_0 -convergent to $f(\alpha) \in f(D)$.

Proof. Let any 0-Cauchy sequence $\{x_p\}$ on D be given. Since $f(x)$ is ε_0 -uniformly continuous on D , we have

$$\forall \varepsilon > \varepsilon_0, \exists \delta > 0 \text{ s.t. } (\forall x, y \in D) \|x - y\| < \delta, \forall f(x), \forall f(y) \Rightarrow \|f(x) - f(y)\| < \varepsilon.$$

But we have $0 - \lim x_p = \{\alpha\}$ for some $\alpha \in D$ since D is 0-complete. Hence we have

$$\exists K \in \mathbb{N} \text{ s.t. } \forall p \geq K, \forall x_p \Rightarrow \|x_p - \alpha\| < \delta.$$

Hence we have

$$\forall \varepsilon > \varepsilon_0, \exists K \in \mathbb{N} \text{ s.t. } \forall p \geq K, \forall f(x_p), \forall f(\alpha) \Rightarrow \|f(x_p) - f(\alpha)\| < \varepsilon.$$

Thus we have $f(\alpha) \in \overline{\varepsilon_0 - \lim}_{p \rightarrow \infty} f(x_p)$ for all values of $f(\alpha)$. Since $f(\alpha) \in f(D)$ for all values of $f(\alpha)$, the sequence $\{f(x_p)\}$ is an ε_0 -convergent sequence of $f(D)$. \square

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