

Open Subsets of \mathbb{R}

Definition. $(-\infty, a)$, (a, ∞) , $(-\infty, \infty)$, (a, b) are the *open intervals* of \mathbb{R} . (Note that these are the *connected* open subsets of \mathbb{R} .)

Theorem. Every open subset U of \mathbb{R} can be uniquely expressed as a countable union of disjoint open intervals. The end points of the intervals do not belong to U .

Proof. Let $U \subset \mathbb{R}$ be open. For each $x \in U$ we will find the “maximal” open interval I_x s.t. $x \in I_x \subset U$. Here “maximal” means that for any open interval J s.t. $x \in J \subset U$, we have $J \subset I_x$.

Let $x \in U$. Define $I_x = (a_x, b_x)$, where $a_x = \inf \{a \in \mathbb{R} \mid (a, x) \subset U\}$, and $b_x = \sup \{b \in \mathbb{R} \mid (x, b) \subset U\}$. Either could be infinite. They are well defined since \exists an open interval I s.t. $x \in I \subset U$, because U is open.

Clearly, $x \in I_x \subset U$. Suppose $J = (p, q)$ is s.t. $x \in J \subset U$. Then $(p, x) \subset U$ so $p \geq a_x$. Likewise $q \leq b_x$. Thus, $J \subset I_x$ and so I_x is indeed maximal.

Suppose $a_x \in U$. (In particular we are supposing a_x is finite.) Then $\exists \epsilon > 0$ s.t. $(a_x - \epsilon, a_x + \epsilon) \subset U$. The $(a_x - \epsilon, b_x)$ is larger than I_x contradicting maximality. Thus, $a_x \notin U$ and likewise $b_x \notin U$.

Claim. For $x, y \in U$, the intervals I_x and I_y are either disjoint or identical. **Proof.** If $I_x \cap I_y \neq \emptyset$, then $I_x \cup I_y$ is an open interval. Since $x \in I_x \cup I_y \subset U$, we have, by maximality, $I_x \cup I_y \subset I_x$. Likewise, $I_x \cup I_y \subset I_y$. Thus, by elementary set theory, $I_x = I_y$. \square

We now have that U is a disjoint union of maximal open intervals. Call this collection \mathcal{I} . How do we know there are at most countably many distinct members of \mathcal{I} ? Remember that the rational numbers are a countable *dense* subset of \mathbb{R} .

For each distinct I_x choose a rational point in I_x . Because these intervals are disjoint this determines a one-to-one map from \mathcal{I} into \mathbb{Q} . Hence \mathcal{I} is finite or countable. (See Chapter 1, Section 4 on cardinality.)

Now for uniqueness. Suppose \mathcal{J} is a collection of disjoint open intervals whose union is U . Let $J = (a, b) \in \mathcal{J}$ and $x \in J$. We know there is an $I_x \in \mathcal{I}$. Clearly $I_x \cap J \neq \emptyset$. Since I_x is maximal, $J \subset I_x$. We claim that $J = I_x$. Suppose not. Either $a_x < a$ or $b < b_x$. We assume the latter as both cases are similar. It follows that b is finite. Now $b \notin J$, but $b \in I_x \subset U$. Thus, $\exists J' \in \mathcal{J}$ s.t. $b \in J'$. Now, $\exists \epsilon > 0$ s.t. $(b - \epsilon, b + \epsilon) \subset J'$. But then $\exists 0 < \delta < \epsilon$ s.t. $b - \delta$ is in J and J' ; hence they are not disjoint. Thus, $J = I_x$.

Now we have $\mathcal{J} \subset \mathcal{I}$. If $\mathcal{J} \neq \mathcal{I}$ then \mathcal{J} cannot have union all of U . \square

Remark. This result does not hold in all metric spaces. Indeed to make sense of it we would need a concept analogous to the open intervals. Even in \mathbb{R}^2 it is easy to draw open sets that are not the disjoint union of open balls. But, part of this result can be generalized to \mathbb{R}^n .

Theorem. Let \mathcal{U} be a collection of disjoint open subsets of \mathbb{R}^n . Then \mathcal{U} is at most countable.

Outline of Proof. Let $U \in \mathcal{U}$. Let $x \in U$. Let B be an open ball s.t. $x \in B \subset U$. Show that $\exists y \in B$ with rational coordinates. This determines a one-to-one map from \mathcal{U} into \mathbb{Q}^n , a countable set. \square

Definition. Let M be a metric space. If M contains a countable dense subset, we say M is a *separable space* and the Theorem above holds. See pages 128-129 of the textbook. Later we will define what it means for a subset of a metric space to be *connected*. Then a further generalization is possible.