Metric Spaces

Definition of Metric Spaces

Definition: Metric Spaces

 Suppose X is a set and d is a real function defined on the Cartesian product X×X

 Then, d is called a metric on X if and only if for each, a,b∈X the function,

 d: X×X→ [0,∞)

 has the following properties V a,b,c∈X

 (M1) Positive Property: d(a,b)≥0

 (M2) d(a,b) = 0 ⇐⇒ a=b

 (M3) Symmetric property: d(a,b)= d(b,a)

 (M4) Triangle Inequality d(a,b) ≤ d(a,c) + d(c,b)

 The pair of objects is called a metric space

Rearrangement of Triangle Inequality

Theorem Rearrangement of Triangle inequality
Suppose (X,d) is a metric space. Then
$$\forall a, b, c \in X$$

 $|d(a,b)-d(b,c)| \leq d(a,c)$

Proof: By triangle inequality (M4)

$$d(a,b) \leq d(a,c) + d(c,b) \qquad (*)$$

Similarly applying triangle inequality for d(b,c) d(b,c) = d(a,c) + d(a,b)

Rearranging (*1) and (*2) gives

$$d(a,b) - d(b,c) \leq d(a,c)$$
 and $d(b,c) - d(a,c) \leq d(a,c)$

$$\Rightarrow |d(a,b)-d(b,c)| \leq d(a,c)$$

by definition of absolute value

Useful tip

For property M2, we can split the biconditional into 2 if statements

$$a=b \implies d(a,b)=0$$
$$d(a,b)=0 \implies a=b$$

and we can prove individually or take contropositives

Examples of Metric Spaces

Standard Metric on R

Theorem, Standard metric on R
(R,d) is a metric space where d is the function defined by
d:
$$R \times R \rightarrow [0, \infty)$$

d(x,y) = $|x-y|$ $\forall x, y \in R$
Proof: To prove d is a metric, we need to verify axioms MI-M4
(M1): $d(x,y) \ge 0$ by definition, of absolute value
(M2): $d(x,y) = 0 \iff |x-y| = 0$
 $\iff (x-y)^2 = 0$
 $\iff (x-y)^2 = 0$
 $\iff (x-y)^2 = 0$
 $\iff x=y$
(M3) $d(x,y) = |x-y| = |y-x| = d(y,x)$
(M4) $\forall x, y, z \in R$, $d(x,z) = |x-z| = |x-y+y-z|$ (add 0 trick)
 $\le |x-y| + |y-z|$
 $= d(x,y) + d(y,z)$

Generalised metric on R^N

Theorem Generalised metric is a metric Let $X = IR^N$ and $dp: IR^N \times R^N \rightarrow [0, \infty)$ defined by $d_p(x, y) = \left(\sum_{i=1}^{n} |x_i - y_i|^P\right)^{i/P}$ for $p \in \mathbb{N}$ $\forall x, y \in \mathbb{N}$

Then (R, dp) is a metric space

Proof: Verifying M4 Triangle Inequality $dp(x, z) = \left(\sum_{i=1}^{N} |x_i - z_i|^p\right)^{1/p}$ $dp(y, z) = \left(\sum_{i=1}^{N} |y_i - z_i|^p\right)^{1/p}$

Define $a_i = x_i - z_i$, $b_i = y_i - z_i \implies a_i + b_i = x_i - y_i$. Therefore

$$d\rho(\underline{x},\underline{y}) = \left(\sum_{i=1}^{N} |x_i - y_i|^P\right)^{\gamma P} = \left(\sum_{i=1}^{N} |a_i + b_i|^P\right)^{\gamma P}$$

$$d\rho(\underline{y},\underline{z}) = \left(\sum_{i=1}^{N} |b_i|^{p}\right)^{l/p} d_p(\underline{x},\underline{z}) = \left(\sum_{i=1}^{N} |a_i|^{p}\right)^{l/p}$$

and to satisfy triangle inequality, we need

$$d\rho(\underline{x},\underline{y}) \leq d\rho(\underline{x},\underline{z}) + d\rho(\underline{y},\underline{z})$$

$$\left(\sum |a_i+b_i|^p\right)^{\prime\prime p} \leq \left(\sum |a_i|^p\right)^{\prime\prime p} + \left(\sum |b_i|^p\right)^{\prime\prime p}$$

Which is just the Minkowski inequality

 \Rightarrow

Max metric on RN

Theorem $X = \mathbb{R}^{N} = \{x_{\pm}(x_{1}, x_{2}, ..., x_{n}): x_{i} \in \mathbb{R}, 1 \le i \le n\}$ $d_{\infty}(x_{3}y) = \max\{|x_{i} - y_{i}|: 1 \le i \le N\}$ Then $(\mathbb{R}^{N}, d_{\infty})$ is a metric space **Proof**: Just checking (M4), triangle inequality, $|x_{i} - z_{i}| \le |x_{i} - y_{i}| + |y_{i} - z_{i}| \qquad (0 \text{ trick})$ $\leq \max|x_{i} - y_{i}| + \max|y_{i} - z_{i}| \qquad \forall i \in \{1, .., N\}$ $\implies \max|x_{i} - z_{i}| \le \max|x_{i} - y_{i}| + \max|y_{i} - z_{i}| \qquad \forall i \in \{1, .., N\}$

$$\Rightarrow d_{\infty}(x,z) \leq d_{\infty}(x,y) + d_{\infty}(y,z)$$

Discrete metric space

Theorem

(X, do) is a metric space where

$$d_0(x,y) = \begin{cases} 1 & x \neq y \\ 0 & x = y \end{cases}$$

<u>Proof</u>: Showing triangle inequality (M4)

Take any
$$x_{1}y_{1}z \in X$$
.
if $x=y$, then, $d(x_{1}y)=0 \leq d(x_{1}z) + d(z_{1}y)$
 $0, 1 \text{ or } 2$
if $x \neq y$, then, $z \neq x$ or $z \neq y$ (otherwise $z=x$ and $z=y \Rightarrow x=y$)
 $d(x_{1}z) + d(y_{1}z) \geq 1$

$$\implies d(x,y) = 1 \leq d(x,z) + d(y,z)$$

Canonical metrics on RN

Definition Canonical metrics on RN Consider $X = \mathbb{R}^{N}$ and $d_{1}, d_{2}, d_{\infty} : \mathbb{R}^{N} \times \mathbb{R}^{N} \rightarrow [0, \infty)$. Then, $\forall x, y \in \mathbb{R}^{N}$ $d_1(\underline{x},\underline{y}) = \sum_{i=1}^{N} |x_i - y_i|$ $d_2(\underline{x},\underline{y}) = \left(\sum_{i=1}^{N} |x_i - y_i|^2\right)^{1/2}$ $d_{\alpha}(x,y) = \max\{|x_i - y_i| : 1 \le i \le N\}$ Unit circles in RN Work in R² and draw graphs 1) $A = \{(x,y) \in \mathbb{R}^2 : d_1(x,y) = 1\}$ 2) $B = \{(x,y) \in \mathbb{R}^2 | d_2(x,y) = 1^3\}$ 119 1 Y 1 -1 1 -1 _→α ×χ -1 3) $C = \{(x, y) \in \mathbb{R}^2 | d_{\infty}(x, y) = 1\}$ 11 0 -1 1 $\rightarrow^{\mathcal{X}}$ -1

Review of Real Analysis

Boundedness of sets

- Definition: Bounded above and Upperbound
 - A subset S of an ordered field K is said to be bounded above if
 -] a belk such that
 - X≤b ∀xeS
 - Such a constant b is called the upperbound

Definition Bounded below and Lower bound

- A subset S of an ordered field IK is said to be bounded below if
- 3 a a elk such that
 - x≥a ∀xes
- such a constant a is called the lowerbound

Definition, Bounded

- A subset S of an ordered field IK is said to be bounded if it is
 - both bounded above AND below
-] a, b E IK such that
 - asxeb yxes

Examples of Boundedness

Maximum and Minimum Element

Definition, Maximum/Minimal Element

Suppose S≤IK

We say that s has a maximal/maximum element say

max(s)

if it contains an element larger than all other elements i.e. it is an upperbound of S AND an element of S

 $max(s) \in S$ and $x \leq max(s)$ $\forall s \in S$

Definition Minimum/Minimal Element

Suppose S≤K

We say that s has a minimal/minimum element say

min(s)

if it contains an element smaller than all other elements i.e. it is a lowerbound of s AND an element of s

 $\min(s) \in S$ and $x \ge \min(s)$ $\forall s \in S$

Note Unlike upper and lower bounds, maximum and minimum elements ARE UNIQUE if they exist at all

> To see this, suppose <u>b1</u> and <u>b2</u> are maximal elements of S. Then then are both elements of S and both upper bounds of S. This means that

> > b₁ ≤ b₂ element of S upperbound for S

b2 < by element of S upperbound for S

and therefore we can say $b_1 = b_2$

(Similar argument for minimal element)

Axiom of Completeness

The axiom of completeness is an important property of the real numbers that encapsulates the idea of NO GAPS on the real line

Axiom Axiom of Completeness

Suppose A and B are non-empty subsets of R

 $A \neq \phi$, $B \neq \phi$, $A, B \leq \mathbb{R}$

with the property that $\forall a, b, a \in A$ and $b \in B \implies a \leq b$

Then JCER such that VaEA, bEB

aeceb

A

In terms of bounds,

Every element of A is a lowerbound for B

A

- · Every element of B is a upperbound for A
- This property of R is called completeness

Infimum and Supremum

We can use axiom of completeness to define infifum and supremum.

Theorem: Infitum and Supremum,

Suppose S is a non-empty subsets of \mathbb{R} , $S \leq \mathbb{R}$, $S \neq \phi$

1) Supremum: If S is bounded above then there is a minimal/least upperbound called supremum

1C

B

B

2) Infifum: If S is bounded below then there is a maximal greatest lowerbound called infifum

So bounded above \Rightarrow sup(s) exists bounded below \Rightarrow inf(s) exists

Proof:

1) Suppose S is bounded above Let B be the set of all upperbounds and since S is bounded above, $B \neq \phi$ $x \in S$ and $b \in B \implies x \leq b$ (by definition of upper bound By the axiom of completeness, JCEIR such that Y xeS and bEB, x 4 C 4 b => X < C AND c≤b (2) (1)We can draw the following conclusions (1) x < C V x < S => c is an upper bound for S (*) (2) C 4 b 4 b E B => c is the least of all upper bounds (*1) Therefore from (#1) and (#2) we can say c is the least upper bound 2) Proof is similar to above Remarks about Supremum and Infimum 1) The supremum of a set S is the minimum of upperbounds Let B be the set of all all upper bounds of S. Then sup(s) = min(B)Therefore since sup(s) is the minimum of a set, it is unique 2) If a set S has a maximum. Max(s) = sup(s)To see this, let b=max(s), so b is an upperbound. Any other b < b is not an upper bound $\implies b = sup(s)$

3) Similarly if a set has a minimum,

 $\min(s) = \inf(s)$

Equivalent Formulation of Infimum and Supremum

Formulations for Suprema (Let b=sup(s))

3) If $\varepsilon > 0$, $\exists x \in S$ such that $x > b - \varepsilon$

(Changing notation from b to b- ε ; b
b is equivalent to ε >0)

Formulations for Infima (Let a=inf(s))

3) If
$$\epsilon > 0$$
, $\exists x \epsilon S$ such that $x < a + \epsilon$

(changing notation from a to ate; a'>a is equivalent to e>0

Infinite Spaces

We are going to look at metric spaces with infinite dimensions Take the set Rⁿ, Rⁿ is a finite dimensional object

Definition: Set RN

The set R^h is the set of sequences with real numbers as their entries

if
$$\underline{x} \in \mathbb{R}^{N}$$
, then $\underline{x} = (x_1, ..., x_n, ...)$

We will try and put a metric on this:

$$d_1(\underline{x},\underline{y}) = \sum_{i=1}^{\infty} |x_i - y_i|$$

and we need to check for convergence

Using this function to calculate the distance between
$$\underline{x}$$
 and $\mathcal{Q} \in \mathbb{R}^{N}$
 $d_{\underline{x}}(\underline{x}, \underline{y}) = d_{\underline{x}}((\underline{x}_{\underline{x}}, \underline{x}_{\underline{x}}, ...), (0, 0, ...)))$
 $= \sum_{i=\underline{x}}^{\infty} |\underline{x}_{i} - 0|$
 $= \sum_{i=\underline{x}}^{\infty} |\underline{x}_{i}|$
But this series may not converge. Hence not a real number. The value of the metric
must be a real number.
Therefore we define a set $\underline{\ell}_{\underline{x}}$
 $Definition: Set \underline{\ell}_{\underline{x}}$
 $\ell_{\underline{x}} = 1$
 $\sum_{i=\underline{x}}^{\infty} |\underline{x}_{i}| \leq \infty$
Therefore $\ell_{\underline{x}}$, the set of all numbers that satisfy
 $\sum_{i=\underline{x}}^{\infty} |\underline{x}_{i}| \leq \infty$
 $d(\underline{x},\underline{y}) = \sum_{i=\underline{x}}^{\infty} |\underline{x}_{i} - y_{\underline{x}}|$
is a metric
Metric on $\underline{\ell}_{\infty}$
 $Definition: Set \underline{\ell}_{\infty}$
 $d(\underline{x},\underline{y}) = \sum_{i=\underline{x}}^{\infty} |\underline{x}_{i} - y_{\underline{x}}|$
 $is the set of all bounded sequences of real numbers
 $\underline{x} \in \ell_{\infty} \Rightarrow \exists M = M(\underline{x}) > 0$ such that $|\underline{x}_{i}| \leq M$ $\forall i \in \mathbb{N}$
where $\underline{x} = (\underline{x}_{1}, ..., \underline{x}_{n}, ...)$
Potting a metric on this, define
 $d_{\infty}(\underline{x}, \underline{y}) = sup{[x_{i}, -y_{i}]: i \in \mathbb{N}^{N}]$$

Space of all bounded sequences

Space of all bounded sequences

$$\begin{aligned} X : set of all bounded sequences. \\
(x_i)_{i\geq 1} \in X \implies sup_i |x_i| < \infty \end{aligned}$$
Put metric $d(x,y)$ such that

$$\begin{aligned} \forall x, y \in X, \quad d(x,y) = sup_i |x_i-y_i| = sup_i |x_i-y_i| : i\in N) \\
\forall x, y \in X, \quad d(x,y) = sup_i |x_i-y_i| = sup_i |x_i-y_i| : i\in N) \end{aligned}$$

$$\begin{aligned} y = (y_i)_{i\geq 1} \\
y = (y_i)_{i\geq 1}$$

Define metric on X:

if
$$x = \{x_i\}_{i \ge 1}$$
, $y = \{y_i\}_{i \ge 1}$, then,

$$d(x, y) = \left(\sum_{i=1}^{\infty} |x_i - y_i|^p\right)^{//p}$$

This can be shown to satisfy axioms using minkowski inequality (infinite sum version)

Function Spaces

Applying our theory so far to function spaces

where $\mathcal{H}(x, y)$ is the set of all functions $f: X \rightarrow Y$ Lets consider 2 such examples

7(x,y)

Definition: Function, space C([a, b])

The function space C([a,b]) is the set of all continuous functions

f:[a,b] → K

IK = R or C

Definition Function space B(S)The function space B(S) is the set of all bounded functions $f: S \rightarrow IK$ IK = IR or C

Space of Bounded functions

Let $S \neq \emptyset$ (non-empty). B(S): the set of all bounded functions $f \in B(S) \iff \sup_{x \in S} |f(x)| < \infty$

It follows that

$$f, g \in B(s) \iff \exists M > 0 \text{ and } N > 0 s.t$$

 $sup | f(x) | \leq M \text{ and } sup | g(x) | \leq N$
 $x \in s$

Define metric (uniform metric on B(s)) $d_{\infty}(f,g) = \sup_{\substack{x \in S}} |f(x) - g(x)| \quad \forall f,g \in B(s)$

Proving triangle inequality (M4)
$$f(x)$$
 is a real number, f is a function
 $|f(x)-g(x)| \leq |f(x)-h(x)| + |h(x)-g(x)|$
 $\leq \sup |f(x)-g(x)| + \sup |h(x)-g(x)|$
 $x \in s$
 $= d_{\infty}(f,h) + d_{\infty}(h,g)$ $\forall f,g,h \in B(s)$
 $\Rightarrow d_{\infty}(f_1,q) \leq d_{\infty}(f_1,h) + d_{\infty}(h,q)$ $\forall f,g,h \in B(s)$
Space of continuous functions
Consider the space of all continuous functions on interval [a,b],
 $[C([a,b]): The set of all continuous functions
 $f \in C([a,b]) \iff f: [a,b] \rightarrow \mathbb{R}$ is continuous
The uniform metric on $C[a,b]$ is
 $\forall f,g \in C[a,b], d_{\infty}(f_1,q) = \sup_{x \in [a,b]} |f(x)-g(x)|$
More metrics on $C([a,b])$$

Define
$$d_{1}$$
, d_{2} metric as
 $d_{1}(f, g) = \int_{a}^{b} |f(x) - g(x)| dx$
 a
 $d_{2}(f, g) = \left(\int_{a}^{b} |f(x) - g(x)|^{2} dx\right)^{1/2}$

Metric Spaces induced by Norm

Here we will define metric spaces on vector spaces

Basics of Vector Spaces

Definition: Vector Spaces

A vector space is a non-empty subset V of elements called vectors which satisfy

 $MU + \lambda V \in V$ if $U, V \in V$, $\lambda, M \in \mathbb{R}$

where u, v are vectors, m, λ are scalars and R is the scalar field

Therefore we can abstract the notion of a-b as we have:

 $\underline{u} - \underline{v} = \underline{u} + (-1)\underline{v} \qquad (\mu = 1, \lambda = -1)$

We are missing an abstraction, for the absolute value [.]. The vector space version, of the absolute value is called norm

Norm in a Vector Space

Definition: Norm,

A function, $\|\cdot\|: \vee \to [0, \infty)$

is a norm, if it satisfies the following axioms

(NI) ||⊻||≥0

 $(N2) || \underline{\vee} || = 0 \iff \underline{\vee} = 0$

(N3) $||\lambda \Psi|| = \lambda ||\Psi||$ where $\lambda \in \mathbb{R}$

(N4) $||u+v|| \leq ||u|| + ||v||$

Metric Space Induced by the Norm

We call a vector space with a norm, a normed space

All normed spaces have a natural metric induced by the norm

 $d: V \times V \longrightarrow [0, \infty);$ $\|\underline{u} - \underline{v}\| = \|\underline{u} + (-1)\underline{v}\|$

Example of vector space \rightarrow normed space \rightarrow metric space chain

Looking at
$$C([0,1])$$
, the set of all continuous functions on closed and bounded sets:
 $C([0,1])$ is a vector space;
 $f:[0,1] \rightarrow \mathbb{R}$ and $g:[0,1] \rightarrow \mathbb{R}$
are vectors because
 $f+g:[0,1] \rightarrow \mathbb{R}$; $t \mapsto f(t) + g(t)$
is a continuous function. Further taking a scalar value $\lambda \in \mathbb{R}$,
 $\lambda f:[0,1] \rightarrow \mathbb{R}$; $t \mapsto \lambda f(t)$
is a continuous function. Therefore we can put norms $||\cdot||$ on $C([0,1])$
Note Groing back to \mathbb{R}^2 , we can define metric spaces d_1 , d_2 and d_{00} :
1) $d_1(x_1y) = \sum_{i=1}^{1} |x_i - y_i|$
2) $d_2(x_iy) = \int_{i=1}^{2} |x_i - y_i|^2$
a) $d_{0}(x_3y) = max\{|x_i - y_i|: i\in\{1, \dots, n3\}\}$
In analogue to this, we construct 3 norms $||f||_1$, $||f||_2$, $||f||_{00}$ which will induce a metric
which will induce analogues to d_{11}, d_{21}, d_{00}
 $\cdot ||f||_1 = \int_{0}^{1} |f(t)|^2 \int_{0}^{1/2}$

$$\cdot \|f\|_{\infty} = \sup\{|f(t)|: t \in [0, 1]\}$$

Note We need to use integrals as input to the distance functions as we are dealing with functions hence continuous, not discrete but continuous hence sums gets reduced to integrals

Our connesponding induced methics are
•
$$d_1(f,g) = ||f-g||_1 = \int_0^1 |f(t)-g(t)| dt$$

• $d_2(f,g) = ||f-g||_2 = (\int_0^1 |f(t)-g(t)|^2)^{1/2}$
 $d_{\infty}(f,g) = ||f-g||_{\infty} = \sup\{|f(t)-g(t)|:t\in[0,1]\}$



An important proposition

Below is an important proposition:

Proposition

Let
$$(X,d)$$
 be a metric space. Define $d': X \times X \rightarrow \mathbb{R}$ by

$$d'(x,y) = \frac{d(x,y)}{1+d(x,y)}$$

Then, d' is a metric on X

Proof: Showing triangle inequality (M4)
Suppose
$$x, y, z \in X$$
. Then, by defn of metric,
i) $d(x, y) \ge 0$ (iii) $d(z, y) \ge 0$
(ii) $d(x, z) \ge 0$ (iv) $d(x, y) \le d(x, z) + d(z, y)$
Therefore we can derive the following
 $d'(x, z) + d'(z, y) = \frac{d(x, z)}{1 + d(x, z)} + \frac{d(z, y)}{1 + d(z, y)}$
 $\ge \frac{d(x, z) + d(z, y)}{1 + d(x, z) + d(z, y)}$ look at inequalities sheet
 $= \frac{1}{1 + \frac{1}{d(x, z) + d(z, y)}}$
 $\ge \frac{1}{1 + \frac{1}{d(x, z) + d(z, y)}}$ friangle inequality
 $= \frac{d(x, y)}{1 + d(x, y)}$

Space of all sequences of real numbers

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X: the space of all sequences of real numbers

 $x \in X \iff x = (x_i)_{i \ge 1}$ is a sequence of real numbers

On this space, define metric

$$d(x,y) = \sum_{i=1}^{\infty} \frac{1}{2^{i}} \frac{|x_{i} - y_{i}|}{1 + |x_{i} - y_{i}|}$$

Prove the triangle inequality: (M4)

$$d(x,y) = \sum_{i=1}^{\infty} \frac{1}{2^{i}} \frac{|x_{i} - y_{i}|}{1 + |x_{i} - y_{i}|}$$

8

$$= \sum_{\substack{i=1\\i=1}} \frac{|x_i - z_i + z_i - y_i|}{1 + |x_i - z_i + z_i - y_i|}$$

$$\leq \underbrace{\sum_{i=1}^{\infty} \frac{1}{2^{i}} \frac{|x_{i} - \overline{z}_{i}|}{1 + |x_{i} - \overline{z}_{i}|}}_{i=1} + \underbrace{\sum_{i=1}^{\infty} \frac{1}{2^{i}} \frac{|x_{i} - y_{i}|}{1 + |x_{i} - \overline{y}_{i}|}}_{i=1}$$

$$= d(x, z) + d(z, y)$$

Subspaces



Isometrics

Def	init	ion	:	Some	<u>tn</u>	y_ (•	ver	1)																
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	.,					¥ ۱۸۱	• 14		7 U . `) (3 	ין יי יי		χ+ /	۲ <u>۷</u>			2							
	 (X	+ ,	y) -	-(x'-	ع أ	: ו(י <u>'</u>	=	(น-	ע')	+ î (y-y') = √	(x -	χ') ⁻	+ (y	-y)_		0	liste	nce	fu	Action	
						, ,		-	11			=	(x,	უ)-	(x',	ઝુ')		\Rightarrow	d	<u>'(</u> 4((a),'	¥(b`)) = (d (a, b)
		ω	he1	he O	1 =	x,y)	b =	(x)	<u>(</u>)				•		~								