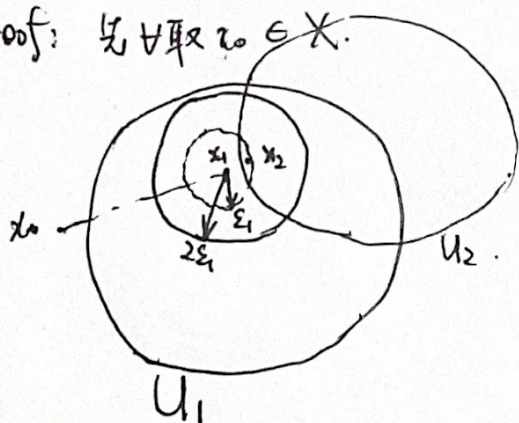


Thm (Baire)  $X$ , 完备

$U_i$  为开的, 稠密的集合族.  $\Rightarrow \bigcap U_i$  稠密

$F_i$  闭, 无内点.  $\Rightarrow \bigcup F_i$  无内点

proof: 先任取  $x_0 \in X$ .



① 任取  $x_1 \in U_1$ , 那么对  $\forall \varepsilon_0, \exists x_1 \in U_1, d(x_0, x_1) < \varepsilon_0$ .

$\exists \varepsilon_1 < \frac{\varepsilon_0}{2}$ , s.t.  $\overline{B(x_1, 2\varepsilon_1)} \subset U_1$

② 任取  $x_2 \in U_2$ , s.t.  $d(x_1, x_2) < \varepsilon_1$

$\exists \varepsilon_2 < \frac{\varepsilon_1}{2}$  s.t.  $\overline{B(x_2, 2\varepsilon_2)} \subset U_2$

⋮

claim:  $\{x_n\}$  是 Cauchy 列.

$$d(x_{n+p}, x_n) \leq 2\varepsilon_n. \quad \text{令 } p \rightarrow \infty. \quad d(x_\infty, x_n) \leq 2\varepsilon_n.$$

$\Rightarrow x_\infty \in U_n$ . 对  $\forall n$  成立.

$$\textcircled{1} \limsup \mathbb{1}_{A_n} = \mathbb{1}_{\limsup A_n}$$

$$\text{pf. } x \in \limsup A_n \Leftrightarrow \exists n_k \rightarrow \infty \quad x \in A_{n_k} \Leftrightarrow \exists n_k \rightarrow \infty \quad \mathbb{1}_{A_{n_k}}(x) = 1 \Leftrightarrow \limsup \mathbb{1}_{A_{n_k}} = 1$$

$$\liminf \mathbb{1}_{A_n} = \mathbb{1}_{\liminf A_n}$$

$$\textcircled{2} \liminf_{n \rightarrow \infty} A_n \subset \limsup_{n \rightarrow \infty} A_n$$

$$\textcircled{3} \limsup (A_n \cup B_n) = \limsup A_n \cup \limsup B_n$$

$$\liminf (A_n \cap B_n) \subset \liminf A_n \cap \liminf B_n$$