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Open cover of a compact metric space

Let $\mathcal{U}$ be an open cover of a compact metric space (X, d) . Then there is a $\delta > 0$ called the **Lebesgue number for the covering** $\mathcal{U}$ such that every subset of X with diameter less than δ is contained in an element of the covering $\mathcal{U}$

$$A \subseteq X, \text{diam}(A) < \delta \implies \exists U \in \mathcal{U} : A \subseteq U$$

- Let $\mathcal{U} = \{U_\alpha\}$ be an open cover of a compact metric space (X, d) .
 - If $X \in \mathcal{U}$ the any positive $\delta > 0$ is a Lebesgue number for $\mathcal{U}$.
 - We assume $X \notin \mathcal{U}$ and choose a finite subcover $\{U_1, U_2, \dots, U_n\}$ of $\mathcal{U}$.
 - We define the average

$$f : X \rightarrow \mathbb{R}$$
$$f(x) := \frac{1}{n} \sum_{i=1}^n d(x, X \setminus U_i)$$

which means

$$d(x, X \setminus U_i) \leq \max\{d(x, C_i) \mid 1 \leq i \leq n\}$$
$$f(x) = \frac{1}{n} \sum_{i=1}^n d(x, X \setminus U_i) \leq \max\{d(x, C_i) \mid 1 \leq i \leq n\}$$

- For each $x \in X$ we have $x \in U_i$ an ϵ -neighbourhood of x that lies in U_i . Then

$$d(x, X \setminus U_i) \geq \epsilon$$

which means

$$f(x) = \frac{\epsilon}{n} + \underbrace{\dots}_{\geq 0} > 0$$

- Because X is compact and f is continuous

$$f(X) \subseteq [\min f, \max f] \subset (0, \infty)$$

and we define

$$\delta := \min f > 0$$

- Let $A \subseteq X$ has diameter less than δ and choose $x_0 \in A$. Then

$$A \subseteq B_\delta(x_0)$$

- Now

$$\delta \leq f(x_0) \leq d(x_0, X \setminus U_m) := \max\{d(x_0, X \setminus U_i) \mid 1 \leq i \leq n\}$$

This means

$$\delta \leq d(x_0, X \setminus U_m)$$

this means δ -neighborhood of x_0 is contained in the element U_m of the covering.

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