

Theorem (Urysohn's Lemma). Let F_1 and F_2 be disjoint closed subsets of a normal space X . Then there exists a continuous function $f: X \rightarrow [0, 1]$ such that $f[F_1] = \{0\}$ and $f[F_2] = \{1\}$.

proof:

By hypothesis, $F_1 \cap F_2 = \emptyset$; hence $F_1 \subset F_2^c$. In particular, since F_2 is a closed set, F_2^c is an open superset of the closed set F_1 . By theorem 7.4, there exists an open set $G_{1/2}$ such that

$$F_1 \subset G_{1/2} \subset \overline{G_{1/2}} \subset F_2^c$$

observe that $G_{1/2}$ is an open superset of the closed set F_1 , and F_2^c is an open superset of the closed set $\overline{G_{1/2}}$. Hence by theorem 7.4, there exist open sets $G_{1/4}$ and $G_{3/4}$ s.t.

$$F_1 \subset G_{1/4} \subset \overline{G_{1/4}} \subset G_{1/2} \subset \overline{G_{1/2}} \subset G_{3/4} \subset \overline{G_{3/4}} \subset F_2^c$$

we continue in this manner and obtain for each $t \in D$, where D is the set of dyadic fractions in $[0, 1]$, an open set G_t with the property that if $t_1, t_2 \in D$ and $t_1 < t_2$ then $\overline{G_{t_1}} \subset G_{t_2}$.

Define the function f on X as follows

$$f(x) = \begin{cases} \inf \{t : x \in G_t\} & \text{if } x \notin F_2 \\ 1 & \text{if } x \in F_2 \end{cases}$$

observe that, for every $x \in X$, $0 \leq f(x) \leq 1$, i.e. f maps X into $[0, 1]$. observe also that $F_1 \subset G_t$ for all $t \in D$; hence $f[F_1] = \{0\}$. Moreover, by definition, $f[F_2] = \{1\}$. Consequently, the only thing left for us to prove is that f is continuous.

Now f is continuous if the inverse of sets $[0, b)$ and $(a, 1]$ are open subsets of X .

Let f be a function from a topological space X into the unit interval $[0,1]$. Show that if $f^{-1}([a,1])$ and $f^{-1}([0,b])$ are open subsets of X for all $0 < a, b < 1$, then f is continuous.

$$f^{-1}([0, a]) = \bigcup \{ G_\epsilon : t < a \}$$

$$f^{-1}([b, 1]) = \bigcup \{ G_\epsilon^c : t > b \}$$

we claim that

~~$$f^{-1}([a, b]) = \bigcup \{ G_\epsilon : t < a \} \cap \bigcup \{ G_\epsilon^c : t > b \}$$~~

Completely Regular spaces:

A topological space X is completely regular iff it satisfies the following axiom:
 [CR] If F is a closed subset of X and $p \in X$ does not belong to F , then there exists a continuous function $f: X \rightarrow [0,1]$ such that $f(p) = 0$ and $f[F] = \{1\}$.

Proposition: A completely regular space is also regular.

Proof: Let F be a closed subset of X and $p \in X$ such that $p \notin F$. By hypothesis, X is completely regular; hence there exists a continuous function $f: X \rightarrow [0,1]$ s.t. $f(p) = 0$ and $f[F] = \{1\}$. But \mathbb{R} and its subspace $[0,1]$ are Hausdorff spaces; hence there are disjoint open sets G and H containing 0 and 1 respectively. Accordingly, their inverse $f^{-1}[G]$ and $f^{-1}[H]$ are disjoint, open and contain p and F respectively $\Rightarrow X$ is regular.

A completely regular T_1 which also satisfies $[T_1]$, i.e. a completely regular T_1 -space is called a Tychonoff space or so called $T_{3\frac{1}{2}}$ -space

