

Baire's Category theorem:

Let (X, d) be a metric space and if $\{F_n\}$ is a sequence of closed subsets of X such that $X = \bigcup_{n=1}^{\infty} F_n$ then at least one F_n contains a closed sphere.

Proof Let us assume to the contradiction that no F_n contains a closed sphere.

We will first prove an auxiliary result.

Let F be a closed sphere which does not contain any closed sphere.

Let K be a closed sphere defined as

$$K = \{x \in X \mid d(x, x_0) \leq r\}$$

$$\text{Consider } S = \{x \in X \mid d(x, x_0) \leq r/2\}$$

$$\Rightarrow \exists x_1 \in S \text{ such that } x_1 \notin F.$$

$$\text{Consider } W = \{x \in X \mid d(x, x_1) \leq r_1\}, \quad r_1 < r/2 \text{ s.t. } W \cap F = \emptyset$$

$$\text{Let } x \in W \Rightarrow d(x, x_1) \leq r_1$$

$$\Rightarrow d(x, x_1) \leq r/2 \text{ also } x_1 \in S \Rightarrow d(x_1, x_0) \leq r/2$$

$$\text{so } d(x, x_0) \leq d(x, x_1) + d(x_1, x_0)$$

$$\leq r/2 + r/2 = r$$

$$\Rightarrow x \in K.$$

$$\text{so } W \subseteq K$$

So we get the result as follows

"For every closed set not containing any closed sphere and a closed sphere K , \exists a closed sphere W disjoint from F which is contained in K "

Now the proof of main theorem.

Consider K is any arbitrary closed sphere of radius 2.

The by result we have derived; \exists a closed sphere K_1 of radius $r_1 \leq \frac{1}{2}$ s.t. $K_1 \cap F_1 = \emptyset$ where $K_1 \subseteq K$

Now consider K_1 as closed sphere \exists a closed sphere K_2 of radius $r_2 \leq \frac{1}{2}$ s.t. $K_2 \cap F_2 = \emptyset$ where $K_2 \subseteq K_1$

Proceeding this way we get a sequence of closed spheres $\{K_n\}$ of radius $r_n \leq \frac{1}{2^n}$ s.t. $K_n \cap F_n = \emptyset$ for all $n=1, 2, 3, \dots$

where $K \supseteq K_1 \supseteq K_2 \dots \supseteq K_n \supseteq \dots$

Also $\delta(K_n) = \frac{1}{2^n} \rightarrow 0$ as $n \rightarrow \infty$

Hence by Cantor's Intersection Theorem $\bigcap_{n=1}^{\infty} K_n$ contains exactly one point x_0 of E

Thus $x_0 \in K_n$ for each $n=1, 2, 3, \dots$

$\Rightarrow x_0 \notin F_n$ for any $n=1, 2, 3, \dots$

$\Rightarrow x_0 \notin \bigcup F_n = X$

Which is a contradiction as $x_0 \in X$.

Hence the theorem.