

Let $\{U_i\}_{i=1}^n \in \mathcal{T}_X$ as finite collection, not all of set

Then $X \setminus \bigcap_{i=1}^n U_i = \bigcup_{i=1}^n (X \setminus U_i)$ by the de-Morgan laws.

Since the $U_i \in \mathcal{T}_X$ we have $X \setminus U_i$ finite $\forall i$
OR $\exists i$ s.t. $U_i = \emptyset$ and X is infinite.

In the first case $\bigcup_{i=1}^n (X \setminus U_i)$ is the finite union of finite many sets, so is finite.

(Clearly, $|\bigcup_{i=1}^n (X \setminus U_i)| \leq \sum_{i=1}^n |X \setminus U_i|$ where $|V| = \text{cardinality of } V$)

~~In the second case~~
Then we have $X \setminus \bigcap_{i=1}^n U_i$ is finite so $\bigcap_{i=1}^n U_i \in \mathcal{T}_X$

In the second case, $\bigcap_{i=1}^n U_i = \emptyset \in \mathcal{T}_X$.

If $\{U_\lambda\}_\lambda$ is an arbitrary collection of open sets in \mathcal{T}_X , then let $W = \bigcup_\lambda U_\lambda$.

$X \setminus W = X \setminus \bigcup_\lambda U_\lambda = \bigcap_\lambda (X \setminus U_\lambda)$ by the de-Morgan law

Clearly, $|\bigcap_\lambda (X \setminus U_\lambda)| \leq |X \setminus U_\lambda| \ \forall \lambda$, in particular

$\bigcap_\lambda (X \setminus U_\lambda)$ is finite, so $W \in \mathcal{T}_X$.

Thus \mathcal{T}_X is a topology.

4.b. Let $g: X = \mathbb{N} \rightarrow Y = \mathbb{N}$ s.t. $\mathcal{T}_X = \mathcal{T}_Y = \text{co-finite top}$

$$g(x) = \begin{cases} 2 & \text{if } x \text{ is even} \\ 4 & \text{if } x \text{ is odd} \end{cases}$$

Then g is not continuous.
To show this we must find $V \in \mathcal{T}_Y$

s.t. $\mathbb{g}^{-1}(V) \notin \mathcal{T}_X$.

Consider $V = \mathbb{N} \setminus \{4\}$. Then $V \in \mathcal{T}_Y$, since

~~then~~ $\mathbb{N} \setminus V = \{4\}$ is finite.

But $\mathbb{g}^{-1}(V) = \{\text{all evens}\} \notin \mathcal{T}_X$,

since $\mathbb{N} \setminus \mathbb{g}^{-1}(V) = \{2e+1\}_{e \in \mathbb{N}} = \{\text{all odds}\}$ is not finite