

# The Book of Math (Notes)

Kevin Kuo

November 20, 2020

# Forward and Disclaimer

These are math notes made by a student (with a physics major and math minor) based off text books. It may contain misconceptions and misinterpretations, thus should not be viewed in the same light of a text book. Use at your own risk and mental sanity.

## Symbols

### Logic

| Name                 | Symbol                | Comment                            |
|----------------------|-----------------------|------------------------------------|
| Exists               | $\exists$             | There exists at least one          |
| For all              | $\forall$             |                                    |
| Not exists           | $\nexists$            | There does not exist               |
| Exists one           | $\exists!$            | There only exists one and only one |
| And                  | $\wedge$              |                                    |
| Or                   | $\vee$                | Inclusive or                       |
| Not                  | $\neg$                |                                    |
| Logically implies    | $\implies$            | If                                 |
| Logically implied by | $\impliedby$          | Only if                            |
| Logically equivalent | $\iff$                | If and only if                     |
| Implies              | $\longrightarrow$     |                                    |
| Implied by           | $\longleftarrow$      |                                    |
| Double Implication   | $\longleftrightarrow$ |                                    |

### Set Notation

| Name              | Symbol       | Comment   |
|-------------------|--------------|---|
| Empty Set         | $\emptyset$  | The set that is empty   |
| Natural Numbers   | $\mathbb{N}$ | Set of natural numbers not containing 0, equivalent to the set of positive integers |
| Integers          | $\mathbb{Z}$ | Set of integers   |
| Rational Numbers  | $\mathbb{Q}$ |   |
| Algebraic Numbers | $\mathbb{A}$ |   |
| Real Numbers      | $\mathbb{R}$ |   |
| Complex Numbers   | $\mathbb{C}$ |   |
| In                | $\in$        |   |
| Not in            | $\notin$     |   |
| Owns              | $\ni$        | Has an element  |
| Proper Subset     | $\subset$    | Subset that is not itself   |
| Subset            | $\subseteq$  |   |
| Superset          | $\supset$    | Superset that is not itself   |
| Proper Superset   | $\supsetneq$ |   |

|              |             |
|--------------|-------------|
| Power set    | $\wp$       |
| Union        | $\cup$      |
| Intersection | $\cap$      |
| Difference   | $\setminus$ |

## Relationships

| Name         | Symbol    | Comment                    |
|--------------|-----------|----------------------------|
| Defined      | $\doteq$  |                            |
| Approximate  | $\approx$ |                            |
| Equivalent   | $\equiv$  | Isomorphic (Group Theory)  |
| Congruent    | $\cong$   | Homomorphic (Group Theory) |
| Proportional | $\propto$ |                            |

## Operators

| Name   | Symbol    | Comment                                 |
|--------|-----------|---|
|        | $\oplus$  |   |
|        | $\otimes$ |   |
|        | $\odot$   |   |
|        | $\circ$   | Convolution                             |
| Dagger | $\dagger$ | Complex conjugate transpose of a matrix |

## Arrows

| Name    | Symbol    | Comment |
|---------|-----------|---------|
| Maps to | $\mapsto$ |         |

## Hebrew

| Name  | Symbol   | Comment   |
|-------|----------|---|
| Aleph | $\aleph$ | Carnality of infinite sets that can be well ordered |

## Other

| Name           | Symbol | Comment                    |
|----------------|--------|----------------------------|
| Real part      | $\Re$  | Real part of a number      |
| Imaginary part | $\Im$  | Imaginary part of a number |

# Book Constitution

## Intents and Purpose

The goal of this book is to organize mathematical knowledge of topics related to the study of physics or the author's interest. It is meant to be used as a source of for future reference, not as a textbook for students new to the topics. It is a notebook of a student, thus should be treated as one and not as a textbook. At most, it could be used as a study guide along side a textbook. Definitely not as the main source for acquiring knowledge.

## Layout and Organization

The book is split into parts each containing a field of study mathematics, or a topic large enough to justify giving it its own part. Each part contains chapters that focuses on a particular topic required to understand the field, with sections dedicated to describing a particular knowledge required for the topic.

As axioms, definitions, theorems, corollary, and proofs are integral and abundant to the study of mathematics, each will have a unique style. Each environment and its styles are displayed as follows:

### **Axiom 0.1: Axiom name**

*Example Axiom Axioms are the “ground rules” of the set.*

### **Theorem 0.0.1: Theorem name or citation**

*Example Theorem An important logical result from the axioms, with proof.*

### **Conjecture 0.0.1: Name of conjecture or citation**

*Example Conjecture A hypothesis, without proof.*

### **Corollary 0.0.1.1:**

*Example Corollary An implication as a result of a theorem.*

### **Lemma 0.0.1.1:**

*Example Lemma Small theorems that build up to a larger theorem.*

### **Proposition 0.0.1.1:**

*Example Proposition Example proposition.*

*Proof:* Logical deductions that results in a theorem. Proofs I've written will be in grey, which may or may not be correct. □

### **Definition 0.0.1: Word**

*Example Definition The definition of a word.*

**Example 0.0.1.** *An example.*

**Remark.** *Remark A comment by the author in the textbooks used.*

**Observation.** *Example Observation A remark by me.*

**Question.** *Example Question A question from me for a mystery to be answered later.*



# Contents

|            |                           |           |
|------------|---------------------------|-----------|
| <b>I</b>   | <b>Logic</b>              | <b>1</b>  |
| 1          | Proofs                    | 3         |
| <b>II</b>  | <b>Numbers</b>            | <b>5</b>  |
| 2          | Natural $\mathbb{N}$      | 7         |
| 3          | Integers $\mathbb{Z}$     | 9         |
| 4          | Rationals $\mathbb{Q}$    | 11        |
| 5          | Constructible             | 13        |
| 6          | Algebraic $\mathbb{A}$    | 15        |
| 7          | Reals $\mathbb{R}$        | 17        |
| 8          | Complex $\mathbb{C}$      | 19        |
| <b>III</b> | <b>Real Analysis</b>      | <b>21</b> |
| 9          | Metric Spaces             | 23        |
| <b>IV</b>  | <b>Complex Analysis</b>   | <b>25</b> |
| 10         | Basics                    | 27        |
| 10.1       | Complex Numbers . . . . . | 27        |

|   |           |
|---|-----------|
| 10.2 Triangle Inequality . . . . .              | 28        |
| 10.3 Polar and Exponential Form . . . . .       | 29        |
| 10.3.1 Properties of Polar Form . . . . .       | 31        |
| 10.3.2 Properties of Exponential Form . . . . . | 31        |
| 10.4 Complex Conjugates . . . . .               | 31        |
| 10.5 Operations as Transformations . . . . .    | 31        |
| <b>11 Conformal Mapping</b>                     | <b>33</b> |
| <b>V Ordinary Differential Equations</b>        | <b>35</b> |
| <b>VI Nonlinear Dynamics</b>                    | <b>37</b> |
| <b>VII Partial Differential Equations</b>       | <b>39</b> |
| <b>VIII Integral Equations</b>                  | <b>41</b> |
| <b>IX Linear Algebra</b>                        | <b>43</b> |
| 12 Markov Chains                                | 45        |
| <b>X Tensors</b>                                | <b>47</b> |
| <b>XI Riemann Geometry</b>                      | <b>49</b> |
| <b>XII Abstract Algebra</b>                     | <b>51</b> |
| 13 Groups                                       | 53        |
| 14 Rings  | 55        |
| 14.1 Ideals . . . . .                           | 55        |



|  |        |
|--|--------|
| 15 Integral Domains                          | 57     |
| 16 GCD Domains                               | 59     |
| 17 Unique Factorization Domains              | 61     |
| 18 Principal Ideal Domains                   | 63     |
| 19 Fields                                    | 65     |
| <br>XIII Galois Theory                       | <br>67 |
| <br>XIV C-Star Algebra                       | <br>69 |
| <br>XV Set Theory                            | <br>71 |
| <br>XVI Model Theory                         | <br>73 |
| <br>XVII Statistics                          | <br>75 |
| <br>XVIII Tips and Tricks                    | <br>77 |
| 20 Integration Techniques                    | 79     |
| 20.1 DI Method (Integration Table) . . . . . | 79     |
| 20.2 Feynman Integration . . . . .           | 79     |
| <br>XIX Index                                | <br>81 |
| <br>XX Bibliography                          | <br>83 |



# Part I

## Logic



# Chapter 1

## Proofs



# **Part II**

## **Numbers**

## Resources used in part II

content...



# Chapter 2

## Natural $\mathbb{N}$



# Chapter 3

## Integers $\mathbb{Z}$



# Chapter 4

## Rationals $\mathbb{Q}$



# Chapter 5

## Constructible





# Chapter 6

## Algebraic $\mathbb{A}$



# Chapter 7

## Reals $\mathbb{R}$



# Chapter 8

## Complex $\mathbb{C}$



# Part III

## Real Analysis

## **Resources used in part III**

1. Kenneth A. Ross - Elementary Analysis (2nd Ed.) [1]



## Chapter 9

# Metric Spaces



# Part IV

## Complex Analysis

## **Resources used in part IV**

1. Brown and Churchill - Complex Variables and Applications [2]

# Chapter 10

## Basics

### 10.1 Complex Numbers

$$\mathbb{C} = \{x + iy \mid x, y \in \mathbb{R}, i = \sqrt{-1}\}$$

Complex numbers are elements of the complex field ( $\mathbb{C}$ ), therefore, they obey all the properties of a field.

We will denote complex numbers by  $z = x + iy$  with  $x, y \in \mathbb{R}$ , and refer the real part as  $\Re(z) = \text{Re}(z) = x$  and imaginary part as  $\Im(z) = \text{Im}(z) = y$ . Complex numbers can also be defined as an ordered pair  $z = (x, y)$  which is interpreted as points in the complex plane.  $(x, 0)$  are points on the real axis while  $(0, y)$  are points in the imaginary axis.



We add and multiply complex numbers in the usual way:

$$\begin{aligned} z_1 + z_2 &= (x_1 + iy_1) + (x_2 + iy_2) & z_1 z_2 &= (x_1 + iy_1)(x_2 + iy_2) \\ &= (x_1 + x_2) + i(y_1 + y_2) & &= (x_1 x_2 - y_1 y_2) + i(x_1 y_2 + x_2 y_1) \end{aligned}$$

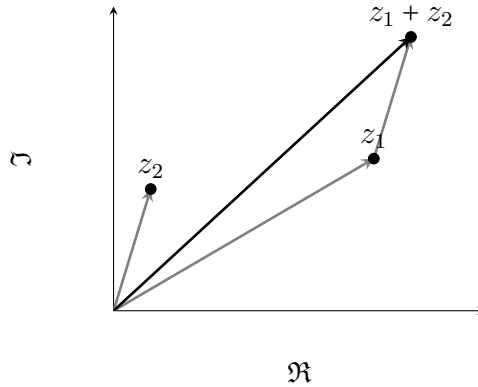
$\forall z \in \mathbb{C}$ , there is an unique additive inverse  $(-z)$  and  $\forall z \in \mathbb{C} \setminus \{0\}$ , there is an unique

multiplicative inverse ( $z^{-1}$ ) such that

$$\begin{aligned}
 z + (-z) &= 0 & zz^{-1} &= 1 \\
 \implies -z &= -x - iy & \implies (x_1x_2 - y_1y_2) &= 1 \wedge (x_1y_2 + x_2y_1) = 0 \\
 & & \implies z^{-1} &= \frac{x_1}{x_1^2 + y_1^2} - i \frac{y_1}{x_1^2 + y_1^2}
 \end{aligned}$$

The existence and uniqueness of the inverses can be easily proven.

The addition of complex numbers may also be interpreted as akin to vector addition.



Likewise, this naturally extends to the definition of a modulus of a complex number.

### Definition 10.1.1: Modulus

*The absolute value of a real number:  $|z| = \sqrt{x^2 + y^2}$*

It is obvious why the definition is not  $|z| = \sqrt{x^2 + (iy)^2}$  as problems arise when  $x = y$ . The modulus is the distance of  $z$  from  $(0, 0)$ .

## 10.2 Triangle Inequality

It is not analysis without a section dedicated to the triangle inequality.

### Theorem 10.2.1: Triangle Inequality

$$\forall z_1, z_2 \in \mathbb{C} [|z_1 + z_2| \leq |z_1| + |z_2|]$$

From the theorem, we can derive a similar inequality:

$$|z_1| = |z_1 + z_2 - z_2| \leq |z_1 + z_2| + |-z_2| \implies |z_1| - |z_2| \leq |z_1 + z_2|$$

An important property of polynomials is observed when theorem 10.2.1 is applied to polynomials.

### Corollary 10.2.1.1:

Consider the polynomial  $P(z)$  where  $a_n \in \mathbb{C}$ ,  $n \in \mathbb{N}$ ,  $a_0 \neq 0$ , and  $z \in \mathbb{C}$ .

$$P(z) = a_0 + a_1 z + a_2 z^2 + \dots + a_n z^n$$

Then  $\forall z, \exists R \in \mathbb{R}_{>0}, |z| < R$  such that

$$\left| \frac{1}{P(z)} \right| < \frac{2}{|a_n| R^n}$$

*Proof:* Consider

$$w = \frac{P(z)}{z^n} - a_n = \frac{a_0}{z^n} + \frac{a_1}{z^{n-1}} + \dots + \frac{a_{n-1}}{z} \quad z \neq 0$$

$$\implies w z^n = a_0 + a_1 z + \dots + a_{n-1} z^{n-1}$$

$$\implies |w| |z|^n \leq |a_0| + |a_1| |z| + \dots + |a_{n-1}| |z|^{n-1}$$

$$\implies |w| \leq \frac{|a_0|}{|z|^n} + \frac{|a_1|}{|z|^{n-1}} + \dots + \frac{|a_{n-1}|}{|z|}$$

$$\implies |w| < n \frac{|a_n|}{2n} = \frac{|a_n|}{2} \quad \exists \text{ sufficiently large } R < |z| \text{ s.t.}$$

$$\forall m, 0 \leq m \leq n-1, \frac{|a_m|}{|z|^{n-m}} < \frac{|a_n|}{2n}$$

$$\implies |a_n + w| \geq |a_n| - |w| > \frac{|a_n|}{2} \quad R < |z|$$

$$\implies |P_n(z)| = |a_n + w| |z|^n > \frac{|a_n|}{2} |z|^n > \frac{|a_n|}{2} R^n \quad R < |z|$$

$$\implies \left| \frac{1}{P(z)} \right| < \frac{2}{|a_n| R^n}$$

□

This tells us that if  $z$  is a solution to a polynomial  $P(z)$ , then the reciprocal of the polynomial  $1/P(z)$  is bounded above by  $R = |z|$ . (i.e. It is bounded by a circle of radius  $|z|$ .)

## 10.3 Polar and Exponential Form

### Definition 10.3.1: Argument of $z$

Consider any  $z \in \mathbb{C}$  where  $z \neq 0$ . Let  $\theta$  be the angle in radians between  $z$  and the real axis. Then  $\forall n \in \mathbb{N}$ ,  $0 \leq \theta < 2\pi$ , the argument of  $z$ :

$$\arg(z) = \theta + 2n\pi$$

We know  $\forall n \in \mathbb{N}, \theta + 2\pi n = \theta$ . This leads us to the definition of the principal argument of  $z$ .

**Definition 10.3.2: Principal Argument of  $z$**

*Consider any  $z \in \mathbb{C}$  where  $z \neq 0$ . Let  $\theta$  be the angle in radians between  $z$  and the real axis. Then for  $0 \leq \theta < 2\pi$ , the principal argument of  $z$ :*

$$\text{Arg}(z) = \theta$$

It is clear that  $\arg(z) = \text{Arg}(z) + 2n\pi$ .

**Definition 10.3.3: Polar Form of  $z$**

*Consider  $z \in \mathbb{C}$ . Let  $r = |z|$ , and  $\theta = \arg(z)$ . Then  $\forall z \in \mathbb{C}, z \neq 0$ :*

$$z = x + iy = r(\cos(\theta) + i\sin(\theta))$$

Notice that all three definitions require that  $z \neq 0$  as  $\theta$  is undefined at  $z = 0$ .

**Theorem 10.3.1: Euler's Formula**

$$e^{i\theta} = \cos(\theta) + i\sin(\theta)$$

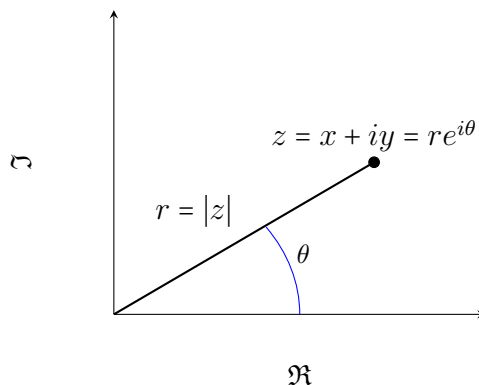
Combining definition 10.3.3 with theorem 10.3.1, we obtain the Exponential Form of  $z$ :

**Definition 10.3.4: Exponential Form of  $z$**

*Consider any  $z \in \mathbb{C}$ , and let  $r = |z|$  and  $\theta = \arg(z)$ . Then the exponential form of  $z$ :*

$$z = re^{i\theta}$$

Note:  $\theta = \tan^{-1}(y/x)$  and  $r = \sqrt{x^2 + y^2}$ .





### 10.3.1 Properties of Polar Form

### 10.3.2 Properties of Exponential Form

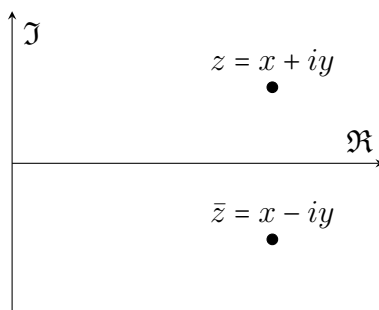
## 10.4 Complex Conjugates

### Definition 10.4.1: Complex Conjugate

The complex conjugate of  $z \in \mathbb{C}$  is denoted  $\bar{z}$ .

$$\bar{z} = x - iy = r(\cos(\theta) - i \sin(\theta)) = re^{-i\theta}$$

Graphically, it is the reflection of  $z$  across the real axis.



It is then easy to see

$$\operatorname{Re}(z) = \frac{z + \bar{z}}{2} \qquad \operatorname{Im}(z) = \frac{z - \bar{z}}{2i} \qquad |z|^2 = z\bar{z}$$

As  $\operatorname{Re}(z) = x = r \cos(\theta)$  and  $\operatorname{Im}(z) = y = r \sin(\theta)$  and using definition 10.3.4, we can obtain the complex forms of sine and cosine:

$$\cos(\theta) = \frac{e^{i\theta} + e^{-i\theta}}{2} \qquad \sin(\theta) = \frac{e^{i\theta} - e^{-i\theta}}{2i}$$

## 10.5 Operations as Transformations



# Chapter 11

## Conformal Mapping



## Part V

# Ordinary Differential Equations



# **Part VI**

## **Nonlinear Dynamics**





## Part VII

# Partial Differential Equations

## Calculus of Variations

# Part VIII

## Integral Equations



# Part IX

## Linear Algebra



# Chapter 12

## Markov Chains





# Part X

## Tensors



# Part XI

## Riemann Geometry



# Part XII

## Abstract Algebra



# Chapter 13

## Groups





# Chapter 14

## Rings

### 14.1 Ideals



# Chapter 15

## Integral Domains



# Chapter 16

## GCD Domains



## Chapter 17

# Unique Factorization Domains





## Chapter 18

# Principal Ideal Domains



# Chapter 19

## Fields



# Part XIII

## Galois Theory

## Lie Algebra

**Part XIV**

**C-Star Algebra**





# **Part XV**

## **Set Theory**



**Part XVI**

**Model Theory**



# Part XVII

## Statistics



# **Part XVIII**

## **Tips and Tricks**





# Chapter 20

## Integration Techniques

### 20.1 DI Method (Integration Table)

### 20.2 Feynman Integration



# Part XIX

## Index



# **Part XX**

## **Bibliography**



# Bibliography

- [1] Kenneth A. Ross. *Elementary Analysis*. Springer, 2 edition, 2013.
- [2] James Ward Brown and Ruel V. Churchill. *Complex Variables and Applications*. McGraw-Hill Education, 9 edition, 2014.