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# Chapter 1: Topological Manifolds

## Topological Manifolds

The study of differential geometry begins with tens of pages of definitions.

### Definition 1.1: Topological Manifold

Let  $M$  be a topological space.  $M$  is a topological manifold of dimension  $m$  if it is Hausdorff, second-countable, and locally homeomorphic to  $\mathbb{R}^n$ .

### Definition 1.2: Local homeomorphism

$M$  locally homeomorphic to  $\mathbb{R}^n$  if every point  $x \in M$  an open set  $U$ , equipped with a homeomorphism which sends points in  $U$  into an open subset of  $\mathbb{R}^n$ .

$$\phi : U \rightarrow \phi(U)$$

The tuple  $(U, \phi)$  is called a coordinate chart.

### Definition 1.3: More on coordinate charts

- A coordinate chart  $(U, \phi)$  is centered at  $p \in M$  if  $p \in U$  and  $\phi(p) = 0 \in \mathbb{R}^n$ .
- We call  $U$  the coordinate domain, and
- we call  $\phi$  the coordinate map.
- If the choice of  $(U, \phi)$  is unambiguous, then the local coordinates of  $p$  are simply the coordinates of  $\phi(p)$  in  $\mathbb{R}^n$ , and
- we sometimes also denote  $\phi(U)$  by  $\hat{U}$  if it is unambiguous to do so.
- If  $\hat{U}$  is an open ball/cube, then  $U$  is called a coordinate ball/cube.

The central theme of point-set topology (or even metric topology) is that of passing a topological argument to the basis or to a neighbourhood. Manifolds in particular have a nice basis.

### Proposition 1.1: Basis of precompact coordinate balls

Every topological manifold has a countable basis of precompact coordinate balls.

### Proposition 1.2: Additional facts about topological manifolds

If  $M$  is a topological manifold,

- $M$  is locally compact. (Lee, Proposition 1.12)
- $M$  is paracompact, and every open cover has a refinement that is another countably locally finite open cover whose elements are chosen from an arbitrary (but fixed) basis of  $M$ . (Lee, Theorem 1.15)
- $M$  is locally-path connected.
- $M$  is connected iff it is path-connected.
- $M$  is metrizable. (Munkres Chapter 6)

## Smooth Manifolds

We wish to perform calculus on manifolds.

### Definition 2.1: Smooth function $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$

Let  $F : \mathbb{R}^n \rightarrow \mathbb{R}^m$ , replacing  $\mathbb{R}^n$  and  $\mathbb{R}^m$  with open subsets if necessary.  $F$  is smooth if its (scalar-valued) component functions has continuous partial derivatives of all orders. The set of smooth functions from  $\mathbb{R}^n$  to  $\mathbb{R}^m$  is sometimes denoted by  $C^\infty(\mathbb{R}^n, \mathbb{R}^m)$ . If  $m = 1$ , we sometimes write  $C^\infty(\mathbb{R}^n)$ , similar to a test function on the Schwartz Space.

### Definition 2.2: Transition map from $\phi$ to $\psi$

Let  $(U, \phi)$  and  $(V, \psi)$  be coordinate charts on  $M$ . The composite function (whenever  $U \cap V \neq \emptyset$ )

$$\psi \circ \phi^{-1} : \phi(U \cap V) \rightarrow \psi(U \cap V)$$

is called the transition map. Notice  $\psi \circ \phi^{-1}$  is by definition a homeomorphism.

### Definition 2.3: Smoothly compatible

Two coordinate charts on  $M$ ,  $(U, \phi)$  and  $(V, \psi)$  are called smoothly compatible if either their domains are disjoint, or their transition map is a diffeomorphism on  $\mathbb{R}^m$ .

### Definition 2.4: Smooth atlas

An atlas  $\mathcal{A}$  of  $M$  is a collection of charts  $\{(U_\alpha, \phi_\alpha)\}$  whose collection of coordinate domains  $\{U_\alpha\}$  for an open cover of  $M$ .

It is called a smooth atlas if any two charts in the atlas are pairwise smoothly compatible.

### Definition 2.5: Smooth manifold

A smooth atlas  $\mathcal{A}$  on  $M$  is maximal if it is not contained (properly) in any other smooth atlas as a subset. In other words, if  $(U', \phi')$  is a chart on  $M$  that is smoothly compatible with all elements in  $\mathcal{A}$ , then  $(U', \phi') \in \mathcal{A}$  already.

This smooth atlas is often very large, it includes all translations of charts, dilations, and composition with diffeomorphisms in  $\mathbb{R}^m$ , restrictions onto open subsets, etc. A maximal smooth atlas is sometimes called a complete atlas, or a smooth manifold structure.

A smooth manifold is the tuple  $(M, \mathcal{A})$ , where  $\mathcal{A}$  is some smooth atlas. It can happen if  $M$  is originally a topological manifold with a huge number of charts, some of which are smoothly compatible with others, that  $\mathcal{A}$  is a strict subset, and both  $\mathcal{A}_1$  and  $\mathcal{A}_2$  are maximal smooth atlases on  $M$ , but  $\mathcal{A}_1 \neq \mathcal{A}_2$ . We often omit  $\mathcal{A}$  and write  $M$  if the smooth atlas is understood or not of importance.

### Definition 2.6: Smooth coordinate terminologies

Let  $(M, \mathcal{A})$  be a smooth manifold.

- Any coordinate chart  $(U, \phi) \in \mathcal{A}$  is called a smooth chart, similar to definition 1.3

- We call  $U$  the *smooth coordinate domain* or *smooth coordinate neighbourhood* of any  $p \in U$ , and
- we call  $\phi$  the *smooth coordinate map*.
- The terms *smooth coordinate ball* and *smooth coordinate cube* are used similarly.
- A set  $B \subseteq M$  is a *regular coordinate ball* if its image is a smooth coordinate ball centered at the origin; and the closure of this ball in  $\mathbb{R}^m$  is a subset of the image of another smooth coordinate ball, centered at the origin.

**Definition 2.7: Standard smooth structure on  $\mathbb{R}^n$**

The maximal smooth atlas containing  $(\mathbb{R}^n, \text{id}_{\mathbb{R}^n})$  is called the *standard smooth structure on  $\mathbb{R}^n$* .

Manifolds with boundary are not as important as regular manifolds for now, but they are worth mentioning.

**Definition 2.8: Closed n-dimensional upper half-plane  $\mathbb{H}^n \subseteq \mathbb{R}^n$**

We define the following symbols for the upper half plane.

- $\mathbb{H}^n = \left\{ x \in \mathbb{R}^n, x^n \geq 0 \right\},$
- $\text{Int } \mathbb{H}^n = \left\{ x \in \mathbb{R}^n, x^n > 0 \right\},$
- $\partial \mathbb{H}^n = \left\{ x \in \mathbb{R}^n, x^n = 0 \right\}$

**Definition 2.9: Manifolds with boundary**

A topological space  $M$  is called a manifold with boundary if it is Hausdorff, second-countable, and locally homeomorphic to an open subset of  $\mathbb{H}^n$  (endowed with the subspace topology from  $\mathbb{R}^n$ ).

A chart  $(U, \phi)$  is an *interior chart* if its coordinate image is disjoint from the 'boundary' of the upper-half plane. This means  $\phi(U) \cap \partial \mathbb{H}^n = \emptyset$ . Similarly,  $(V, \psi)$  is a *boundary chart* if its range contains a point in  $\partial \mathbb{H}^n$ ; so  $\psi(V) \cap \partial \mathbb{H}^n \neq \emptyset$ .

Similar to definition 1.3 and definition 2.6, we use the terms *coordinate half-ball*, *coordinate half-cube*, *regular coordinate half-ball*.

Let  $p \in M$ , it is called an *interior point of  $M$*  (not to be confused with the topological interior) if it is in the domain of some interior chart, and  $p$  is called a *boundary point of  $M$*  if there exists a boundary chart that sends  $p$  into  $\partial \mathbb{H}^n$ . The set of interior points and boundary points of  $M$  will be denoted by  $\text{Int } M$  and  $\partial M$ .

**Example 2.1: Sphere as a topological manifold**

The  $n$ -sphere as a topological manifold. Define

$$S^n = \left\{ x \in \mathbb{R}^{n+1}, |x| = 1 \right\}$$

We claim that  $\{U_i^\pm\}_{i=1}^{n+1}$  form an open cover, where

$$U_i^+ = \left\{ x \in S^n, x^i > 0 \right\} \quad U_i^- = \left\{ x \in S^n, x^i < 0 \right\}$$

Each  $U_i^\pm$  is the inverse image of  $\pi_i^{-1}((0, +\infty)) \cap S^n$  or  $\pi_i^{-1}((0, -\infty)) \cap S^n$ , hence open. For every  $x \in S^n$ , there exists at least some  $1 \leq j \leq n+1$  that makes the  $j$ -th coordinate of  $x$ ,  $x^j \neq 0$ . So

$$S^n = \bigcup_i U_i^\pm$$

Denote the unit ball  $\left\{ x \in \mathbb{R}^n, |x| < 1 \right\}$  in  $\mathbb{R}^n$  by  $\mathbb{B}^n$ .

## Chapter 2: Smooth Maps



## Smooth Maps

**Definition 1.1: Smooth functions**  $C^\infty(M, \mathbb{R}^k)$ 

Let  $F : M \rightarrow \mathbb{R}^k$  be a vector-valued function on a smooth manifold  $M$ . We say  $F$  is a smooth function if for every  $p \in M$ , there exists a smooth chart  $p \in (U, \phi)$  such that the *coordinate representation of  $F$  at  $p$ , with respect to  $(U, \phi)$*  is a smooth function from  $\mathbb{R}^m$  to  $\mathbb{R}^k$ , denoted by  $\hat{F}$  (in the sense of Definition 2.1).

$$\hat{F} = F \circ \phi^{-1} : \phi(U) \rightarrow \mathbb{R}^k \in C^\infty(\phi(U), \mathbb{R}^k)$$

if  $k = 1$ , then we denote the space of *test functions* on  $M$  by  $C^\infty(M) = C^\infty(M, \mathbb{R})$

**Definition 1.2: Smooth maps between manifolds**  $C^\infty(N, M)$ 

Let  $F : N \rightarrow M$  be a map between smooth manifolds  $N$  and  $M$  (note we switched the order).  $F$  is a smooth map if at every  $p \in M$ , there exists

- a chart in the smooth atlas of  $N$  (the domain),  $p \in (U, \phi)$ ,
- another chart in the smooth atlas of  $M$  (the range),  $F(U) \subseteq (V, \psi)$ ,
- such that, the *coordinate representation of  $F$  at  $p$  with respect to  $(U, \phi)$ , and  $(V, \psi)$*  is a smooth function from  $\mathbb{R}^n$  to  $\mathbb{R}^m$ , also denoted by  $\hat{F}$ .

$$\hat{F} = \psi \circ F \circ \phi^{-1} : \phi(U) \rightarrow \psi(V) \in C^\infty(\mathbb{R}^n, \mathbb{R}^m) \quad (1)$$

The following propositions summarizes common operations on smooth maps, a few sources of them.

**Proposition 1.1: Smooth maps are continuous**

If  $F : N \rightarrow M$  is a smooth map, then  $F$  is continuous with respect to the topologies on  $N$  and  $M$ .

*Proof.* Let  $p \in N$  be fixed, because  $F$  is smooth this induces two smooth charts, one in the domain and another in the range; as in definition 1.2.  $F(p)$  is a point in  $M$ . From eq. (1),  $\hat{F}|_{\phi(U)}$  is a smooth hence continuous function. Since  $\phi : U \mapsto \phi(U)$  and  $\psi : V \mapsto \psi(V)$  are homeomorphisms,

$$F|_U = \underbrace{\psi^{-1}}_{\text{continuous}} \circ \underbrace{\hat{F}|_{\phi(U)}}_{\text{smooth}} \circ \underbrace{\phi}_{\text{continuous}} \quad \text{is continuous on } U$$

Let the point  $p$  range through all the points in  $N$ , so  $F$  is continuous at every  $p$ , hence on  $N$ . ■

**Proposition 1.2: Characterizations of Smooth Maps in  $C^\infty(N, M)$** 

Let  $N$  and  $M$  be smooth manifolds, and  $F : N \rightarrow M$ .  $F$  is a smooth map iff

- For every  $p \in N$ , there exists smooth charts  $p \in (U, \phi)$  and  $F(p) \in (V, \psi)$  such that  $U \cap F^{-1}(V)$  is an open set in  $N$ , and the composite map (the coordinate representation)

$$\psi \circ F \circ \phi^{-1}|_{(U \cap F^{-1}(V))} : \phi(U \cap F^{-1}(V)) \rightarrow \psi(V) \quad \text{is smooth}$$

- $F$  is continuous and there exist smooth atlases  $\{(U_\alpha, \phi_\alpha)\} \subseteq \mathcal{A}_N$ , and  $\{(V_\beta, \psi_\beta)\} \subseteq \mathcal{A}_M$  such that the coordinate representation

$$\psi_\beta \circ F \circ \phi_\alpha^{-1} : \phi_\alpha(U_\alpha \cap F^{-1}(V_\beta)) \rightarrow \psi_\beta(V_\beta) \quad \text{is smooth}$$

whenever it makes sense.

- the restriction of  $F$  onto any arbitrary open set  $U$ ,  $F|_U : U \mapsto M$  is smooth (in the sense of open submanifold).

*Proof.* By Proposition 1.1, and the fact that complete atlases are closed under restrictions onto open sets, it is clear that the original definition implies the two. The first definition also clearly implies the original definition, as we can restrict

$$(U, \phi) \mapsto \left( U \cap F^{-1}(V), \phi|_{(U \cap F^{-1}(V))} \right)$$

since  $U \cap F^{-1}(V)$  is open in the domain manifold.

The second definition implies the original one as well, since the smooth atlases are taken from the maximal atlas, we can pass the argument to any smoothly-compatible chart. Atlases must cover both the domain and the range, and coordinate transitions between smoothly compatible charts are diffeomorphisms. If  $F$  is smooth on a subcollection of those charts, meaning

$$\psi_\beta \circ F \circ \phi_\alpha^{-1} \in C^\infty(\phi_\alpha(U_\alpha) \cap F^{-1}(V_\beta), \psi_\beta(V_\beta))$$

it is smooth with respect to every pair of (smooth) charts in the two atlases  $\mathcal{A}_N$ ,  $\mathcal{A}_M$ , as a composition of smooth maps:

$$\underbrace{\psi \circ \psi^{-1} \circ \psi_\beta \circ F}_{\text{smooth}} \circ \underbrace{\phi_\alpha^{-1} \circ \phi \circ \phi^{-1}}_{\text{smooth}}$$

where we can restrict  $\phi_\alpha \mapsto \phi_\alpha|_{(U_\alpha \cap F^{-1}(V_\beta))}$  by continuity of  $F$ .

I will prove the third and last equivalence later. ■

### Proposition 1.3: Sources of smooth maps

Let  $N$ ,  $M$ ,  $P$  be smooth manifolds, then

- Every constant map is smooth,
- The identity map  $\text{id}_M : M \rightarrow M$  is smooth,
- The inclusion map  $\iota : W \rightarrow M$  is smooth, where  $W$  is an open submanifold of  $M$ .
- The composition of smooth maps is again a smooth map: if  $F \in C^\infty(N, M)$  and  $G \in C^\infty(M, P)$ , then  $(G \circ F) \in C^\infty(N, P)$

## Diffeomorphisms

### Definition 2.1: Diffeomorphism between Manifolds $\mathcal{D}(N, M)$

Let  $N$  and  $M$  be smooth manifolds,  $F : N \rightarrow M$  is a diffeomorphism if it is a smooth bijective map with a smooth inverse. We denote the space of diffeomorphisms from  $N$  to  $M$  by  $\mathcal{D}(N, M)$ .

### Proposition 2.1: Properties of Manifold Diffeomorphisms

Let  $N$ ,  $M$  and  $P$  be smooth manifolds, then

- The composition of diffeomorphisms is again a diffeomorphism, that is, if  $F \in \mathcal{D}(N, M)$  and  $G \in \mathcal{D}(M, P)$ , then  $(G \circ F) \in \mathcal{D}(N, P)$ .
- The open-manifold restriction of a diffeomorphism onto its image is again a diffeomorphism,

- Every diffeomorphism is a homeomorphism and an open map.

*Proof.* Trivial. ■

## Partitions of Unity

See Folland Chapters 4 and 8. Including Urysohn's Lemma, Tietze's Extension Theorem, the usual construction of  $C_c^\infty$  bump functions.

## Chapter 3: Tangent Spaces

## Algebra of Germs on $C^\infty(N)$

The tangent space is a powerful concept that acts almost like the dual in distribution theory.

### Definition 1.1: Algebra of Germs at $p$ : $C_p^\infty(N)$

Let  $N$  be a smooth manifold and  $p \in N$ . We define an equivalence relation on the space of test functions on  $N$ ,  $C^\infty(N)$ . If  $f, g \in C^\infty(N)$ , we write  $f \sim g$  if  $f = g$  for some open neighbourhood about  $p$ . We denote this equivalence class by  $C_p^\infty(N)$ , and it is clear  $C^\infty(N)$  is closed under pointwise multiplication by the product rule, and form an algebra; so  $C_p^\infty(N)$  is an algebra too.

## Tangent spaces of manifolds

### Definition 2.1: Vector space of derivations at $p$ : $T_p N$

Let  $\nu : C_p^\infty(N) \rightarrow \mathbb{R}$  be a linear functional on the vector space of germs at  $p$ . It is called a derivation at  $p$  if it satisfies the product rule, if  $f, g \in C_p^\infty(N)$ ,

$$\nu(fg) = g(p)\nu(f) + f(p)\nu(g)$$

then we say

- $\nu$  is a tangent vector at  $p$ ,
- $\nu \in T_p N$ ,
- $\nu$  is an element of the *tangent space* at  $p$ .
- $\nu$  is a derivation on  $N$  at  $p$ .

### Proposition 2.1: Properties of derivations at $p$

Let  $N$  be a smooth manifold and  $p \in N$ .

- If  $f \in C_p^\infty$  is constant in some neighbourhood of  $p$ , then  $\nu(f) = 0$  for every  $\nu \in T_p N$ ,
- If  $f(p) = g(p) = 0$ , then  $\nu(fg) = 0$  for tangent vector  $\nu$  at  $p$ .

## Tangent spaces of $\mathbb{R}^n$

### Proposition 3.1: Basis of $T_p \mathbb{R}^n$

Let  $\mathbb{R}^n$  be equipped with the standard smooth structure as in Definition 2.7. The vector space of derivations at  $p \in \mathbb{R}^n$  are spanned by the  $n$  partial derivatives at  $p$

$$\left. \frac{\partial}{\partial x^j} \right|_p : f \mapsto \left. \frac{\partial}{\partial x^j} f(x) \right|_p, \quad 1 \leq j \leq n, f \in C^\infty(\mathbb{R}^n)$$

Moreover, the  $n$  vectors form a basis, and  $\dim T_p \mathbb{R}^n = n$ .

### Definition 3.1: Standard Basis of $T_p \mathbb{R}^n$

The standard basis for the tangent space at  $p \in \mathbb{R}^n$  is the  $n$  partial derivatives at  $p$ .

$$T_p \mathbb{R}^n = \left\{ \frac{\partial}{\partial x^1} \Big|_p, \dots, \frac{\partial}{\partial x^n} \Big|_p \right\} \quad (2)$$

**Definition 3.2: Coordinate functions  $x^j$  on  $\mathbb{R}^n$**

Let  $x^1, \dots, x^n$  be the standard coordinates on  $\mathbb{R}^n$ . If  $1 \leq j \leq n$ ,  $x^j$  is a function (also represented by the same symbol as the standard coordinate) from  $\mathbb{R}^n$  to  $\mathbb{R}$ , which maps each  $p = (p^1, \dots, p^j, \dots, p^n)$  to its  $j$ -th coordinate  $p \mapsto p^j$ .

This map is linear, hence smooth, has the matrix representation of  $\mathcal{M}\{x^j\} = (\delta_{jk})_{1,k} \in \mathbb{R}^{1 \times n}$  where  $\delta_{jk}$  denotes the discrete mass at  $j$ .

Furthermore, the coordinate functions behave like the dual basis for the derivations  $\partial/\partial x^j \Big|_p$  at  $p$

$$\frac{\partial}{\partial x^j} \Big|_p (x^k) = \delta_{jk}$$

If  $\nu \in T_p \mathbb{R}^n$ , and has the basis representation

$$\nu = \sum_j \nu^j \frac{\partial}{\partial x^j} \Big|_p = \nu^j \frac{\partial}{\partial x^j} \Big|_p$$

then

$$\nu = \sum_j \nu(x^j) \frac{\partial}{\partial x^j} \Big|_p = \nu(x^j) \frac{\partial}{\partial x^j} \Big|_p \quad (3)$$

**Differential of a smooth map  $F \in C^\infty(N, M)$**

**Definition 4.1: Differential of a smooth map  $dF_p : T_p N \rightarrow T_{F(p)} M$**

Let  $F \in C^\infty(N, M)$ ,  $p \in N$  and  $\nu \in T_p N$  be a tangent vector at  $p$ . The differential of a smooth map is a linear map that sends tangent vectors in  $T_p N$  to tangent vectors in  $T_{F(p)} M$ . If  $f \in C^\infty(M)$  is a test function on  $M$ , then  $f \circ F$  is a test function on  $N$ , and

$$dF_p(\nu)(f) = \nu \left( \underbrace{f \circ F}_{C^\infty(N)} \right)$$

We state the following without proof, as the proof is tedious. It simply involves unboxing the definition of the differential  $dF_p : T_p N \rightarrow T_p M$ , and projecting onto the coordinates.

**Proposition 4.1: Properties of the differential**

Let  $N$ ,  $M$  and  $P$  be smooth manifolds, if  $F \in C^\infty(N, M)$ ,  $G \in C^\infty(M, P)$  then

- $dF_p$  is a linear map between  $T_p$  and  $T_{F(p)} N$ ,
- $d(G \circ F)_p = dG_{F(p)} \circ dF_p$

- $d(\text{id}_N)_p = \text{id}_{T_p N}$ ,
- if  $F \in \mathcal{D}(N, M)$ , then  $dF_p$  is a linear isomorphism between  $T_p N$  and  $T_{F(p)} M$ , and

$$(dF_p)^{-1} = d(F^{-1})_{F(p)}$$

**Proposition 4.2: Matrix representation of the differential of  $F : N \rightarrow M$**

Let  $F \in C^\infty(N, M)$ , and  $p \in N$  induces two charts  $p \in (U, \phi)$  and  $F(p) \in (V, \psi)$ . The matrix representation of the differential at  $p$ ,  $dF_p : T_p N \rightarrow T_{F(p)} M$  is nothing but the Jacobian matrix of size  $m \times n$  of the coordinate representation at  $p$ .

$$\mathcal{M}\{dF_p\} = \begin{bmatrix} \left. \frac{\partial \hat{F}^1}{\partial x^1} \right|_{\phi(p)} & \left. \frac{\partial \hat{F}^1}{\partial x^2} \right|_{\phi(p)} & \cdots & \cdots & \left. \frac{\partial \hat{F}^1}{\partial x^n} \right|_{\phi(p)} \\ \left. \frac{\partial \hat{F}^2}{\partial x^1} \right|_{\phi(p)} & \left. \frac{\partial \hat{F}^2}{\partial x^2} \right|_{\phi(p)} & \cdots & \cdots & \left. \frac{\partial \hat{F}^2}{\partial x^n} \right|_{\phi(p)} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \left. \frac{\partial \hat{F}^m}{\partial x^1} \right|_{\phi(p)} & \left. \frac{\partial \hat{F}^m}{\partial x^2} \right|_{\phi(p)} & \cdots & \cdots & \left. \frac{\partial \hat{F}^m}{\partial x^n} \right|_{\phi(p)} \end{bmatrix} \quad (4)$$

Alternately, if we write  $\hat{p} = \phi(p)$  as the  $\mathbb{R}^m$  coordinates at  $p$ , then

$$\mathcal{M}\{dF_p\} = \begin{bmatrix} \left. \frac{\partial \hat{F}^1}{\partial x^1} \right|_{\hat{p}} & \left. \frac{\partial \hat{F}^1}{\partial x^2} \right|_{\hat{p}} & \cdots & \cdots & \left. \frac{\partial \hat{F}^1}{\partial x^n} \right|_{\hat{p}} \\ \left. \frac{\partial \hat{F}^2}{\partial x^1} \right|_{\hat{p}} & \left. \frac{\partial \hat{F}^2}{\partial x^2} \right|_{\hat{p}} & \cdots & \cdots & \left. \frac{\partial \hat{F}^2}{\partial x^n} \right|_{\hat{p}} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \left. \frac{\partial \hat{F}^m}{\partial x^1} \right|_{\hat{p}} & \left. \frac{\partial \hat{F}^m}{\partial x^2} \right|_{\hat{p}} & \cdots & \cdots & \left. \frac{\partial \hat{F}^m}{\partial x^n} \right|_{\hat{p}} \end{bmatrix} \quad (5)$$

**Differential of a smooth map  $F \in C^\infty(\mathbb{R}^n, \mathbb{R}^m)$**

An important application of this is the following. We begin with the  $\mathbb{R}^m \rightarrow \mathbb{R}^n$  case. We will see that if  $p$  and  $F(p)$  are represented by another pair of coordinate charts (smoothly compatible with the previous pair), then the rank of  $dF_p$  does not change. So the rank of the differential is an invariant of the choice of coordinate chart.

**Definition 5.1: Matrix representation of the differential of  $F : \mathbb{R}^m \rightarrow \mathbb{R}^n$**

Let  $F \in C^\infty(\mathbb{R}^m, \mathbb{R}^n)$ , and  $p \in \mathbb{R}^m$  induces two charts  $p \in (U, \text{id}_{\mathbb{R}^m})$  and  $F(p) \in (V, \text{id}_{\mathbb{R}^n})$ , where  $U \subseteq \mathbb{R}^m$  and  $V \subseteq \mathbb{R}^n$ . The matrix representation of the differential at  $p$ ,  $dF_p : T_p \mathbb{R}^m \rightarrow T_{F(p)} \mathbb{R}^n$  is nothing but the Jacobian matrix of  $F$  at  $p$ .

$$\mathcal{M}\{dF_p\} = DF(p) = \begin{bmatrix} \left. \frac{\partial F^1}{\partial x^1} \right|_p & \left. \frac{\partial F^1}{\partial x^2} \right|_p & \cdots & \cdots & \left. \frac{\partial F^1}{\partial x^m} \right|_p \\ \left. \frac{\partial F^2}{\partial x^1} \right|_p & \left. \frac{\partial F^2}{\partial x^2} \right|_p & \cdots & \cdots & \left. \frac{\partial F^2}{\partial x^m} \right|_p \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \left. \frac{\partial F^n}{\partial x^1} \right|_p & \left. \frac{\partial F^n}{\partial x^2} \right|_p & \cdots & \cdots & \left. \frac{\partial F^n}{\partial x^m} \right|_p \end{bmatrix} \quad (6)$$

## Change of Coordinates Matrix

We will go through the section on the Change of Coordinates, and how different coordinate charts change the representation of a derivation at  $p \in M$ , where  $M$  is some smooth manifold.

### Definition 6.1: Standard basis of $T_p N$

From proposition 2.1, since  $\phi^{-1}$  is a diffeomorphism,  $d(\phi^{-1}|_{\phi(p)}) : T_{\phi(p)}\mathbb{R}^n \rightarrow T_p N$  is a linear isomorphism. Hence  $T_p N$  is a  $n$ -dimensional vector space, and the standard basis vectors of  $T_p\mathbb{R}^n$  are denoted by

$$\left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \dots, \left. \frac{\partial}{\partial x^n} \right|_p \right\} \quad (7)$$

where each basis vector  $\left. \frac{\partial}{\partial x^j} \right|_p \triangleq d(\phi^{-1}|_{\phi(p)}) \left( \left. \frac{\partial}{\partial x^j} \right|_{\phi(p)} \right)$  is the push-forward derivation (through  $\phi^{-1}$ ) of the  $j$ -th standard basis vector in  $T_{\phi(p)}N$ .

### Proposition 6.1: Differential of $\psi \circ \phi^{-1} : M \rightarrow M$

Let  $M$  be a smooth manifold, and fix  $p \in M$ . If  $\nu \in T_p M$  is given with respect to the bases

$$\left\{ \left. \frac{\partial}{\partial x^1} \right|_p, \dots, \left. \frac{\partial}{\partial x^m} \right|_p \right\} \quad \text{and} \quad \left\{ \left. \frac{\partial}{\partial y^1} \right|_p, \dots, \left. \frac{\partial}{\partial y^m} \right|_p \right\}$$

Defined by

$$\left. \frac{\partial}{\partial x^j} \right|_p \triangleq d(\phi^{-1}|_{\phi(p)}) \left( \left. \frac{\partial}{\partial x^j} \right|_{\phi(p)} \right) \quad \text{and} \quad \left. \frac{\partial}{\partial y^j} \right|_p \triangleq d(\psi^{-1}|_{\psi(p)}) \left( \left. \frac{\partial}{\partial y^j} \right|_{\psi(p)} \right)$$

and we write  $\nu$  in terms of the first basis

$$\nu = \nu^j \left. \frac{\partial}{\partial x^j} \right|_p = \sum_{j=1}^m \nu^j \left. \frac{\partial}{\partial x^j} \right|_p$$

and the second basis

$$\nu = \nu^j \left. \frac{\partial y^k}{\partial x^j} \right|_{\phi(p)} \left. \frac{\partial}{\partial y^k} \right|_p = \sum_{k=1}^m \sum_{j=1}^m \nu^j \left. \frac{\partial y^k}{\partial x^j} \right|_{\phi(p)} \left. \frac{\partial}{\partial y^k} \right|_p$$



If  $f \in C^\infty(M)$ , then

$$\nu(f) = \nu^j \frac{\partial}{\partial x^j} \Big|_p f = \nu^j \frac{\partial y^k}{\partial x^j} \Big|_{\phi(p)} \frac{\partial}{\partial y^k} \Big|_p f$$

*Proof.* Recall  $\frac{\partial}{\partial x^j} \Big|_p f \triangleq \frac{\partial}{\partial x^j} \Big|_{\phi(p)} f \circ \phi^{-1}$ , similarly for  $\frac{\partial}{\partial y^k} \Big|_p f$ . Deriving  $f$  and  $p$  and by vector space operations on  $T_p M$ , the first basis expansion gives

$$\nu^j \frac{\partial}{\partial x^j} \Big|_p f = \nu^j \frac{\partial}{\partial x^j} \Big|_{\phi(p)} f \circ \phi^{-1} \quad (8)$$

and the second expression reads

$$\nu^j \frac{\partial y^k}{\partial x^j} \Big|_{\phi(p)} \frac{\partial}{\partial y^k} \Big|_p f = \nu^j \frac{\partial y^k}{\partial x^j} \Big|_{\phi(p)} \frac{\partial}{\partial y^k} \Big|_{\psi(p)} f \circ \psi^{-1} \quad (9)$$

Since  $f \circ \phi^{-1} \in C^\infty(\mathbb{R}^m, \mathbb{R})$ , we see the expressions are indeed equal. By the chain rule, if

$$\psi \circ \phi^{-1}(x^1, \dots, x^m) = (y^1, \dots, y^m)$$

then

$$D(\psi \circ \phi^{-1})(\phi(p)) = \begin{bmatrix} \frac{\partial y^1}{\partial x^1} \Big|_{\phi(p)} & \frac{\partial y^1}{\partial x^2} \Big|_{\phi(p)} & \cdots & \cdots & \frac{\partial y^1}{\partial x^m} \Big|_{\phi(p)} \\ \frac{\partial y^2}{\partial x^1} \Big|_{\phi(p)} & \frac{\partial y^2}{\partial x^2} \Big|_{\phi(p)} & \cdots & \cdots & \frac{\partial y^2}{\partial x^m} \Big|_{\phi(p)} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ \frac{\partial y^m}{\partial x^1} \Big|_{\phi(p)} & \frac{\partial y^m}{\partial x^2} \Big|_{\phi(p)} & \cdots & \cdots & \frac{\partial y^m}{\partial x^m} \Big|_{\phi(p)} \end{bmatrix}$$

It follows from Proposition 3.6d) that the matrix  $D(\psi \circ \phi^{-1})|_{\phi(p)}$  is invertible, as  $\psi \circ \phi^{-1}$  is a diffeomorphism. ■

**Proposition 6.2: Rank of a  $dF_p$  is invariant under coordinate change**

Let  $F$  be a smooth map between  $M$  and  $N$ , at every  $p \in M$ , rank  $dF_p$  is an invariant over (smoothly compatible) pairs of charts in  $M$  and  $N$ .

*Proof.* Let  $p \in (U_1, \phi_1) \cap (U_2, \phi_2)$ , and  $F(p) \in (V_1, \psi_1) \cap (V_2, \psi_2)$ . Where all charts are smoothly compatible if it makes sense to talk about it. Both  $\phi_2 \circ \phi_1^{-1}$  and  $\psi_2 \circ \psi_1^{-1}$  are diffeomorphisms, and the change of basis matrices  $D(\phi_2 \circ \phi_1^{-1})|_{\phi_1(p)}$  and  $D(\psi_2 \circ \psi_1^{-1})|_{\psi_1(F(p))}$  are invertible by Proposition 3.6d) again, so the ranks  $dF_p$  with respect to any of the two charts are equal.

$$\underbrace{D(\psi_2 \circ \psi_1^{-1})|_{\psi_1(F(p))}}_{\text{invertible}} \left( \mathcal{M}\{dF_p\} \right) \underbrace{D(\phi_2 \circ \phi_1^{-1})|_{\phi_1(p)}}_{\text{invertible}}$$

## Chapter 4: Submersions, Immersions and Embeddings

## Matrices

The following is of utmost importance. It states that that rank of a matrix, square or otherwise, is an 'open condition'.

### Example 1.1: Lee Example 1.28 (Matrices of Full Rank)

Let  $A \in \mathcal{M}(m \times n, \mathbb{R})$  be the set of  $m \times n$  matrices with real entries.  $A$  has rank  $m$  iff there exists some  $m \times m$  sub-matrix of  $A$ , denoted by  $S$  st  $S$  is invertible. We wish to show the set of rank- $m$  matrices is invertible. Indeed, let

$$F : \mathcal{M}(m \times n, \mathbb{R}) \rightarrow \mathbb{R}, \Delta_{m \times m}(A) = \sum_{\substack{S \text{ is a } m \times m \\ \text{sub-matrix of } A}} |\det\{S\}|$$

Since  $S \mapsto \det\{S\}$  is continuous in the entries of  $S$ , hence continuous in the entries of  $A$ ,  $\Delta_{m \times m}$  is continuous.

So the set  $\left\{A \in \mathcal{M}(m \times n, \mathbb{R}), \text{rank } A = m\right\} = F^{-1}(\mathbb{R} \setminus \{0\})$  is open.

## Estimates in vector calculus

Before proving the inverse function theorem, we will need several Lemmas

### Proposition 2.1: Rudin Theorem 9.7

If  $A$  and  $B$  are in  $L(\mathbf{X}, \mathbf{Y})$ , then

$$\|BA\| \leq \|B\|\|A\|$$

*Proof.* Let  $\|x\| = 1$ , and

$$\|B(Ax)\| \leq \|B\|\|Ax\| \leq \|B\|\|A\|\|x\|$$

this holds for every  $\|x\| = 1$ , hence

$$\|BA\| \leq \|B\|\|A\|$$

■

### Proposition 2.2: Rudin Theorem 9.19

Let  $f$  map a convex open set  $U \subseteq \mathbb{R}^n$  into  $\mathbb{R}^m$ , if  $f$  is differentiable (pointwise) in  $U$ , and there exists some  $M$  st its derivative its bounded (in the operator norm)

$$\|Df(x)\| \leq M \quad x \in U$$

then, for every pair of elements  $x_1, x_2$  in  $U$ ,

$$\|f(x_1) - f(x_2)\| \leq M\|x_1 - x_2\|$$

*Proof.* This proof 'passes the argument' to the scalar-valued version, in short: if  $x_1$  and  $x_2$  are in  $U$ . Define

$$c(t) = (1 - t)x_1 + tx_2$$

as the convex combination of  $x_1$  and  $x_2$ . The takeaway intuition here is that it suffices to check on the line joining the two points', to obtain an estimate for  $\|f(x_1) - f(x_2)\|$ . Indeed, define

$$g(t) = f(c(t)) \text{ is a curve } g : \mathbb{R} \rightarrow \mathbb{R}^m$$

Using Theorem 5.19, of which we will state below

**Proposition 2.3: Rudin Theorem 5.19**

Let  $g : [0, 1] \rightarrow \mathbb{R}^m$ , and  $g$  be differentiable on  $(0, 1)$ , then there exists some  $x \in (0, 1)$  with

$$|f(b) - f(a)| \leq (b - a)|f'(x)|$$

*Proof.* Read from Rudin Theorem 5.19. ■

Since  $Dg(t) = Df(c(t)) \circ Dc(t)$  by the Chain Rule, and  $Dc(t) = b - a$  by inspection,

$$\|Dg(t)\| = \|Df(c(t)) \circ Dc(t)\| \leq \|Df\| \|Dc\| = \|Df\| (b - a)$$

This holds for every  $t \in [0, 1]$ . Applying Theorem 5.19 gives

$$\underbrace{\|g(1) - g(0)\|}_{\text{curve endpoints}} \leq M \|b - a\|$$

Replacing  $\|g(1) - g(0)\| = \|f(x_1) - f(x_2)\|$  and  $\|Df\| \leq M$  we get

$$\|f(x_1) - f(x_2)\| \leq M \|x_1 - x_2\|$$
■

## Inverse Function Theorem (Rudin)

**Proposition 3.1: Rudin Theorem 9.24**

Suppose  $f \in C^1(\mathbb{R}^n, \mathbb{R}^n)$ , and  $Df(a)$  is invertible for some  $a \in \mathbb{R}^n$ , and define  $b = f(a)$ . Then,

- (a) there exist open sets  $U$  and  $V$  in  $\mathbb{R}^n$  such that  $a \in U$ ,  $b \in V$ , and  $f$  is one-to-one on  $U$ , and  $f(U) = V$ .
- (b) if  $g$  is the inverse of  $f$  (which exists, by Part a), defined in  $V$  by  $g(f(x)) = x$  for every  $x \in U$  then  $g \in C^1(\mathbb{R}^n, \mathbb{R}^n)$

*Proof of Part A.* We define  $Df(a) = A \in \mathbb{R}^{n \times n}$ , so  $A$  is invertible, and  $\|A^{-1}\| \neq 0$ , where  $\|\cdot\|$  denotes the operator norm. Recall all norms on finite-dimensional vector spaces are equivalent, this will be useful later.

Choose  $\lambda > 0$  st

$$\lambda = \|A^{-1}\|^{-1} 2^{-1} \tag{10}$$

By continuity of  $Df(x)$  at the point  $a$ , let  $\lambda > 0$ , this induces a  $B(\delta, a)$  with  $x \in B(\delta, a)$  means

$$\underbrace{\|Df(x) - Df(a)\|}_{\text{operator norm}} < \lambda \tag{11}$$

as  $Df : \mathbb{R}^n \rightarrow L(\mathbb{R}^n, \mathbb{R}^n)$  takes a point in  $\mathbb{R}^n$  and returns a linear map., with  $L(\mathbb{R}^n, \mathbb{R}^n)$  endowed with the usual vector space structure. Fix  $y \in \mathbb{R}^n$ , and define

$$\phi(x) = \underbrace{x + A^{-1}(y - f(x))}_{\text{offset}}$$

this is now a function solely in  $x$ , and  $\phi(x) = x \iff f(x) = y$  is clear, but such a fixed point is not necessarily unique. We claim that it is unique in  $B(\delta, a)$ . We will use the contractive mapping principle.

Differentiating  $\phi(x)$  reads

$$D\phi(x) = \underbrace{I}_{I=A^{-1}A} - A^{-1}Df(x) = A^{-1}(A - Df(x))$$

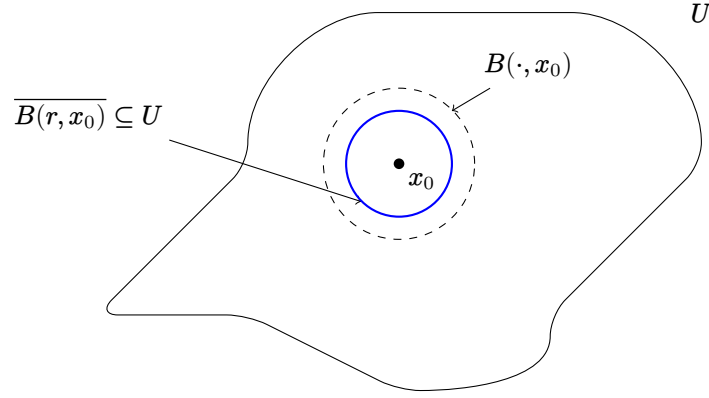


Figure 1: Every point  $x_0$  in an open set  $U$  admits an open ball that hides in  $U$

Proposition 2.1 tells us the norm of a product is bounded above by the product of the norms. Using eqs. (10) and (11), if  $x \in U$  we have

$$\|D\phi(x)\| = \|A^{-1}(A - Df(x))\| \leq \|A^{-1}\| \|A - Df(x)\| \leq 2^{-1}$$

The total derivative of  $\phi$  is uniformly bounded in  $U$ , applying Proposition 2.2 tells us that  $\phi$  is a contractive mapping

$$\|D\phi(x)\| \leq 2^{-1} \implies \|\phi(x_1) - \phi(x_2)\| \leq 2^{-1} \|x_1 - x_2\|$$

for  $x_1, x_2$  in  $U$ .

To show  $f|U$  is indeed a bijection, fix  $y \in f(U)$  so  $y = f(x)$  for some  $x \in U$ , and there can only be one fixed point stemming from  $\phi|U$ , with  $\phi(z) = z + A^{-1}(y - f(z))$  being the 'fixed point detector'. Write  $(f|U)^{-1}(y) = \lim\{(\phi|U)(x_n)\}_n$  and every point in  $f(U)$  has a unique inverse.

For the last part of the proof, we wish to show  $V = f(U)$  is open. Let  $y_0 \in V$  and we can 'hone into' the inverse of  $y_0$  using the same construction as earlier. So  $f(x_0) = y_0$  for some unique  $x_0 \in U$ .

If  $x_0$  is in  $U$ , it induces an open ball (see fig. 1) st

$$x_0 \in B(r, x_0) \subseteq \overline{B(r, x_0)} \subseteq U, \quad r > 0$$

We claim the open ball  $B(\lambda r, y_0) \subseteq V$ . Indeed, suppose  $y \in \mathbb{R}^n$  with

$$d(y, y_0) < \lambda r$$

If  $\phi$  is the 'fixed-point detector' with respect to  $y$  (the point we are trying to prove that is in  $f(U)$ ), in fact: we will prove  $y \in f(\overline{B(r, x_0)}) \subseteq f(U)$ .

$$\underbrace{\phi(x_0) - x_0}_{\text{removing the offset from } \phi(x_0)} = A^{-1}(y - f(x_0)) = A^{-1}(y - y_0)$$

using the operator norm on  $A^{-1}(y - y_0)$  reads

$$\|\phi(x_0) - x_0\| = \|A^{-1}(y - y_0)\| \leq \|A^{-1}\| \|y - y_0\| \leq \|A^{-1}\| \lambda r = r 2^{-1}$$

We will drag  $y$  into the image of the closed ball as follows: suppose  $x$  is another point that lies in the closed ball,  $\phi$  is contractive on  $\overline{B} \subseteq U$  regardless of the point  $y$  that induces  $\phi$ . But  $\overline{B}$  is closed, hence it is complete. So the Cauchy sequence (from the contractive mapping theorem) produces exactly one point in  $\overline{B}$ . It remains to show

that if we start our sequence at some point  $x \in \bar{B}$ , then  $\phi(x) \in \bar{B}$  as well, and a simple induction will produce our contractive sequence.

To this, fix  $x \in \bar{B}$ , and

$$\begin{aligned} |\phi(x) - x_0| &\leq |\phi(x) - \phi(x_0)| + |\phi(x_0) - x_0| \\ &\leq \overbrace{2^{-1}|x - x_0|}^{\text{contraction on } \bar{B} \subseteq U} + \overbrace{r2^{-1}}^{\text{earlier}} \\ &= r \end{aligned}$$

therefore  $\phi$  contracts to a fixed point  $x^* \in \bar{B}$ , and  $f(x^*) = y$ . So  $y \in f(\bar{B}) \subseteq f(U)$  as desired.  $\blacksquare$

*Proof of Part B.* The proof is quite long, and we will only focus on the important bits. Rudin uses the technique of approximating smooth functions using first-order terms. He writes

$$\begin{cases} f(x) &= y \\ f(x+h) &= y+k \end{cases} \implies k = f(x+h) - f(x)$$

Furthermore, if  $x \in U$ , then the derivative  $Df(x)$  is invertible, this is from Theorem 9.8, obtains an estimate on the open ball in  $GL(n, \mathbb{R})$ . Roughly speaking, this open ball 'drags' other matrices into  $GL(n, \mathbb{R})$ . If  $A$  is invertible, and  $B$  is a conformable matrix with  $A$ , then

$$\underbrace{\|B - A\|}_{\substack{\text{distance} \\ \text{between} \\ A, B}} \|A^{-1}\| < 1 \implies B \in GL(n, \mathbb{R})$$

If  $x \in B(\delta, a)$ , then Equation (11) reads

$$\|Df(x) - A\| < \lambda \implies \|Df(x) - A\| \|A^{-1}\| < 2^{-1} < 1$$

so  $Df(x)$  is invertible with inverse  $T$ .

And we estimate the deviation  $|k|^{-1} \leq \lambda|h|^{-1}$  by using the contraction inequality with  $y$  as the basepoint for  $\phi$ . Skipping a few lines ahead (to the confusing part), we see that

$$|h| \leq |h - A^{-1}k| + |A^{-1}k| \leq 2^{-1}|h| + |A^{-1}k|$$

subtracting over, and multiplying across gives an upper bound on  $|k|^{-1}$

$$2^{-1}|h| \leq |A^{-1}k| \implies 2^{-1}|h| \leq \|A^{-1}\| |k| \implies |k|^{-1} \leq \frac{2}{\underbrace{\|A^{-1}\|}_{\lambda}} |h|^{-1}$$

Notice  $2\lambda\|A^{-1}\| = 1$ , so  $2/\|A^{-1}\| = \lambda$ . Finally, we 'factor out'  $-T$  on the line just before the difference quotient.

$$\begin{aligned} \overbrace{g(y+k) - g(y) - Tk}^{\text{numerator in difference quotient}} &= h - Tk \\ &= -T \left( \underbrace{f(x+h) - f(x)}_{=k} - \underbrace{Df(x)h}_{=T^{-1}h} \right) \end{aligned}$$

We see that  $T = Dg(y)$ , indeed:

$$\begin{aligned} \frac{|g(y+k) - g(y) - Tk|}{|k|} &\leq \frac{\|T\|}{\lambda} \frac{|f(x+h) - f(x) - Df(x)h|}{|h|} \\ &\lesssim \frac{|f(x+h) - f(x) - Df(x)h|}{|h|} \\ &= \underbrace{o(h)}_{|h| \lesssim |k|} = o(k) \rightarrow 0 \end{aligned}$$

Finally,  $Df|U : U \rightarrow GL(n, \mathbb{R})$  is a continuous mapping. By Theorem 9.8,  $(Df|U)^{-1} : U \rightarrow GL(n, \mathbb{R})$  is continuous as well. Therefore  $g \in C^1(U, U)$ , and  $f|U$  is a  $C^1$ -diffeomorphism. ■

### Remark 3.1

The inverse function theorem is extremely powerful. If a  $f$  is a  $C^1$  map from and into  $\mathbb{R}^n$ , and the total differential of  $f$  is full rank (hence invertible, as it is square) at some point  $a \in \mathbb{R}^n$ , the theorem states three things:

- For points  $x$  within a small enough neighbourhood  $a$ , the total differential  $Df(x)$  is invertible,
- On this same neighbourhood (denoted by  $U$ ),  $f(U)$  is a bijection,
- the inverse of  $f$  is a  $C^1$  map. This makes  $f|U$  a  $C^1$ -diffeomorphism

## Inverse Function Theorem on Manifolds

Let  $F$  be a smooth map between two smooth manifolds  $M$  and  $N$ , with dimensions  $m$  and  $n$  respectively.

### Definition 4.1: Rank of a map

The rank of  $F$  at  $p \in M$  is the rank of the linear map:

$$dF_p : T_p M \rightarrow T_{F(p)} N$$

### Definition 4.2: Constant rank maps

A smooth map  $F \in C^\infty(M, N)$  has constant rank if its differential  $dF_p : T_p M \rightarrow T_{F(p)} N$  has the same rank at every point  $p \in M$ .

There are three types of constant rank maps that are of interest.

### Definition 4.3: Smooth submersion

$F$  is a smooth submersion if  $dF_p$  is a surjection onto  $T_{F(p)} N$  at  $p$ -everywhere. That is,  $\text{rank } dF_p = \dim T_{F(p)} N = \dim N$

### Definition 4.4: Smooth immersion

$F$  is a smooth immersion if  $dF_p$  is an injection onto  $T_{F(p)} N$  at  $p$ -everywhere. That is,  $\text{rank } dF_p = \dim T_p M = \dim M$

**Definition 4.5: Smooth embedding**

$F$  is a smooth embedding if it is a smooth immersion, and it is a homeomorphism onto its range  $F(M) \subseteq N$ .

**Definition 4.6: Topological embedding**

$F \in C(X, Y)$ , where  $X$  and  $Y$  are topological spaces is a *topological embedding* if  $F$  is a homeomorphism onto its range.

Inclusion maps are topological embeddings, as the restriction onto the range of the map is the identity.

If  $X$  is compact and  $F$  is injective, then  $F$  is a topological embedding. If  $F$  is injective and an open map, then  $F$  is a topological embedding as well.

**Definition 4.7: Topological submersion**

**Definition 4.8: Local diffeomorphism**

$F$  is a local diffeomorphism if every  $p \in M$  in its domain induces a neighbourhood  $U \subseteq M$ ,  $F(U)$  is open in  $N$  with  $F|U : U \rightarrow F(U)$  is a diffeomorphism (in the sense of two open sub-manifolds).

**Proposition 4.1: Rank as an open condition**

Suppose  $F : M \rightarrow N$  is a smooth map, and  $p \in M$ . If  $dF_p$  is a surjection (resp. injection), pointwise at  $p$ , there exists a neighbourhood  $U$  of  $p$  where  $F|U$  is a smooth submersion (resp. immersion)

*Proof.* Trivial. See Example 1.1. ■

Proposition 4.1 roughly states that, if the differential of  $F$  at some point  $p$  is injective or surjective, then there exists a neighbourhood  $U$  about  $p$  such that  $dF|U(p)$  is an injection or surjection. The continuity of the map  $dF|U(p) \mapsto \Delta_{m \times m}(dF|U(p))$ , induces a neighbourhood in the vector space of matrices about the differential  $dF|U(p)$ . This vector space is endowed with any of the equivalent norms on  $\mathcal{M}(m \times n, \mathbb{R})$ , which is equivalent to the entrywise 2-norm. Since all partials of the form  $\left. \frac{\partial F^k}{\partial x^j} \right|_p$  are continuous, we take the intersection over all  $n \times m$  partials such that  $dF|U(p)$  is an injection or surjection. Finally, send this neighbourhood about  $\hat{p}$  through to  $p$  by using the continuity of  $\phi$ .

**Proposition 4.2: Inverse Function Theorem on Manifolds**

Let  $M$  and  $N$  be smooth manifolds, and  $F : M \rightarrow N$  be a smooth map. Suppose the differential of  $F$  is invertible at some point  $p \in M$ , then there exists connected neighbourhoods  $U_0$  of  $p$ , and  $V_0$  of  $F(p)$  such that  $F|U_0 : U_0 \rightarrow V_0$  is a diffeomorphism.

*Proof.* Trivial. See the regular inverse function theorem Proposition 3.1 on Euclidean space, and pass the argument back to the manifolds using coordinate charts. ■

**Proposition 4.3: Rank Theorem for Manifolds**

Let  $F : M \rightarrow N$  be a smooth map with constant rank  $r$ , then at every  $p \in M$ , there exists smooth charts



$p \in (U, \phi)$  and  $F(U) \subseteq (V, \psi)$ , where the coordinate representation of  $F$  takes the form

$$\hat{F}(x) = \begin{bmatrix} \text{id}_{r \times r} & 0_{r \times m-r} \\ 0_{n-r \times r} & 0_{n-r \times m-r} \end{bmatrix} x, \quad \text{or equivalently} \quad (12)$$

$$\hat{F}(x^1, \dots, x^r, x^{r+1}, \dots, x^m) = (x^1, \dots, x^r) \quad (13)$$

*Proof.* Tedious. However, some techniques are worth remembering:

- Passing the argument to the Euclidean case as usual,
- We are free to shrink the sizes of open cubes and balls, and exploit local compactness,
- Suppose we are given a matrix of size  $m \times n$ , which has rank  $r$ , then we can attach a sub-matrix to make it square and invertible, then rehearse the usual arguments with the Inverse Function Theorems Propositions 3.1 and 4.2 to obtain a neighbourhood small enough that preserves the rank of the square matrix. Then pass the argument back to the smaller sub-matrix.

The last bullet point is worth elaborating, suppose we are given a rectangular matrix, where  $A$  is square and invertible. Take  $z = (x, y)^T$  with dimensions that make the formulas below make sense.

$$Mz = \begin{bmatrix} A & B \\ 0 & I \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \Rightarrow \begin{bmatrix} M \\ I \end{bmatrix} (z, y)^T = \begin{bmatrix} A & B \\ 0 & I \end{bmatrix} \begin{bmatrix} z \\ y \end{bmatrix} \quad \text{is square and invertible}$$

by Proposition 4.1, we see that there exists a neighbourhood about the square matrix  $\begin{bmatrix} M \\ I \end{bmatrix}$  such that it remains invertible, hence a neighbourhood about  $M$  that makes  $A$  invertible (as a sub-matrix), so the rank of  $M$  is preserved. ■

#### Corollary 4.1: Rank Theorem for Manifolds - Special Cases

Let  $F : M \rightarrow N$  be a smooth map with constant rank. If  $F$  is a smooth immersion, then Equation (12) takes the form:

$$\hat{F}(x) = \begin{bmatrix} \text{id}_{m \times m} \\ 0_{n-m \times m} \end{bmatrix} x, \quad \text{or equivalently} \quad (14)$$

$$\hat{F}(x^1, \dots, x^m) = (x^1, \dots, x^m, 0, \dots, 0) \quad (15)$$

If  $F$  is a smooth submersion,

$$\hat{F}(x) = \begin{bmatrix} \text{id}_{n \times n} & 0_{n \times m-n} \end{bmatrix} x, \quad \text{or equivalently} \quad (16)$$

$$\hat{F}(x^1, \dots, x^n, x^{n+1}, \dots, x^m) = (x^1, \dots, x^n) \quad (17)$$

## More on immersions and embeddings

#### Proposition 5.1: Characterization of smooth immersions

$F$  is a smooth immersion iff every point  $p \in M$  has a neighbourhood  $U \subseteq M$  where  $F|U : U \rightarrow N$  is a smooth embedding.

*Proof.* We will prove it for when  $M$  and  $N$  are smooth manifolds, see Lee for the full proof with boundary. It involves extending the argument by composing  $F$  with an inclusion map. From Lemma 3.11 (Lee), if  $a \in \partial \mathbb{H}^n$ , then

the differential of the inclusion map  $\iota : \mathbb{H}^n \rightarrow \mathbb{R}^n$  is a linear isomorphism between tangent spaces.

$$d\iota_a : T_a\mathbb{H}^n \rightarrow T_a\mathbb{R}^n, \quad \underbrace{T_a\mathbb{H}^n \cong T_a\mathbb{R}^n}_{\text{isomorphic}}$$

If for every  $p \in M$ , there exists a neighbourhood  $U$  of  $p$  with  $F|_U : U \rightarrow N$  a smooth embedding, then  $dF|_{U_p}$  has rank  $m$ , so  $dF_p$  has rank  $m$ , and the differential is injective pointwise everywhere. Conversely, if  $dF_p$  is a smooth immersion, the Rank Theorem (Proposition 4.3) tells us there exists connected neighbourhoods of  $p$  and  $F(p)$ , where  $F$  has coordinate representation in Equation (14) with respect to an appropriate choice of coordinate charts centered at  $p$ , so  $\hat{F}(\hat{p}) = 0 \in \mathbb{R}^n$ . Let  $\hat{p} \in \hat{U}$  and  $\hat{F}(\hat{p}) \in \hat{V}$ , the proof then devolves into a linear-map problem.  $\hat{F}$  given by the expression in Equation (14) is clearly injective. Therefore it is bijective onto its range, its inverse is nothing but the map that removes the extra zeroes at the end. Therefore  $F|_U$  is a smooth embedding. ■

**Definition 5.1: Section of  $\pi : M \rightarrow N$**

If  $\pi : M \rightarrow N$  is a continuous map, a *section of  $\pi$*  is a continuous right inverse for  $\pi$ , i.e  $\sigma : N \rightarrow M$ ,  $\sigma \in C(N, M)$ ,  $\pi \circ \sigma = \text{id}_N$ .

A *local section for  $\pi$*  is a continuous function  $\sigma$  from an open set  $U \subseteq V$  into  $M$  with  $\pi \circ \sigma = \text{id}_U$ .

**Proposition 5.2: Characterization of smooth submersion**

Let  $\pi : M \rightarrow N$  be smooth, then  $\pi$  is a smooth submersion iff every point of  $M$  is in the image of a smooth local section of  $\pi$ .

*Proof.* Suppose  $\pi$  is a smooth submersion, and fix  $p \in M$ , by the Rank Theorem Proposition 4.3, and Equation (16),  $\pi$  has the coordinate representation

$$\hat{\pi}(x^1, \dots, x^n, x^{n+1}, x^m) = (x^1, \dots, x^n)$$

between two open sets  $U \subseteq M$  and  $V \subseteq N$ , (it really does not matter). Now, define

$$\sigma : V \rightarrow M, (x^1, \dots, x^n) \mapsto (x^1, \dots, x^n, \underbrace{0, \dots, 0}_{\mathbb{R}^m}) \in U$$

the charts by assumption are centered, and  $\pi \circ \sigma$  is clearly smooth (check coordinatewise), so  $\sigma$  reaches  $p$ . Conversely, recall if the composition of maps  $(g \circ f)$  is a surjection, then  $g$  is a surjection. Now, fix  $p \in M$ , this induces an open set  $V$  containing  $\pi(p)$ , and a smooth local section  $\sigma_V : V \rightarrow M$ . By Proposition 4.1, *the differential of a composition is equal to the composition of the differentials*

$$\text{id}_{T_q N} = d(\text{id}_V) = d(\pi)_{\sigma(q)} \circ d(\sigma)_q$$

so  $d(\pi)_{\sigma q} = d(\pi)_p$  is a surjection and the proof is complete. ■

## Regular values and level sets

If  $F : \mathbf{X} \rightarrow \mathbf{Y}$ , and  $c \in \mathbf{Y}$ , we call the  $F^{-1}(\{y\})$  a *level set at  $c$* , and  $c$  the *level value*. We often write  $F^{-1}(y)$  in place of  $F^{-1}(\{y\})$ . If  $\mathbf{Y} = \mathbb{R}^k$ , then  $F^{-1}(0)$  is the *zero set of  $F$* .

**Definition 6.1: Critical point of  $F \in C^\infty(N, M)$**

$p \in M$  is a *critical point* of  $F$  if the differential  $dF_p : T_p N \rightarrow T_{F(p)} M$  fails to be surjective at  $p$ , otherwise  $p$  is a *regular point* of  $F$ .

**Definition 6.2: Critical value of  $f \in C^\infty(N, \mathbb{R})$**

Let  $f$  be a test function on  $N$ ,  $c \in \mathbb{R}$  is a critical value if there exists a  $p \in f^{-1}(c)$  where  $df_p$  is not surjective.

Otherwise  $c$  is called a regular value. Caveat: if  $c$  is not in the image of  $f$ , we call  $c$  a regular value as well. It is clear  $c$  is a regular value iff  $c \notin f(M)$  or for every  $p \in f^{-1}(c)$ ,  $df_p$  is a surjection.

Notice  $df_p : T_p N \rightarrow T_{f(p)} \mathbb{R}$  is not surjective  $\iff$  all partials of the coordinate representation of  $f$  vanish. Since the matrix representation of  $df_p$  has the form

$$\mathcal{M}\{df_p\} = \begin{bmatrix} \frac{\partial f}{\partial x^1} \Big|_p & \cdots & \frac{\partial f}{\partial x^m} \Big|_p \end{bmatrix}$$

$$\text{rank } \mathcal{M}\{df_p\} \neq 1 \iff \frac{\partial f}{\partial x^j} \Big|_p = 0 \text{ for } 1 \leq j \leq m.$$

**Definition 6.3: Regular level set of  $f \in C^\infty(N, \mathbb{R})$**

If  $c$  is a regular value of  $f$ , then  $f^{-1}(c)$  is called a regular level set.

Define  $g = f - c$ , the partials at  $p \in N$  for both  $f$  and  $g$  agree, so the matrix representations of  $df_p$  and  $dg_p$  are identical (whereas their ranges might not be),

$$\begin{aligned} \mathcal{M}\{dg_p\} &= \begin{bmatrix} \frac{\partial g}{\partial x^1} \Big|_p & \cdots & \frac{\partial g}{\partial x^m} \Big|_p \end{bmatrix} \\ &= \begin{bmatrix} \frac{\partial f-c}{\partial x^1} \Big|_p & \cdots & \frac{\partial f-c}{\partial x^m} \Big|_p \end{bmatrix} \\ &= \begin{bmatrix} \frac{\partial f}{\partial x^1} \Big|_p & \cdots & \frac{\partial f}{\partial x^m} \Big|_p \end{bmatrix} \\ &= \mathcal{M}\{df_p\} \end{aligned}$$

## Embedded submanifolds

**Definition 7.1: Embedded submanifold of  $M$**

A subset  $S$  of  $M$  is called an *embedded submanifold* of  $M$ , when:

- equipped with the subspace topology from  $M$ ,
- it has a smooth structure that makes it a smooth manifold, and
- the inclusion map  $\iota : S \hookrightarrow M$  is a smooth embedding.

## Measure zero

**Definition 8.1: Measure zero**

A subset  $E \subseteq \mathbb{R}^n$  has *measure zero* if  $\mu(E) = 0$

$$\mu(E) = \inf \left\{ \sum_{j \geq 1} m(U_j), E \subseteq \bigcup U_j, U_j \in \mathcal{M} \right\}$$

where  $\mathcal{M}$  denotes the Borel  $\sigma$ -algebra on  $\mathbb{R}^n$ . Each  $U_j$  can be taken to be open/closed balls or cubes, as they are measurable.

We sometimes refer to a measure zero set as *null*. If  $M$  is a smooth manifold of dimension  $m$ , then  $E \subseteq M$  has *measure zero* if for every chart  $(U, \varphi) \in \mathcal{A}_M$ ,

$$\varphi(U \cap E) \subseteq \mathbb{R}^m \quad \text{has measure zero in } \mathbb{R}^m$$

### Proposition 8.1: Subadditivity and Monotonicity of null sets

The countable union of null sets is again null. Any measurable subset of a null set is again null. This holds for  $\mathbb{R}^n$  and the smooth manifold case.

*Proof.* See any textbook on the theory of integration. ■

### Proposition 8.2: Slice criterion for measure zero

Suppose  $A \subseteq \mathbb{R}^n$  is compact (not necessary), and for every  $c \in \mathbb{R}$ , define the  $c$ -section of  $A$

$$A_c = \left\{ x \in \mathbb{R}^{n-1}, (c, x) \in A \right\}$$

If  $A_c$  has measure zero in  $\mathbb{R}^{n-1}$  for every  $c \in \mathbb{R}$ , then  $A$  has measure zero

*Proof.* By Tonelli's Theorem, since the Lebesgue measure on  $\mathbb{B}_{\mathbb{R}^n}$  is a Radon measure, it is finite on compact sets. Hence

$$\mu(A) = \int f d\mu_n = \int \chi_A d\mu_1 \times \cdots \times \mu_n$$

where  $f(c) = \int \chi_{A_c} d\mu_1 \times \cdots \times \mu_{n-1}$  is 0 for all  $c$ , hence  $\int f d\mu_n$  integrates to zero. ■

### Proposition 8.3: Equivalent condition for manifold measure zero

Let  $E \subseteq M$ , if  $\{(U_\alpha, \varphi_\alpha)\}$  is a collection of charts that cover  $A$ , and  $\varphi_\alpha(E \cap U_\alpha)$  has measure zero for every  $\alpha$ , then  $E$  has measure zero.

### Proposition 8.4: Smooth maps send null sets to null sets

If  $F \in C^\infty(M, N)$ , and  $A \subseteq M$  has measure zero, so does  $F(A)$ . In particular, this holds for  $F \in C^\infty(\mathbb{R}^m, \mathbb{R}^n)$  with the standard smooth structures.

## Lemmas for Sard's Theorem

### Lemma 9.1: Lemmas on regular/critical points

Let  $M$  and  $N$  be smooth manifolds, and  $F \in C^\infty(M, N)$ . Then,

1. The set of regular points of  $F$  are open in  $M$ .
2. The set of critical points of  $F$  are closed in  $M$ .
3. The set of critical values of  $F$  are precisely the direct image of its critical points. In symbols:

$$\text{Critical Values} = F(\text{critical points}) \quad (18)$$

**Lemma 9.2: Local characterization of critical points**

Let  $p \in M$ , and if  $p \in (U, \varphi)$ ,  $F(U) \subseteq (V, \psi)$ . Then the rank of  $dF_p$  is independent of the choice of coordinate charts used, and it is equal to the rank of  $d\hat{F}_p$ . Where  $\hat{F}$  is the coordinate representation of  $F$  with respect to the charts  $(U, \varphi)$  and  $(V, \psi)$ .

$$\hat{F} : \varphi(U) \rightarrow \psi(V) \quad \hat{F} \triangleq \psi \circ F \circ \varphi^{-1}$$

Moreover, if  $p$  a critical point of  $F$ , it is also a critical point of  $F|_{U'} : U' \rightarrow V'$ . Where  $U'$  is an open subset of  $U$ , and  $V'$  is an open subset of  $V$  that contains  $F(U')$  entirely.

**Lemma 9.3: LCH Lemma for Sard's Theorem**

Let  $\mathbf{X}$  be a LCH space. Suppose  $x \in \mathbf{X}$ , and  $U$  is an open set containing  $x$ . There exists an open precompact neighbourhood about  $x$  that *hides in*  $U$ . If  $V$  denotes this neighbourhood, then

$$x \in V \subseteq \bar{V} \subseteq U$$

**Lemma 9.4: Covering Lemmas for Sard's Theorem**

The following holds for an arbitrary  $m$ .

1. If  $U \subseteq \mathbb{R}^m$  is an open set, it can be covered by
  - countably many open balls,
  - countably many open cubes,
  - countably many closed balls,
  - countably many closed cubes,

all of the above are subsets of  $U$ .
2. If  $E \subseteq \mathbb{R}^m$  is a closed cube with side length  $R$ , then it can be covered by  $K^m$  many closed cubes with equal side lengths  $R' = RK^{-1}$ .

**Lemma 9.5: Diffeomorphism invariances for Sard's Theorem**

Let  $M, N, P, Q$  be smooth manifolds. Let  $F \in C^\infty(M, N)$ , and  $G \in \mathcal{D}(M, M)$ ,

1. If  $p \in M$ , define  $H = F \circ G$ , then
  - $\text{rank } dF_p = \text{rank } dH_p$ ,
  - $p$  is a critical point of  $F$  iff it is a critical point of  $H$ ,
  - $E \subseteq M$  has measure zero iff  $G(E)$  has measure zero,

- topological properties are preserved (applies for homeomorphisms  $G$ ).  $E$  is compact, open, closed, connected or path-connected iff  $G(E)$  is.
2. Let  $H \in \mathcal{D}(Q, M)$ , if  $U$  is an open subset of  $Q$ , then  $H|_U : U \rightarrow H(U)$  is again a diffeomorphism, where  $U$  and  $H(U)$  are interpreted as open-submanifolds of  $Q$  and  $M$ .

## Sard's Theorem

### Proposition 10.1: Sard's Theorem

Let  $M$  and  $N$  be smooth manifolds with dimensions  $m$  and  $n$ , then the set of critical values of  $F$  has measure-zero in  $N$ .

The proof for Sard's Theorem is extremely long. We will use induction on the dimension of  $M$ . The base case will be divided into two sub-cases, one where  $n = 0$  and  $n \geq 1$ .

#### Step 1: Base case: $m = 0$

Let  $G \in C^\infty(P, N)$  where  $P$  and  $N$  are smooth manifolds with dimensions  $p = 0$  and  $n \geq 1$ . The set of critical values of  $G$  have measure zero in  $N$ .

As we will soon see, the induction hypothesis allows us to use several dimension reduction techniques to prove the induction step. These techniques will depend on the rank theorem.

#### Step 2: Induction hypothesis

Let  $G \in C^\infty(P, N)$  where  $P$  and  $N$  are smooth manifolds with dimensions  $0 \leq p \leq m - 1$  and  $n \geq 1$ . The set of critical values of  $G$  have measure zero in  $N$ .

The induction step is extremely fussy. First, we dissect the domain and range of  $M$  and  $N$  into countably many charts  $\{(U_{jk}, \varphi_{jk}), (V_{jk}, \psi_{jk})\}_{j,k \geq 1}$  where

$$F(U_{jk}) \subseteq V_{jk} \quad (19)$$

that also cover  $M$  and  $N$ .

By Lemma 9.2, if  $p$  is a critical point of  $F$  and  $p \in U_{jk}$ , then  $p$  is a critical point of

$$F_{jk} : U_{jk} \rightarrow V_{jk} \quad (20)$$

#### Step 3: Construction of charts

We construct a countable sequence of  $\{(U_{jk}, \varphi_{jk}), (V_{jk}, \psi_{jk})\}_{j,k \geq 1}$  charts that satisfy Equations (19) and (20).

*Proof.* Let  $\{(U_\alpha, \varphi_\alpha)\}$  be the maximal smooth atlas on  $M$ . Each  $U_\alpha$  is open in  $M$ , and  $M$  is second-countable. It follows that there exists a countable open cover (indexed by  $j \geq 1$ ) that covers  $M$ , and a countable smooth atlas  $\{(U_j, \varphi_j)\}$ . Similarly for  $\{(V_k, \psi_k)\}$ .

Let us write  $U_{jk} \triangleq U_j \cap F^{-1}(V_k)$ . Note  $U_{jk}$  is open, since smoothness implies continuity (Proposition 2.4). And

$$(V_{jk}, \psi_{jk}) \triangleq (V_k, \psi_k) \quad F_{jk} = F|_{U_{jk}}$$

so  $F_{jk}(U_{jk}) \subseteq V_{jk}$ . Finally, define  $\varphi_{jk} = \varphi_j|_{U_{jk}}$ . ■

Using Proposition 8.4, smooth maps preserve measure-zero sets. If the critical values of some  $F_{jk}$  have measure zero in  $N_{jk}$ , then so does  $\iota(\text{critical points of } F_{jk})$ , where  $\iota : N_{jk} \hookrightarrow N$  is the inclusion map (which is a smooth embedding by Definition 7.1). Thus,

**Step 4: Pass the measure-zero condition to each chart**

Prove the following

$F(\text{critical points of } F)$  has measure zero

$$\iff \text{For } j, k \geq 1, \quad F_{jk}(\text{critical points of } F_{jk}) \text{ null in } V_{jk} \subseteq N$$

$$\iff \text{For } j, k \geq 1, \quad \hat{F}_{jk}(\text{critical points of } \hat{F}_{jk}) \text{ null in } \psi_{jk}(V_{jk}) \subseteq \mathbb{R}^n$$

where  $\hat{F}_{jk}$  denotes the coordinate representation of  $F$  with respect to the charts  $(U_{jk}, \varphi_{jk})$  and  $(V_{jk}, \psi_{jk})$ .

$$F_{jk} : \varphi_{jk}(U_{jk}) \rightarrow \psi_{jk}(V_{jk}), \quad \hat{F}_{jk} \triangleq \psi_{jk} \circ F_{jk} \circ \varphi_{jk} \quad (21)$$

*Proof.* The first equivalence follows from Lemma 9.2, and the observation that the image of  $F$  commutes with unions. The second follows from Proposition 8.4 and lemma 9.5. ■

To simplify the problem even further, we assume  $U_{jk}$  and  $V_{jk}$  are open subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$ , as the core of the 'measure-zero' argument is invariant under diffeomorphisms of the coordinate charts (see Lemma 9.5). Let  $j, k$  be fixed, and relabel

$$((U_{jk}, \varphi_{jk}), (V_{jk}, \psi_{jk})) \mapsto ((U, \varphi), (V, \psi)) \quad \text{and} \quad F_{jk} \mapsto F$$

similarly for  $\hat{F}_{jk} \mapsto \hat{F}$ .

**Step 5: Pass measure-zero condition to  $\mathbb{R}^m$  and  $\mathbb{R}^n$**

Let  $U$  and  $V$  be open sub-manifolds of  $M$  and  $N$ , and  $\varphi$  and  $\psi$  be global (smooth) charts.

$$F(\text{critical points of } F) = (\psi^{-1} \circ \hat{F} \circ \varphi)(\text{critical points of } F)$$

and

$$\text{critical points of } F = \varphi^{-1}(\text{critical points of } \hat{F})$$

*Proof.* The first equation follows from the definition of  $\hat{F}$ , after unboxing the domains and ranges. ■

We again relabel:

$$U \mapsto \varphi(U), \quad V \mapsto \psi(V), \quad F \mapsto \hat{F}$$

and  $M \mapsto \mathbb{R}^m$ ,  $N \mapsto \mathbb{R}^n$ , and critical points of  $F$ . Now  $F : U \rightarrow V$  is a smooth map between open subsets of  $\mathbb{R}^m$  and  $\mathbb{R}^n$ . Let us state the goal of the induction.

**Step 6: Simplified induction goal**

Let  $U \subseteq \mathbb{R}^m$  and  $V \subseteq \mathbb{R}^n$  be open subsets.  $F \in C^\infty(U, \mathbb{R}^n)$  is a smooth map. Where  $\mathbb{R}^m$  and  $\mathbb{R}^n$  are considered to be smooth manifolds with the standard smooth structure. Prove that the set of critical values of  $F$  have measure zero.

We define some standard notation for partials.

- $\mathbb{N}_0 \triangleq \{0, 1, \dots\}$ ,
- $\alpha$  is a  $m$ -multi-index or a multi-index of order  $m$  if  $\alpha = (\alpha_1, \dots, \alpha_m)$  is a  $m$ -tuple with entries in  $\mathbb{N}_0$ . The set of  $m$ -multi-indices are denoted by  $\mathbb{N}_0^m$ .

- The order of a multi-index  $\alpha$ , denoted by  $|\alpha|$  is its  $l^1$  norm. In symbols:

$$|\alpha| = \sum |\alpha_j|$$

- If  $g \in C^\infty(\mathbb{R}^m, \mathbb{R})$ , and  $\alpha \in \mathbb{N}_0^m$ , we define

$$\partial^\alpha g \triangleq \left( \frac{\partial}{\partial x^1} \right)^{\alpha_1} \cdot \dots \cdot \left( \frac{\partial}{\partial x^m} \right)^{\alpha_m}$$

so that  $\partial^\alpha \triangleq \prod_1^m \left( \frac{\partial}{\partial x^j} \right)^{\alpha_j} = \prod_{j=1}^m \partial_j^{\alpha_j}$ .

Let  $C \subseteq U$  denote the set of critical points of  $F$ , we decompose  $F(C)$  into the following

$$F(C) = F(C \setminus C_1) + \bigcup_{j=1}^{k-1} F(C_j \setminus C_{j+1}) + F(C_k) \quad (22)$$

and show each of the three sets in the union have measure zero. (the direct image commutes with unions). Where

$$C_k \triangleq \left\{ x \in C, \forall i \leq n, \alpha \in \mathbb{N}_0^m, |\alpha| \leq k, \partial^\alpha F^i(x) = 0 \right\}$$

and  $F^i$  are the *component functions* of  $F$ , or  $F(x) = (F^1(x), \dots, F^n(x))$ .

#### Step 7: Properties of $C, C_k$

$C, C_k$  is closed for every  $k \geq 1$ , and  $U \supseteq C \supseteq C_1 \supseteq C_2 \supseteq \dots$ .

*Proof.*  $C$  is closed by Lemma 9.1. The function

$$h(x) \triangleq \sum_{\substack{\alpha \in \mathbb{N}_0^m \\ |\alpha| \leq k \\ i=1, \dots, n}} |\partial^\alpha F^i(x)|$$

is a continuous map from  $U \rightarrow \mathbb{R}$ . and  $h^{-1}(0) \cap C$  is closed by continuity.  $C \supseteq C_1$  follows by definition of  $C_1$ , and  $C_k \supseteq C_{k+1}$  follows from comparing  $h$  for the two values of  $k$ . ■

We will now prove  $F(C \setminus C_1)$  has measure zero. Let  $a \in C \setminus C_1$ , noting that  $U \setminus C_1$  is an open set containing  $a$ . Since  $a \notin C_1$ , there exists a first order non-vanishing partial for a component function of  $F$ . Suppose

$$\frac{\partial}{\partial x^j} F^i(a) \neq 0 \quad \text{with respect to the standard charts}$$

We wish to swap the columns and rows of the coordinate charts so that  $\frac{\partial}{\partial x^1} F^{-1}(a) \neq 0$ . More concretely, the transposition of the  $i$ th and the 1st row is a permutation; so is the transposition of the  $j$ th and the 1st column. By invariance, we are free to relabel

$$F \mapsto P_{i,1} \circ F \circ P_{j,1}$$

Next, we use a convenient change of coordinates, to arrive at the form described below.

#### Step 8: Change of Coordinates

Perform a change of coordinates, such that if  $(u, v^2, \dots, v^m) = (u, v)$ , where  $v \in \mathbb{R}^{n-1}$ , then

$$F(u, v) = (u, F^2(u, v), \dots, F^n(u, v)) \quad (23)$$



and the differential is given by

$$dF_{(u,v)} = \begin{bmatrix} 1 & 0 \\ \frac{\partial F^i}{\partial u} \Big|_{(u,v)} & \frac{\partial F^i}{\partial v^j} \Big|_{(u,v)} \end{bmatrix} \quad \begin{matrix} i=2,\dots,n \\ j=2,\dots,m \end{matrix} \quad (24)$$

where  $dF_{(u,v)}$  is not surjective for each  $(u,v) \in C \setminus C_1 \subseteq C$ . This change of coordinates is valid on some open, precompact set containing  $a$ , denoted by  $V_a$ . More precisely

$$a \in V_a \subseteq \bar{V}_a \subseteq B \subseteq U \setminus C_1 \quad (25)$$

*Proof.* If  $(x^1, \dots, x^m)$  are the standard coordinates of  $\mathbb{R}^m$ , the map

$$T : (x^1, \dots, x^m) \mapsto (F^1(a), x^2, \dots, x^m) \quad \text{is a diffeomorphism}$$

on some open, precompact neighbourhood  $V_a$  of  $a$ .

$$a \in V_a \subseteq \bar{V}_a \subseteq U$$

The Jacobian of  $T$  is given by

$$\text{Jacobian}(T)(x) = \begin{bmatrix} \frac{\partial F^1}{\partial x^1} & \cdots \\ * & Id_{m-1} \end{bmatrix}$$

and it is invertible at  $a$ . The continuity of  $\frac{\partial F^1}{\partial x^1}$  at  $a$  gives us an open ball  $B \subseteq U \setminus C_1$  containing  $a$ , on which  $\frac{\partial F^1}{\partial x^1} \neq 0$ . Let  $V_a \subseteq \bar{V}_a \subseteq B$  be an open, precompact neighbourhood that hides in this ball as in Lemma 9.3.

Next, we absorb the change of coordinates into  $F$ , so

$$F \mapsto (F \circ T^{-1})|_B$$

Verification of the Equation (23) is straightforward, as

$$T^{-1}(u, v) = ((F^1)^{-1}(u, v), v^2, \dots, v^m)$$

$$\begin{aligned} (F \circ T^{-1})(u, v) &= \left( F^1[(F^1)^{-1}(u, v)], \dots, \dots \right) \\ &= (u, F^2(u, v), \dots, F^n(u, v)) \end{aligned}$$

Computing the Jacobian matrix gives Equation (24), and  $V_a$  clearly satisfies Equation (25). ■

Let  $a$  range through all points in  $C \setminus C_1$ , then  $\{C \setminus C_1 \cap V_a\}_{a \in C \setminus C_1}$  is an open cover  $\text{Rel } C \setminus C_1$ , so there exists a countable subcover. We will prove something slightly stronger, we prove that  $F(C \setminus C_1 \cap \bar{V}_a)$  has measure zero for each  $a$  in this countable collection. Proposition 8.1 will then prove  $F(C \setminus C_1)$  is null.

Notice  $C \setminus C_1 \cap \bar{V}_a$  is a closed subset of  $\bar{V}_a$ , hence compact. Continuous functions send compact sets to compact sets, so  $F(C \setminus C_1 \cap \bar{V}_a)$  is compact in  $\mathbb{R}^n$ . We wish to use the induction hypothesis and 'lower the dimension' of  $F$ , or at the very least — pass the argument to a lower dimension.

**Step 9:  $F(C \setminus C_1 \cap \bar{V}_a)$  has measure zero.**

*Proof.* Let  $a$  an element in the countable subcollection described above. Let  $c \in \mathbb{R}^1$  be arbitrary, if

$$\{c\} \times \mathbb{R}^{n-1} \cap F(C \setminus C_1 \cap \bar{V}_a) = \emptyset$$

then the  $c$ -section  $E_c$  of  $F(C \setminus C_1 \cap \bar{V}_a)$ ,

$$E_c \triangleq \{q \in \mathbb{R}^{n-1}, (c, q) \in F(C \setminus C_1 \cap \bar{V}_a)\}$$

is empty, so  $E_c$  is null. Next, if  $E_c$  is not empty, we will pass the argument to some  $F_c : \underbrace{B_c}_{\subseteq \mathbb{R}^{m-1}} \rightarrow \mathbb{R}^{n-1}$  and show

$E_c$  is *exactly* (double inclusion) the set of critical points of  $F_c$ . Indeed, define

$$B_c = \left\{ v, (c, v) \in \bar{V}_a \right\} \quad \text{and} \quad F(c, v) = (c, F_c(v))$$

so  $F_c(v) = (F^2(c, v), \dots, F^n(c, v))$  for  $v \in B_c$ . The Jacobian (differential) of  $F_c$  resembles that of  $F$ . With  $c$  fixed,

$$(dF_c)_v = [v^j_{(u,v)}] \quad \begin{matrix} i=2, \dots, n \\ j=2, \dots, m \end{matrix}$$

Compare the previous equation with Equation (24), what we have done essentially is *removing the first column and row* of  $dF_{(c,v)}$ . By elementary linear algebraic arguments about canonical forms,  $\text{rank } dF_{(c,v)} \neq n \iff \text{rank}(dF_c)_v \neq n-1$ . So  $(c, v) \in C \setminus C_1 \cap \bar{V}_a$  if and only if  $v$  is a critical point of  $F_c$ . ■

# Chapter A: Review of Topology

## Set Operations

This section is meant for reference.

### Proposition 1.1: Direct and Inverse Images of Maps

Let  $f : \mathbf{X} \rightarrow \mathbf{Y}$ , where  $\mathbf{X}$  and  $\mathbf{Y}$  are sets. If  $A \subseteq \mathbf{X}$ ,  $B \subseteq \mathbf{Y}$ , and  $\{E_\alpha\}$  is an indexed collection of subsets of  $\mathbf{X}$ ,  $\{G_\beta\}$  is an indexed collection of subsets of  $\mathbf{Y}$ , then

Direct images

$$f\left(\bigcap E_\alpha\right) \subseteq \bigcap f(E_\alpha) \quad \text{equality if injective} \quad (26)$$

$$f\left(\bigcup E_\alpha\right) = \bigcup f(E_\alpha) \quad (27)$$

Estimates

$$f(f^{-1}(B)) \subseteq B \quad \text{equality if surjective} \quad (28)$$

$$A \subseteq f^{-1}(f(A)) \quad \text{equality if injective} \quad (29)$$

Inverse images

$$f^{-1}\left(\bigcup G_\beta\right) = \bigcup f^{-1}(G_\beta) \quad (30)$$

$$f^{-1}\left(\bigcap G_\beta\right) = \bigcap f^{-1}(G_\beta) \quad (31)$$

$$f^{-1}(B^c) = (f^{-1}(B))^c \quad (32)$$

### Proposition 1.2: Composition of Maps

Let  $h = g \circ f$ , we assume this composition is well defined.

- If  $h$  is a surjection, then  $g$  is a surjection,
- If  $h$  is an injection, then  $f$  is an injection.

*Proof.* Take the contrapositive. ■

### Proposition 1.3: Left and Right inverses

Let  $F : \mathbf{X} \rightarrow \mathbf{Y}$ ,

- $F$  is surjective if and only if there exists right inverse  $G : \mathbf{Y} \rightarrow \mathbf{X}$ ,

$$F \circ G = \text{id}_{\mathbf{Y}}$$

if  $A \subseteq \mathbf{X}$ ,

$$G^{-1}(A) \subseteq F(A)$$

- $F$  is injective if and only if there exists a left inverse  $H : F(\mathbf{X}) \rightarrow \mathbf{X}$

$$H \circ F = \text{id}_{\mathbf{X}}$$

and if  $B \subseteq \mathbf{Y}$ ,

$$F^{-1}(B) \subseteq H(B)$$

## Topological Spaces

This section will roughly follow Munkres text on General Topology, in particular we hope to cover Chapters 2, 3, 4 and 9. The rest of the Chapters should be covered proper by the subsequent section.

### Definition 2.1: Topology

Let  $\mathbf{X}$  be a non-empty set. A topology  $\mathcal{T}$  on  $\mathbf{X}$ , sometimes denoted by  $\mathcal{T}_{\mathbf{X}}$  is a family of subsets of  $\mathbf{X}$ ,

- $\{\emptyset, \mathbf{X}\} \subseteq \mathcal{T}$ ,
- If  $U_1$  and  $U_2$  are elements of  $\mathcal{T}$ , so is their intersection.
- If  $\{U_\alpha\}$  is an arbitrary family of sets in  $\mathcal{T}$ , their union is also contained in  $\mathcal{T}$  as an element.

We call the elements of  $\mathcal{T}$  open sets. The complements of elements in  $\mathcal{T}$  are closed sets.

## Basis of a Topology

### Definition 3.1: Basis of a topology

A basis  $\mathbb{B}$  is a family of subsets of  $\mathbf{X}$ , that satisfies:

- Every  $x \in \mathbf{X}$  belongs (as an element) in some  $V \in \mathbb{B}$ .
- If  $B_1$  and  $B_2$  are basis elements, such that their intersection is non-empty. Then every  $x \in B_1 \cap B_2$  induces a  $B_3 \in \mathbb{B}$  with

$$x \in B_3 \subseteq B_1 \cap B_2$$

This roughly means a basis is 'finitely' fine at every point in  $x$ .

If  $\mathbb{B}$  is a basis, it 'generates' a topology  $\mathcal{T}$  through

$$\mathcal{T} = \left\{ U \subseteq \mathbf{X}, \forall x \in U, x \in B \subseteq U \text{ for some } B \in \mathbb{B} \right\} \quad (33)$$

Notice this is equivalent to  $\mathcal{T}$  is the collection of all unions of basis elements in  $\mathbb{B}$ .

### Proposition 3.1

Let  $\mathbb{B}$  be a basis as defined in Definition 3.1, then  $\mathcal{T}$  as defined in Equation (33) is a valid topology on  $\mathbf{X}$ . And every member of  $\mathcal{T}$  is and is precisely the union of elements in  $\mathbb{B}$ .

*Proof.* Every point in  $\mathbf{X}$  belongs in some basis element, so  $\mathbf{X} \in \mathcal{T}$ , so does  $\emptyset$ . Next, if  $U_1$  and  $U_2$  are in  $\mathcal{T}$ , then

$$\begin{cases} x \in U_1 \leftrightarrow x \in B_1 \subseteq U_1 \\ x \in U_2 \leftrightarrow x \in B_2 \subseteq U_2 \end{cases} \implies x \in B_3 \subseteq B_1 \cap B_2 \subseteq U_1 \cap U_2$$

for some  $B_3 \in \mathbb{B}$ , so  $\mathcal{T}$  is closed under finite intersections (perhaps after a standard induction argument).

If  $\{U_\alpha\} \subseteq \mathcal{T}$ , and  $x$  belongs in the union of all  $U_\alpha$ , then  $x \in B_\alpha \subseteq U_\alpha$ , which is a subset of the entire union. So the union over  $U_\alpha$  is again contained in  $\mathcal{T}$ , and  $\mathcal{T}$  is a topology on  $\mathbf{X}$ .

It is worth noting that  $\mathbb{B} \subseteq \mathcal{T}$ . Finally, if  $U \in \mathcal{T}$ ,

$$U = \bigcup_{x \in U} B_x$$

where  $B_x$  is the basis element taken to satisfy  $x \in B_x \subseteq U$ . Every point in  $U$  is included in some  $B_x$ , and hence is included in the union. For the reverse inclusion, notice the union of subsets of  $U$  is again a subset of  $U$ .

Now, if  $E \subseteq X$  is the union of basis elements in  $\mathbb{B}$ , if  $E$  is non-empty, then every point  $x \in E$  belongs in some  $B_x$ . Recycling the previous argument, and we see that  $E$  is open in  $\mathcal{T}$ . If  $E$  is empty, we define the 'union' of no sets as the empty set. So  $\mathcal{T}$  is precisely the collection of all unions of basis elements  $\mathbb{B}$ . ■

We are now in a position to compare the relative 'fineness' of topologies.

**Definition 3.2: Fineness of topologies**

If  $\mathcal{T}'$  and  $\mathcal{T}$  are both topologies on some non-empty set  $X$ . We say  $\mathcal{T}'$  is finer than  $\mathcal{T}$ , or  $\mathcal{T}$  is coarser than  $\mathcal{T}'$  if

$$\mathcal{T}' \supseteq \mathcal{T}$$

**Proposition 3.2**

If  $\mathbb{B}$  and  $\mathbb{B}'$  are bases for  $\mathcal{T}'$  and  $\mathcal{T}$ , the following are equivalent:

- $\mathcal{T}'$  is finer than  $\mathcal{T}$ ,
- If  $B$  is an arbitrary basis element in  $\mathbb{B}$ , then every point  $x \in B$  induces a basis element in  $\mathbb{B}'$  with

$$x \in B' \subseteq B$$

*Proof.* Suppose  $\mathcal{T}'$  is finer than  $\mathcal{T}$ . Notice  $\mathbb{B} \subseteq \mathcal{T}'$  as well. By Equation (33), each  $x \in B$  induces a  $B' \in \mathbb{B}'$

$$x \in B' \subseteq B$$

Conversely, fix any open set  $U \in \mathcal{T}$ , and for each  $x \in U$ ,

$$x \in B' \subseteq B \subseteq U$$

Applying Definition 3.1 tells us  $U$  is open in  $\mathcal{T}'$ . ■

The last of the big three 'generating' definitions for topologies will be the sub-basis. It simply means the first condition (but not necessarily) the second, is satisfied in Definition 3.1

**Definition 3.3: Sub-basis of a topology**

A sub-basis  $S \in \mathcal{P}(X)$  is a family of subsets of  $X$  that satisfies one property. Any point  $x$  in  $X$  belongs to at least one member of  $S$ .

A sub-basis can be upgraded to a basis by collecting all of its finite intersections.

**Proposition 3.3**

Let  $S$  be a sub-basis of  $X$ , then the collection of all finite intersections of  $S$  forms a basis  $\mathbb{B}$  of  $X$ .

*Proof.* Every point in  $X$  lies in some element of  $S$ , hence in some element of  $\mathbb{B}$ . The second basis property is immediate, since  $\mathbb{B}$  is closed under finite intersections. ■

## Product Topology

We will start with products of a finite collection of topological spaces.

**Definition 4.1: Finite Product of Topological Spaces**

Let  $(\mathbf{X}, \mathcal{T}_{\mathbf{X}})$  and  $(\mathbf{Y}, \mathcal{T}_{\mathbf{Y}})$  be topological spaces. The product topology (denoted by  $\mathcal{T}_{\mathbf{X} \times \mathbf{Y}}$ ) on  $\mathbf{X} \times \mathbf{Y}$  is defined as the topology generated by the basis

$$\mathbb{B}_{\mathbf{X} \times \mathbf{Y}} = \left\{ U \times V, (U, V) \in \mathcal{T}_{\mathbf{X}} \times \mathcal{T}_{\mathbf{Y}} \right\} \quad (34)$$

Since bases are easier to describe than topologies, we have the following statement concerning the basis of the product topology.

**Proposition 4.1**

If  $\mathbb{B}_{\mathbf{X}}$  and  $\mathbb{B}_{\mathbf{Y}}$  are bases for  $\mathcal{T}_{\mathbf{X}}$  and  $\mathcal{T}_{\mathbf{Y}}$ , then the product topology (as described in Definition 4.1) is also generated by

$$\mathcal{M} = \left\{ U \times V, (U, V) \in \mathbb{B}_{\mathbf{X}} \times \mathbb{B}_{\mathbf{Y}} \right\} \quad (35)$$

*Proof.* We will introduce (and use) the technique of 'double inclusion' by proving that the topologies generated are both finer than the other. Let us denote the topology generated by  $\mathcal{M}$  in Equation (35) by  $\mathcal{T}_{\mathcal{M}}$ .

Since  $\mathbb{B}_{\mathbf{X}} \times \mathbb{B}_{\mathbf{Y}} \subseteq \mathcal{T}_{\mathbf{X}} \times \mathcal{T}_{\mathbf{Y}}$ , if  $U \times V \in \mathcal{M}$  as in Equation (35), then we can pick the same 'open rectangle' again. We trivially have

$$x \in \underbrace{U \times V}_{\text{member of } \mathcal{T}_{\mathbf{X}} \times \mathcal{T}_{\mathbf{Y}}} \subseteq U \times V$$

and by Proposition 3.2,  $\mathcal{T}_{\mathbf{X} \times \mathbf{Y}}$  is finer than  $\mathcal{T}_{\mathcal{M}}$ .

Fix any set  $U \times V \in \mathbb{B}_{\mathbf{X} \times \mathbf{Y}}$ , and if  $(p, q) \in U \times V$ , each coordinate induces basis elements from  $\mathbb{B}_{\mathbf{X}}$  and  $\mathbb{B}_{\mathbf{Y}}$ , more precisely:

$$\begin{cases} p \in U \implies p \in \text{Basis element of } \mathbb{B}_{\mathbf{X}} \subseteq U \\ q \in V \implies q \in \text{Basis element of } \mathbb{B}_{\mathbf{Y}} \subseteq V \end{cases} \implies (p, q) \in \underbrace{\quad}_{\text{in } \mathbb{B}_{\mathbf{X}}} \times \underbrace{\quad}_{\text{in } \mathbb{B}_{\mathbf{Y}}} \subseteq U \times V$$

by Proposition 3.2,  $\mathcal{T}_{\mathcal{M}}$  is finer than  $\mathcal{T}_{\mathbf{X} \times \mathbf{Y}}$  and  $\mathcal{T}_{\mathbf{X} \times \mathbf{Y}} = \mathcal{T}_{\mathcal{M}}$ . ■

## Continuity

**Definition 5.1: Continuous maps  $C(\mathbf{X}, \mathbf{Y})$**

Let  $f$  be a map from  $\mathbf{X}$  to  $\mathbf{Y}$ . It is called *continuous* if  $f^{-1}(U)$  is open in  $\mathbf{X}$  for every open set  $U$  in  $\mathbf{Y}$ . We denote the set of continuous functions from  $\mathbf{X}$  to  $\mathbf{Y}$  by  $C(\mathbf{X}, \mathbf{Y})$ .

**Proposition 5.1: Continuity preserving operations**

The composition of continuous functions is again continuous, and the product of continuous functions is again continuous.

*Proof.* Suppose  $f \in C(\mathbf{X}, \mathbf{Y})$  and  $g \in C(\mathbf{Y}, \mathbf{Z})$ . Fix an open set  $U \subseteq \mathbf{Z}$ . Then  $g^{-1}(U)$  is open in  $\mathbf{Y}$ , hence

$$f^{-1}(g^{-1}(U)) = (g \circ f)^{-1}(U) \quad \text{is open in } \mathbf{X}$$

Next, let  $\{f_{\alpha}\}_{\alpha \in A}$  be a collection of continuous functions, where each  $f_{\alpha} \in C(\mathbf{X}_{\alpha}, \mathbf{Y}_{\alpha})$ . Let us write

$$\mathbf{X} \triangleq \prod \mathbf{X}_{\alpha} \quad \text{and} \quad \mathbf{Y} \triangleq \prod \mathbf{Y}_{\alpha}$$

and the projection maps:

$$\pi_\alpha^X : X \rightarrow X_\alpha, \quad \text{For every } x \in X, \pi_\alpha^X(x) = x(\alpha) \in X_\alpha$$

similarly for  $\pi_\alpha^Y : Y \rightarrow Y_\alpha$ . The product function  $F = \prod f_\alpha$ , is defined through its behaviour 'on each coordinate'

$$\pi_\alpha^Y \circ F = f_\alpha \circ \pi_\alpha^X \quad (36)$$

A function  $F : X \rightarrow \prod Y_\alpha$  is continuous iff  $\pi_\alpha^Y \circ F$  is continuous for each  $\alpha \in A$ . By Equation (36), it is clear that each  $\pi_\alpha^Y \circ F$  is continuous, since the right member is the composition of two continuous functions, which is again continuous by the first part of this proof, therefore  $F$  is continuous. ■

### Definition 5.2: Open/Closed Maps

Let  $f : X \rightarrow Y$  be a map (not necessarily continuous), it is called *open* (resp. *closed*) if for every open (resp. closed) set  $E \subseteq X$ ,  $f(E)$  is open (resp. closed).

Clearly, the composition of open (resp. closed) maps is again open (resp. closed).

## Quotient Topology

### Product Topology

The Cartesian Product of an arbitrary family of topological spaces, if equipped with the product topology, preserves a lot of the structure. If  $\{X_\alpha\}_{\alpha \in A}$  is a family of topological spaces which are \_\_\_\_\_, then  $\prod X_\alpha$  is \_\_\_\_\_. Replace \_\_\_\_\_ with:

1. Hausdorff, (Folland)
2. Regular,
3. Connected, (Munkres chp23, exercise 10)
4. First countable, if  $A$  is countable,
5. Second countable, if  $A$  is countable,
6. Compact (Tychonoff's Theorem, Folland)

### Proposition 7.1: Product of Closed sets again Closed

The product of closed sets is again closed. More concretely, if  $\{E_\alpha\}_{\alpha \in A}$  is a family of sets such that  $E_\alpha \subseteq X_\alpha$ , then

$$\prod \overline{E_\alpha} = \overline{\prod E_\alpha}$$

## Connectedness

### Definition 8.1: Connectedness

A topological space  $X$  is connected if  $U$  and  $V$  are disjoint open subsets whose union is  $X$ , then at least one of  $U$  or  $V$  is empty.

See Folland Exercise 4.10 for more properties.



**Definition 8.2: Path-connectedness**

A topological space  $\mathbf{X}$  is path-connected if for any two pair of points  $x, y \in \mathbf{X}$ . There exists a continuous function  $f : [a, b] \rightarrow \mathbf{X}$ , with  $f(a) = x$  and  $f(b) = y$ .

**Definition 8.3: Connected component**

The connected components of  $\mathbf{X}$  is the family of equivalence classes on  $\mathbf{X}$ , where  $x \sim y$  if there is a connected subspace of  $\mathbf{X}$  that contains both of them.

**Proposition 8.1**

Continuous functions map connected spaces to connected spaces (in the subspace topology).

*Proof.* Let  $\mathbf{X}$  and  $\mathbf{Y}$  be topological spaces and  $f : \mathbf{X} \rightarrow \mathbf{Y}$  be continuous. If  $f(\mathbf{X})$  is disconnected, then we can find  $U$  and  $V$ , open and disjoint in  $\mathcal{T}_{f(\mathbf{X})}$  such that

$$U \cup V = f(\mathbf{X}) \implies f^{-1}(U) \cup f^{-1}(V) = \mathbf{X}$$

where  $f^{-1}(f(\mathbf{X})) = \mathbf{X}$ . Both  $f^{-1}(U)$  and  $f^{-1}(V)$  are open, non-empty, and are pairwise disjoint. So  $\mathbf{X}$  is separated. ■

**Proposition 8.2**

Let  $(\mathbf{X}_\alpha, \mathcal{T}_\alpha)$  be a family of connected topological spaces indexed by  $\alpha \in A$ . Then  $\prod_{\alpha \in A} \mathbf{X}_\alpha$  is disconnected in the product topology.

*Proof.* We will attempt the contrapositive. Suppose  $\prod_{\alpha \in A} \mathbf{X}_\alpha$  is disconnected, then ■

## Interiors and closures

**Definition 9.1: Interior of a set**

$A^\circ$  is defined to be the largest open subset of  $A$ ,

$$A^\circ = \bigcup_{\substack{U \text{ open,} \\ U \subseteq A}} U$$

**Corollary 9.1**

The union of subsets of  $A$  is again a subset of  $A$ , therefore Corollary 9.1 implies  $A^\circ \subseteq A$  for any  $A \subseteq \mathbf{X}$ .

**Definition 9.2: Closure of a set**

and  $\bar{A}$  is the smallest closed superset of  $A$ ,

$$\bar{A} = \bigcap_{\substack{K \text{ closed,} \\ A \subseteq K}} K$$

### Proposition 9.1

The complement of the closure is the interior of the complement, or equivalently:  $(\overline{A})^c = A^{co}$

*Proof.* Taking complements, and the substitution  $U = K^c$  reads

$$\begin{aligned} (\overline{A})^c &= \left[ \bigcap_{\substack{K \text{ closed,} \\ A \subseteq K}} K \right]^c \\ &= \bigcup_{\substack{K \text{ closed,} \\ K^c \subseteq A^c}} K^c \\ &= \bigcap_{\substack{U \text{ open,} \\ U \subseteq A^c}} U \\ &= A^{co} \end{aligned}$$

■

### Remark 9.1

Personally, I remember this as pushing the complement inside and flipping the bar to a  $c$ !

## Neighbourhoods

The concept of a neighbourhood allows us to characterize the interior of a set 'locally'.

### Definition 10.1: Neighbourhood (not necessarily open)

A neighbourhood of  $x \in \mathbf{X}$  is a set  $U \subseteq \mathbf{X}$  where  $x \in U^\circ$ . The set of neighbourhoods for a point  $x \in \mathbf{X}$  will sometimes be denoted by  $\mathcal{N}((x))$ .

### Proposition 10.1: Characterization of the interior

If  $W = \left\{ x \in \mathbf{X}, \text{ there exists a neighbourhood } U \text{ of } x, U \subseteq A \right\}$ , then  $W = A^\circ$ .

*Proof.* If  $x \in A^\circ$ , then  $A$  is a neighbourhood of  $x$ , and  $A \subseteq A$ , so  $x \in W$ . Conversely, if  $x$  is a member of  $W$ , it has a neighbourhood  $U \subseteq A$  (not necessarily open). By monotonicity of the interior,

$$x \in U^\circ \subseteq A^\circ$$

and  $x \in A^\circ$ .

■

It is easy to see that  $A$  is open  $\iff A^\circ = A \iff A$  is a neighbourhood of itself.

- The first equivalence follows from:

$$E \subseteq \mathbf{X} \implies E^\circ \subseteq E$$

and if  $A$  is an open set, it is an open subset of itself, by Corollary 9.1  $A \subseteq A^\circ$ . If  $A^\circ = A$ , then it suffices to show that  $A^\circ$  is open. Which it is, since it is the arbitrary union of open sets.

- To prove the second equivalence: suppose  $A^\circ = A$ , then each  $x \in A$  has a neighbourhood contained (as a subset) in  $A$ , namely  $A$  itself. (This statement is hard to parse, the reader is encouraged to really work through this and be honest).

$$x \in A^\circ \subseteq A \implies A \subseteq A^\circ$$

so  $A$  is a neighbourhood of itself. Conversely, if  $A \subseteq A^\circ$ , then  $A = A^\circ$ , since the reverse inclusion follows immediately from Corollary 9.1.

## Adherent points

Similar to the neighbourhood, the concept of an adherent point of a set allows us to speak of the closure in more concrete terms. The following definition is key in understanding the relationship between the closure, interior, and the boundary.

### Definition 11.1: Adherent point of a set

Let  $A \subseteq X$ ,  $x \in X$  is an adherent point of  $A$  if every neighbourhood  $U$  of  $x$  intersects  $A$ . In symbols,

$$U \cap A \neq \emptyset, \quad \forall U \in \mathcal{N}(x)$$

### Proposition 11.1: Characterization of the closure

Let  $A \subseteq X$ , and let  $W$  be the set of adherent points of  $A$ , then  $\overline{A} = W$

*Proof.* Suppose  $x \notin W$ , then there exists a neighbourhood  $U$  of  $x$  where

$$U \cap A = \emptyset \iff U \subseteq A^c$$

this is exactly the definition of the interior of  $A^c$ , so  $x \in A^{co}$  and recall (from Proposition 9.1) that  $(\overline{A})^c = A^{co}$ , so  $x \notin \overline{A}$ . For the reverse inclusion, read the proof backwards, by flipping  $\forall \rightarrow \exists$  within the set, and we see that

$$W^c = A^{co} = (\overline{A})^c$$

■

## Dense and nowhere dense subsets

### Definition 12.1: Dense subset

A subset of a topological space  $E \subseteq X$  is dense if  $\overline{E} = X$ .

### Definition 12.2: Nowhere dense subset

A subset of a topological space  $E \subseteq X$  is nowhere dense if  $\overline{E}^\circ = \emptyset$ .  
This means  $E$  is dense in none of the (non-trivial) open subspaces of  $X$ .

### Proposition 12.1

$E$  is dense in  $X$  iff for every non-empty, open set  $U \subseteq X$ ,  $U \cap E \neq \emptyset$ .

*Proof of Proposition 12.1.* Suppose  $E$  is dense, then  $\overline{E} = X$ . Every point of  $X$  is an adherent point of  $E$ . Let  $U \subseteq X$  be a non-empty open set. If  $x \in U$  then  $U$  is a neighbourhood of  $x$ , thus  $U$  intersects  $E$ . Conversely, suppose every non-empty open set  $U$  intersects  $E$ . Fix any point  $x \in X$ , and any neighbourhood  $U$  of  $x$ .  $U$  has a non-empty interior (because it must contain  $x$ ). But  $U^\circ$  is a non-empty open set, therefore  $\emptyset \neq U^\circ \cap E \subseteq U \cap E$  ■

**Proposition 12.2**

Let  $f : \mathbf{X} \rightarrow \mathbf{X}$  be a homeomorphism.  $E$  is nowhere dense iff  $f(E)$  is nowhere dense.

*Proof.* Since  $f^{-1}$  is a homeomorphism, suppose  $\overline{f^{-1}(E)}^o \neq \emptyset$ , there exists a non-empty, open subset  $U \subseteq \mathbf{X}$  with

$$\overline{f^{-1}(E)} \cap U = U$$

The direct image yields

$$f\left(\overline{f^{-1}(E)} \cap U\right) = f(U)$$

since  $f$  is a bijection (injectivity is necessary here), it commutes with intersections.

$$f(\overline{f^{-1}(E)}) \cap f(U) = f\left(\overline{f^{-1}(E)} \cap U\right) = f(U) \quad (37)$$

and  $f$  is continuous, so  $f(\overline{A}) \subseteq \overline{f(A)}$  for any  $A \subseteq \mathbf{X}$ . For the reverse inclusion,  $f$  is a closed map, so  $f(\overline{A})$  is a closed superset of  $f(A)$  so

$$f(\overline{A}) = \overline{f(A)}$$

Take  $A = f^{-1}(E)$ , and  $f(\overline{f^{-1}(E)}) = \overline{f(f^{-1}(E))} = \overline{E}$ . From eq. (37), we see that

$$\overline{E} \cap f(U) = f(U)$$

$f(U)$  is a non-empty open subset of  $\mathbf{X}$ , since  $f$  is an open map, so  $E$  is not no-where dense. The reverse implication can be proven by replacing  $f$  with  $f^{-1}$ . ■

**Urysohn's Lemma****Proposition 13.1: Folland Theorem 4.14**

Suppose that  $A$  and  $B$  are disjoint closed subsets of the normal space  $X$ , and let  $\Delta = \{k2^{-n} : n \geq 1 \text{ and } 0 < k < 2^n\}$  be the set of dyadic rationals in  $(0, 1)$ . There is a family  $\{U_r : r \in \Delta\}$  of open sets such that

1.  $A \subseteq U_r \subseteq B^c$  for every  $r \in \Delta$ ,
2.  $\overline{U_r} \subseteq U_s$  for  $r < s$ , and
3. For every  $r < s$ ,  $\overline{U_r} \subseteq U_s$

*Proof.* The goal of this proof is to show that for every  $r \in \Delta$ , there exists a open  $U_r$  that satisfies the above. As usual for these types of proofs we will proceed by induction. We can divide the problem by 'layers' (as I will hereinafter explain).

Let us suppose that for some  $N \geq 1$  that all previous  $U_r$  in previous layers have been constructed properly, meaning if  $r = k/2^n$ , then for every  $1 \leq n \leq N-1$ , we have

$$r = \frac{k}{2^n}, 1 \leq n \leq N-1, 1 \leq k \leq 2^{n-1}$$

And by 'constructed properly', we mean that for each  $U_r$ ,

- $A \subseteq U_r \subseteq B^c$  and
- $U_r \in \mathcal{T}_X$

Then for this fixed layer  $N \geq 1$ , we only have to construct the  $U_{k/2^N}$  for every odd  $k$ , this is because if  $k$  is an even number, then  $k = 2j$  and  $r = 2j/2^N = j/2^{N-1}$  and for this particular  $U_r$  is already constructed. So for every odd  $k = 2j + 1$ , the sets of the form  $U_{(k-1)/2^N}$  and  $U_{(k+1)/2^N}$  are already defined, and satisfy

$$A \subseteq \overline{U}_{(k-1)/2^N} \subseteq U_{(k+1)/2^N} \subseteq B^c$$

For every  $k - 1 \neq 0$  and  $k + 1 \neq 1$ . (We will consider these cases later). We claim that for every pair of open sets,  $E_1, E_2 \in \mathcal{T}_X$ , then there exists some open set  $G \in \mathcal{T}_X$  such that if  $(E_1, E_2) \in H \subseteq (\mathcal{T}_X \times \mathcal{T}_X)$  where  $H$  is defined as the set

$$H = \left\{ (E_1, E_2) \subseteq (\mathcal{T}_X \times \mathcal{T}_X) : \overline{E_1} \cap E_2^c = \emptyset \right\}$$

Then there exists some  $G = \mathcal{J}(E_1, E_2) \in \mathcal{T}_X$  such that

$$E_1 \subseteq \overline{E_1} \subseteq G \subseteq \overline{G} \subseteq E_2$$

Now consider any  $(E_1, E_2) \in H$ , then this pair induces a pair of disjoint sets  $\overline{E_1}$  and  $E_2^c$  since

$$\overline{E_1} \subseteq E_2 \implies \overline{E_1} \cap E_2^c = \emptyset$$

And by normality, there exists disjoint open sets  $G_1, G_2$  such that

- $\overline{E_1} \subseteq G_1 \in \mathcal{T}_X$
- $E_2^c \subseteq G_2 \in \mathcal{T}_X$
- $G_1 \cap G_2 = \emptyset \implies G_1 \subseteq G_2^c \subseteq E_2$
- Since  $G_2^c$  is a closed set that contains  $G_1$  as a subset,  $\overline{G_1} \subseteq G_2^c \subseteq E_2$

It is at this point that we will make no further mention of  $G_2$  (so we may discard the notion of  $G_2$  in our minds). Let us now replace  $G$  with  $G_1$  then it is an easy task to verify that  $G = G_1 = \mathcal{J}(E_1, E_2)$  has the required properties.

Now define for every odd  $k$ , since  $(U_{(k-1)/2^N}, U_{(k+1)/2^N}) \in H$  (we note in passing that  $\mathcal{J}$  is not a function as the set  $G$  may not be unique).

$$U_{k/2^N} = \mathcal{J}(U_{(k-1)/2^N}, U_{(k+1)/2^N})$$

Then, if  $U_{(k-1)/2^N}$  and  $U_{(k+1)/2^N}$  is 'well constructed' we have

$$A \subseteq \overline{U}_{(k-1)/2^N} \subseteq U_{(k+1)/2^N} \subseteq B^c$$

Therefore  $U_{k/2^N} = \mathcal{J}(U_{(k-1)/2^N}, U_{(k+1)/2^N})$  sits 'right inbetween' the two sets so that

- $A \subseteq \overline{U}_{(k-1)/2^N} \subseteq U_{k/2^N}$  and
- $\overline{U}_{k/2^N} \subseteq U_{(k+1)/2^N} \subseteq B^c$

Combining the above two estimates will give us a 'well constructed'  $U_{k/2^N}$  for every  $k - 1 \neq 0$  and  $k + 1 \neq 1$ . Now let us deal with the remaining pathological cases.

If  $k - 1$  so happens to be 0, then no  $r \in \Delta$  satisfies  $r = 0/2^N$ , and we substitute

$$\overline{U}_0 = A, \quad \text{or alternatively, } U_0 = A^o$$

Then  $U_0 \in \mathcal{T}_X$ ,  $\overline{U}_0 = A \subseteq B^c$ . It is at this point that we must mention that  $0, 1 \notin \Delta$ , so  $U_0$  and  $U_1$  do not have to obey the rules we have laid out for  $U_{r \in \Delta}$ .

Now if  $k + 1$  is equal to  $2^N$  (this makes  $r = (k + 1)/2^N = 1$ ) we define

$$U_1 = B^c \in \mathcal{T}_X$$

With this, for every  $0 \leq m \leq 2^N - 1$ ,  $U_{m/2^N}$  must satisfy

$$\overline{U}_{m/2^N} \subseteq B^c = U_1$$

And the pair  $(U_{(k-1)/2^N}, U_{(k+1)/2^N}) \in H$  (even for when  $N = 1$ , since  $A = \overline{U}_0 \subseteq U_1 = B^c$ ) and a corresponding  $U_{k/2^N} = \mathcal{J}(\cdot, \cdot)$  such that

- $A \subseteq \overline{U}_{(k-1)/2^N} \subseteq U_{k/2^N}$
- $\overline{U}_{(k+1)/2^N} \subseteq B^c$

Now as a final step, we complete the base case for when  $N = 1$ . We would only have to construct for  $k = 1$ , since

$$U_{1/2} = \mathcal{J}(U_0, U_1) = \mathcal{J}(A, B^c)$$

Apply the induction step, and the proof is complete, at long last. ■

**Proposition 13.2: Folland Theorem 4.15: Urysohn's Lemma**

Urysohn's Lemma. Let  $X$  be a normal space, if  $A$  and  $B$  are disjoint closed subsets of  $X$ , then there exists a  $f \in C(X, [0, 1])$  such that  $f = 0$  on  $A$  and  $f = 1$  on  $B$ .

*Proof.* Let  $r \in \Delta$  be as in Lemma 4.14, and set  $U_r$  accordingly except for  $U_1 = X$ . Define

$$f(x) = \inf\{k : x \in U_k\}$$

Let us also write  $W = \{k : x \in U_k\}$ . Then for every  $x \in A$  we have  $f(x) = 0$ , since by the construction of the 'onion' function in Lemma 4.14, for each  $r \in \Delta \cap (0, 1)$ ,

$$x \in A \subseteq U_r \implies f(x) \leq r$$

Since  $r > 0$  is arbitrary, and  $0 \in W$ , we can use a classic  $\varepsilon$  argument. If  $f(x) > 0$  then there exists some  $0 < r < f(x)$  by density of the dyadic rationals on the line, if  $f(x) < 0$  then this implies that there exists some  $f(x) < r < 0$  such that  $x \in U_r$ , but no  $r \in \Delta$  can be negative, hence  $f(x) = 0$ .

Now, for every  $x \in B$ , since  $A$  and  $B$  are disjoint, and  $A \subseteq U_r \subseteq B^c$ , then for every  $x \in B$  means that  $x$  is not a member of any  $U_r$ , but we set  $U_1 = X$ . Since none of the  $r \in (0, 1)$  is a member of the set we are taking the infimum, and  $x \in U_1 = X$ . The  $\varepsilon$  argument follows: suppose for every  $\varepsilon > 0$ ,  $(1 - \varepsilon) \notin W$ , and  $1 \in W$ , then  $f(x) = 1$ .

Since  $x \in U_1 = X$ , for every  $x \in X$ ,  $f(x) \leq 1$ , and  $f(x)$  cannot be negative as  $r > 0$  for every  $r \in \Delta$ . So  $0 \leq f(x) \leq 1$ . Now we have to show that this  $f(x)$  is continuous. The remainder of the proof is divided into two parts. We would like to show that the inverse images of the half lines are open in  $X$ . So  $f^{-1}((-\infty, \alpha)) \in \mathcal{T}$  and  $f^{-1}((\alpha, +\infty)) \in \mathcal{T}$ .

Suppose that  $f(x) < \alpha$ , so  $\inf W < \alpha$ , and using the density of  $\Delta$ , there exists an  $r$ ,  $f(x) < r < \alpha$  such that  $x \in U_r$  such that  $x \in \bigcup_{r < \alpha} U_r$ . So  $f^{-1}((-\infty, \alpha)) \subseteq \bigcup_{r < \alpha} U_r$ .

Fix an element  $x \in \bigcup_{r < \alpha} U_r$ , this induces an  $r$  such that  $\inf W \leq r < \alpha$  therefore  $f(x) < \alpha$ , and  $\bigcup_{r < \alpha} U_r \subseteq f^{-1}((-\infty, \alpha))$ .

For the second case, suppose that  $f(x) > \alpha$ , then  $\inf W > \alpha$ , and there exists an  $r$  (by density) such that  $\inf W > r > \alpha$  such that for every  $k \in W$ ,  $k \neq r$ . Therefore  $x \notin U_r$ , but by density again, and using the property of the onion function: for every  $s < r$  we get  $\overline{U}_s \subseteq U_r$ , taking complements (which reverses the estimate) — we have  $x \notin \overline{U}_s$ , but  $(\overline{U}_s)^c$  is open in  $X$ . It immediately follows that

$$x \in f^{-1}((\alpha, +\infty)) \implies x \in (U_r)^c \subseteq \bigcup_{s > \alpha} (\overline{U}_s)^c$$

So  $f^{-1}((\alpha, +\infty))$  is a subset of  $\bigcup_{s>\alpha} (\overline{U_s})^c$ . To show the reverse, fix an element  $x$  in the union, then this induces some  $x \in (\overline{U_s})^c \subseteq (U_s)^c$ . Then for this  $s > \alpha$ ,  $(-\infty, s)$  contains no elements of  $W$ . This is because for every  $p < s$  implies that  $(U_s)^c \subseteq (U_p)^c$ , so  $p \notin W$ . Our chosen  $s$  is a lower bound for  $W$ , and  $\alpha < s \leq \inf W = f(x)$ .

Since all of the inverse images from the generating set of  $(\mathbb{R}, \mathcal{T}_{\mathbb{R}})$  are open in  $X$ , using Theorem 4.9 finishes the proof.  $\blacksquare$

Notes on the construction of the countable 'union' sequence within a normal space  $\mathbf{X}$ .

If  $\mathbf{X}$  is a normal space, and  $A$  and  $B$  are disjoint closed subsets, then we can easily find an open  $U$  with

$$A \subseteq U \subseteq \overline{U} \subseteq B^c \quad (38)$$

We say that  $U$  hides in  $B^c$  if the closure of  $U$  is contained in  $B^c$ . Define  $\Delta_n = \{k2^{-n}, 1 < k < 2^n\}$ , so that  $\Delta_n \subseteq (0, 1)$  for all  $n \geq 1$ . Notice

$$\Delta_1 \supseteq \cdots \supseteq \Delta_n \supseteq \Delta_{n+1}$$

and the even indices for  $\Delta_{n+1}$  are contained in  $\Delta_n$ . Suppose  $\Delta_n$  is well defined, it suffices to choose the odd indices for  $\Delta_{n+1}$ . If  $r = j2^{-(n+1)}$ , where  $j$  is odd, then  $r$  sits in between precisely two elements in  $\Delta_n \cup \{0, 1\}$ . If  $r$  sits between an endpoint, then define  $\overline{U_0} = A$ , and  $B^c = U_1$ . And denote the closest left and neighbours by  $s, t$  respectively. If  $s < r < t$ , it is clear that  $\overline{U_s}$  and  $U_t^c$  are disjoint closed sets.

Use the 'normal space' construction to obtain an superset of  $\overline{U_s}$  that hides in  $U_t$ , denote this open set by  $U_r$ , and similar to Equation (38)

$$\overline{U_s} \subseteq U_r \subseteq \overline{U_r} \subseteq U_t$$

Now that the construction of this sequence is complete, we wish to prove Urysohn's Lemma. Let  $A$  and  $B$  be disjoint closed sets. And define

$$f(x) = \inf \left\{ r \in \Delta \cup \{1\}, x \in U_r \right\}$$

where  $U_1 = \mathbf{X}$ . So that  $0 \leq f(x) \leq 1$  is immediate. If  $x \in A$ , then  $x$  is in all  $U_r$ , and by density of  $\Delta \subseteq (0, 1)$ , we have  $f(x) = 0$ . Conversely, if  $x \in B$  then  $x \notin U_r$  for all  $r \in \Delta$ , if  $E$  denotes the indices in  $\Delta$  where  $x \in U_s$  when  $s \in E$ ,

$$(-\infty, r) \subseteq E^c \iff E \subseteq [r, +\infty) \iff \inf(E) \geq r \quad (39)$$

Send  $r \rightarrow 1$  and  $f(x) = 1$ . Thus  $f|_A = 0$  and  $f|_B = 1$ .

To show continuity, it suffices to show that the inverse images of the open half  $\left\{ (x > \alpha), (x < \alpha) \right\}_{\alpha \in \mathbb{R}}$  lines are indeed open in  $\mathbf{X}$ . Let  $\alpha$  be fixed. And if  $x \in \{f < \alpha\}$ , we can 'wiggle' the infimum towards the right (towards  $\alpha$ ), and using density of  $\Delta$  within  $(0, 1)$ , there exists a  $r \in E$  that satisfies  $f(x) < r < \alpha$ . This is equivalent to

$$x \in \bigcup_{r < \alpha} U_r$$

If there exists an  $r < \alpha$  st  $x$  belongs to  $U_r$  as an element, then  $f(x) \leq r < \alpha$ .

If  $f(x) > \alpha$ , then  $(-\infty, \alpha) \subseteq E^c$ , by Equation (39). Suppose  $\alpha < 1$ , otherwise  $\{f > \alpha\} = \emptyset$ . Wiggle  $f(x)$  to the left and obtain an  $r \in \Delta$ ,  $\alpha < r < f(x)$  with  $x \notin U_r$ . By density again, take any  $s < r$  by a small amount (st  $s > \alpha$ ,  $s \in \Delta$ ), and

$$\overline{U_s} \subseteq U_r \iff U_r^c \subseteq \overline{U_s}$$

so that  $x \in \overline{U_s}^c$  for some  $s > \alpha$ . This is equivalent to

$$x \in \bigcup_{s > \alpha} \overline{U_s}^c$$

Conversely, if  $x \notin \overline{U_s}^c$  for some  $s > \alpha$ , since  $\{U_r\}$  (thus  $\{\overline{U_r}\}$ ) is increasing, and  $x \notin U_r$  for every  $r \leq s$ . Hence,

$$(-\infty, s] \subseteq E^c \iff E \subseteq (s, +\infty) \iff f(x) \geq s > \alpha$$

## Compactness

Compactness is one of the most important concepts in topology and analysis.

### Definition 14.1: Compact topological space

A topological space  $\mathbf{X}$  is compact if every open covering  $\{U_\alpha\}$  contains a finite subcover. That is, if  $\{U_\alpha\}$  is an arbitrary collection of open sets, then

$$\mathbf{X} = \bigcup_{\alpha \in A} U_\alpha \implies \bigcup_{j \leq n} U_{\alpha_j}$$

### Definition 14.2: Compact set

$E \subseteq \mathbf{X}$  is compact if it is compact in the subspace topology.

### Definition 14.3: Precompact set

$E \subseteq \mathbf{X}$  is precompact if its closure is compact (as a subset).

### Definition 14.4: Paracompact space

A topological space  $\mathbf{X}$  is paracompact if every open covering of  $\mathbf{X}$  has a locally finite open refinement that covers  $\mathbf{X}$ .

### Definition 14.5: Locally finite collection of sets

Let  $\mathcal{A}$  be a collection of subsets of  $\mathbf{X}$ . It is called locally finite, if at every point  $p \in \mathbf{X}$ , we can find a neighbourhood  $U$  of  $p$  (not necessarily open), that intersects only finitely many members of  $\mathcal{A}$ . In symbols,

$$U \cap E = \emptyset \quad \text{for all but finitely many } E \in \mathcal{A}$$

We do not require  $\mathcal{A}$  to be a cover of  $\mathbf{X}$ , nor do we require  $\mathcal{A}$  to be a collection of open sets.

### Definition 14.6: Countably locally finite

A collection  $\mathbb{B}$  is countably locally finite if it is the countable union of locally finite families.

$$\mathbb{B} = \bigcup_{n \in \mathbb{N}} \mathbb{B}_n, \quad \text{where each } \mathbb{B}_n \text{ is a locally finite collection}$$

### Definition 14.7: Refinement



If  $\mathcal{A}$  is a collection of sets,  $\mathbb{B}$  is a refinement of  $\mathcal{A}$  if every element  $B \in \mathbb{B}$ , induces an element  $A \in \mathcal{A}$ , such that  $B \subseteq A$ .

**Remark 14.1: Intuition for refinements**

If  $\mathbb{B}$  is a refinement of  $\mathcal{A}$ , we can use the 'absolute continuity' muscle. For each element in  $\mathbb{B}$  is dominated by some element (through subset inclusion) in  $\mathcal{A}$ . Recall, if  $\nu$  and  $\mu$  are non-negative measures, then  $\nu \ll \mu$  if for every measurable set  $E \in \mathcal{M}$ ,  $\mu(E) = 0 \implies \nu(E) = 0$ .

A refinement of a family of sets is another family of sets, whose elements are dominated by some other element in the un-refined family. *Refining families makes them 'smaller', cover less area.*

**Proposition 14.1**

Compact Hausdorff spaces are normal, compact subsets of Hausdorff spaces are closed, and closed subsets of compact sets are again compact.

## Properties of Compact Spaces

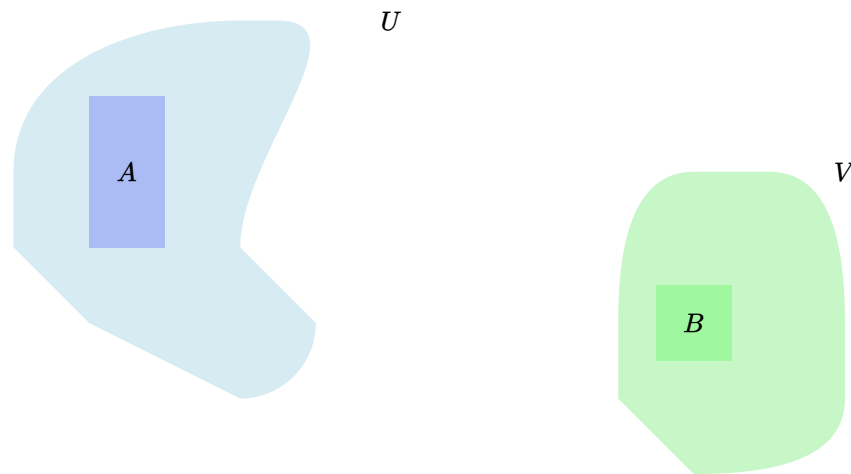


Figure 2: Closed sets  $A$  and  $B$  within open sets  $U$  and  $V$ , respectively.

**Proposition 15.1**

Let  $\mathbf{X}$  and  $\mathbf{Y}$  be topological spaces.

- (a) If  $F \in C(\mathbf{X}, \mathbf{Y})$ , and  $\mathbf{X}$  is compact, then  $F(\mathbf{X})$  is compact.
- (b) If  $\mathbf{X}$  is compact and  $F \in C(\mathbf{X}, \mathbb{R})$ , then  $F(\mathbf{X})$  is bounded, and  $F$  attains its supremum and infimum on  $\mathbf{X}$ .
- (c) A finite union of compact subspaces of  $\mathbf{X}$  is again compact.
- (d) If  $\mathbf{X}$  is Hausdorff, and  $A, B$  are disjoint, compact subspaces of  $\mathbf{X}$ , there exists open  $U$  and  $V$ , (see fig. 2).
- (e) Every closed subset of a compact space is compact.

- (f) Every compact subset of a Hausdorff space is closed.
- (g) Every compact subset of a metric space is bounded.
- (h) Every finite product of compact spaces is compact.
- (i) Every quotient of a compact space is compact.

*Proof of Proposition 15.1 Part A.* Let  $f \in C(\mathbf{X}, \mathbf{Y})$  with  $\mathbf{X}$  compact. Fix an open cover of  $f(\mathbf{X})$  in the relative topology,

$$\{U_\alpha \cap f(\mathbf{X})\}_{\alpha \in A} \text{ covers } \mathbf{X}, U_\alpha \text{ open in } \mathbf{Y}$$

So that  $\bigcup f^{-1}(U_\alpha) = \bigcup f^{-1}(U_\alpha \cap f(\mathbf{X})) = \mathbf{X}$ . Since  $\{f^{-1}(U_\alpha)\}_{\alpha \in A}$  is an open cover for  $\mathbf{X}$ , this induces a finite subcollection of indices  $\{\alpha_1, \dots, \alpha_n\}$  with

$$\bigcup_{j=1}^n f^{-1}(U_{\alpha_j}) = \bigcup_{j=1}^n f^{-1}(U_{\alpha_j} \cap f(\mathbf{X}))$$

The direct image commutes with unions, therefore

$$f(\mathbf{X}) = f\left(\bigcup_{j=1}^n f^{-1}(U_{\alpha_j} \cap f(\mathbf{X}))\right) = \bigcup_{j=1}^n f\left(f^{-1}(U_{\alpha_j})\right) = \bigcup_{j=1}^n U_{\alpha_j}$$

*Proof of Proposition 15.1 Part B.* Let  $\mathbf{X}$  be compact, and  $f \in C(\mathbf{X}, \mathbb{R})$ , so that  $f(\mathbf{X}) \subseteq \mathbb{R}$  is compact. Compact subsets are closed and bounded in  $\mathbb{R}$ , let  $A = \sup f(\mathbf{X})$  and  $B = \inf f(\mathbf{X})$ . Both  $A$  and  $B$  are accumulation points of  $f(\mathbf{X})$ , so  $A = f(x)$  and  $B = f(y)$  for some  $x, y$  in  $\mathbf{X}$ . ■

*Proof of Proposition 15.1 Part C.* Let  $\mathbf{X}$  be a topological space, and  $K_1, \dots, K_n$  be compact subspaces. Denote  $K = \bigcup_{j=1}^n K_j$ . Let  $\{U_\alpha \cap K\}_{\alpha \in A}$  be an open cover for  $K$ , where  $U_\alpha$  is open in  $\mathbf{X}$ . We can pass the argument to each individual  $K_j$  as follows. Let  $1 \leq j \leq n$ , then  $\{U_\alpha \cap K_j\}_{\alpha \in A}$  is an open cover for  $K_j$ , so there exists a finite subcollection of indices  $I_j \subseteq A$ , (a finite subset of  $A$ ) whose open sets cover  $K_j$ . Repeat this process for each  $j$  and

$$I = \bigcup_{j=1}^n I_j \text{ is a finite subset of } A$$

with  $K_j \subseteq \bigcup_{\alpha \in I_j} (U_\alpha \cap K_j) \subseteq \bigcup_{\alpha \in I_j} (U_\alpha \cap K)$ . Taking the union over all  $K_j$  reads

$$K = \bigcup_{j=1}^n K_j \subseteq \bigcup_{j=1}^n \bigcup_{\alpha \in I_j} (U_\alpha \cap K) = \bigcup_{\alpha \in I} U_\alpha \cap K$$

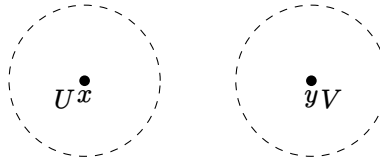


Figure 3: In a Hausdorff space, any two distinct points  $x$  and  $y$  can be separated by disjoint open neighbourhoods  $U$  and  $V$ .

*Proof of Proposition 15.1 Part D.* Let  $\mathbf{X}$  be Hausdorff. We first prove that compact subspaces of  $\mathbf{X}$  are closed. Indeed, if  $K$  is compact in  $\mathbf{X}$ , fix any  $x \in K^c$ . Let  $y$  range through the elements of  $K$ , then  $x \neq y$  induces a pair of disjoint open sets  $U_y$  and  $V_y$ , such that

- $x \in U_y$
- $y \in V_y$
- $U_y \cap V_y = \emptyset$
- See fig. 3

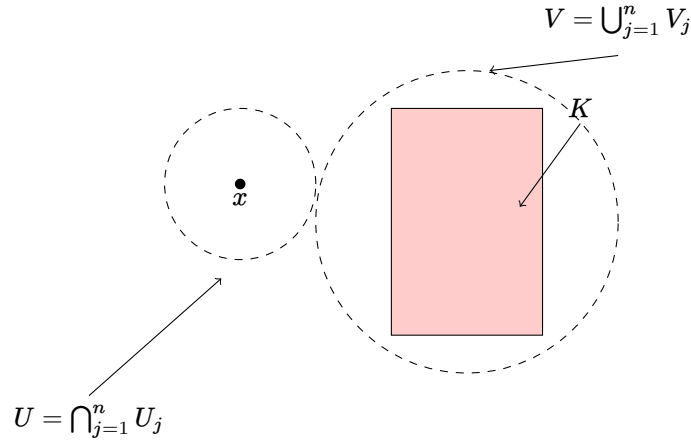


Figure 4: Compact sets are closed in Hausdorff spaces

Let  $V_y$  range through all possible  $y \in K$ , so that  $\{V_y\}_{y \in K}$  is an open cover. There exists a finite subcollection of 'anchor points' of  $K$ ,  $y_1, \dots, y_n$  that corresponds with  $\{V_{y_j}\}_{j=1}^n$ .

A finite intersection of open sets is again open, so

$$U = \bigcap_{j=1}^n U_{y_j} \text{ is open}$$

Define  $V = \bigcup_{j=1}^n V_{y_j}$ , so  $V \subseteq K$  and  $U \cap V = \emptyset$  and  $x \in U \subseteq K^c$  (see fig. 4). Therefore  $K$  is closed.

Finally, if  $A$  and  $B$  are disjoint compact sets, then each  $x \in A \subseteq B^c$  induces neighbourhoods  $x \in U_x$ , and  $B \subseteq V_x$  (see fig. 5), let  $x$  range through all the elements of  $A$ . By compactness of  $A$ , this produces a finite subcover, and

$$U = \bigcup_{j=1}^n U_{x_j} \quad V = \bigcap_{j=1}^n V_{x_j}$$

are disjoint open sets that contain  $A$  and  $B$  respectively. ■

*Proof of Proposition 15.1 Part E.* Let  $K \subseteq \mathbf{X}$  be a closed set of a compact space. Let  $\{U_\alpha \cap K\}$  be an open cover for  $K$ , where each  $U_\alpha$  is open in  $\mathbf{X}$ . We can append an extra set  $K^c$  which is open in  $\mathbf{X}$ . The collection

$$W = \{U_\alpha\} \cup \{K^c\} \text{ covers } \mathbf{X}$$

so there exists a finite subcollection of  $W_1, \dots, W_n$  that cover  $\mathbf{X}$  (since  $\mathbf{X}$  is compact by itself). Remove  $K^c$  from this finite subcollection if it exists, and take the intersection with  $K$  for each element  $W_j$ , and

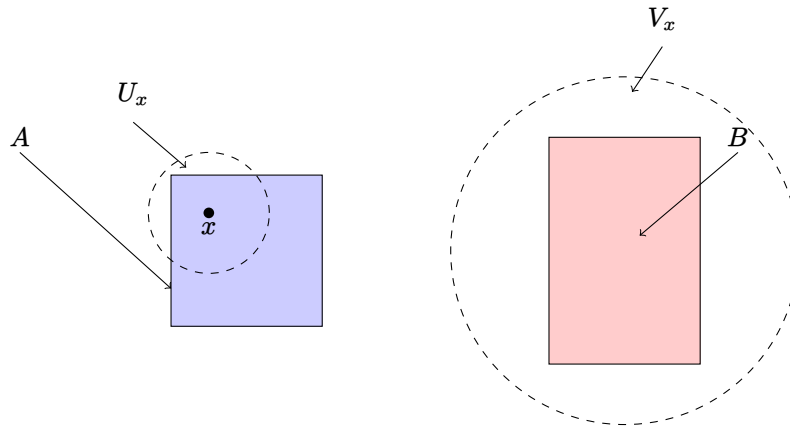


Figure 5: Closed sets  $A$  and  $B$ , point  $x$  in  $A$ , and disjoint neighbourhoods  $U$  around  $x$  and  $V$  around  $B$ .

$$\{W_1 \cap K, \dots, W_n \cap K\} = \{U_1 \cap K, \dots, U_n \cap K\} \text{ covers } K$$

so  $K$  is compact. ■

*Proof of Proposition 15.1 Part F.* Proven in Part D. ■

*Proof of Proposition 15.1 Part G.* let  $K \subseteq \mathbf{X}$  be a compact subset of the metric space  $(\mathbf{X}, d)$ . Compact subsets of  $\mathbf{X}$  are totally bounded, and hence bounded. ■

*Proof of Proposition 15.1 Part H.* See Tychonoff's Theorem in Folland Chapter 4. ■

*Proof of Proposition 15.1 Part I.* Let  $\mathbf{X}$  and  $\mathbf{Y}$  be topological spaces and  $\pi : \mathbf{X} \rightarrow \mathbf{Y}$  be a quotient map. So that  $\mathbf{Y}$  is endowed with the quotient topology. So that  $\pi$  is a surjective continuous map. and  $\pi(\mathbf{X}) = \mathbf{Y}$ . Apply Part A, and we see that  $\mathbf{Y}$  is compact. ■

## Locally Compact Hausdorff Spaces

Compactness is an intrinsic topological property (in the subspace topology). We see from Proposition 4.25 that compact Hausdorff spaces are normal, which gives a sufficient condition for us to approximate and extend any continuous function; and allows us to extend certain 'local' properties to 'global' properties.

If given a Hausdorff space, not necessarily compact, the natural question is to ask 1) whether a topological space has 'enough' compact subsets to work with, and 2) whether we can embed a given topological space in a larger one to force it to be compact.

### Definition 16.1: LCH space

Let  $\mathbf{X}$  be a Hausdorff space. We call  $\mathbf{X}$  a LCH space if every point  $p \in \mathbf{X}$  admits a compact neighbourhood. That is, a compact set  $K$  whose interior contains  $p$ .

We note in passing that the above definition differs slightly from the usual 'local' definitions.

### Definition 16.2: Locally connected

Let  $\mathbf{X}$  be a topological space, it is locally connected if for every  $x \in \mathbf{X}$ , and open neighbourhood  $U$  containing  $x$ , there exists a connected, open neighbourhood  $V$  of  $x$  such that  $x \in V \subseteq U$ .

**Definition 16.3: Locally path-connected**

Let  $\mathbf{X}$  be a topological space, it is locally connected if for every  $x \in \mathbf{X}$ , and open neighbourhood  $U$  containing  $x$ , there exists a path-connected, open neighbourhood  $V$  of  $x$  such that  $x \in V \subseteq U$ .

**Definition 16.4: Local homeomorphism**

$\mathbf{X}$  locally homeomorphic to  $\mathbb{R}^n$  if every point  $x \in \mathbf{X}$  belongs to a coordinate chart  $(U, \phi)$ , where  $U$  is an open neighbourhood of  $x$  and  $\phi$  is a homeomorphism from  $U \rightarrow \phi(U) \subseteq \mathbb{R}^n$ .

**Definition 16.5: Local diffeomorphism**

Let  $M$  be a smooth manifold and  $F \in C^\infty(M, N)$ .  $F$  is a local diffeomorphism if every  $p \in M$  in its domain induces a neighbourhood  $U \subseteq M$  with  $F|_U : U \rightarrow F(U)$  is a diffeomorphism (in the sense of two open sub-manifolds).

# Chapter B: Abstract Algebra

## Groups

### Definition 1.1: Semigroups, Monoids

A non-empty set  $G$  equipped with an associative binary operation  $G \times G \rightarrow G$  is called a semigroup. For every  $a, b, c \in G$ , we have

$$a(bc) = (ab)c \quad (40)$$

A *monoid* is a semigroup  $G$  which contains a *two-sided identity* element  $e \in G$  such that  $ae = ea$  for all  $a \in G$ . (not necessarily unique)

Monoids admit unique two-sided identities.

### Lemma 1.1: Monoids: unique identity

Let  $e$  and  $i$  be two-sided identities for a monoid  $G$ , then

*Proof.*

$$e = ei = i$$

■

### Definition 1.2: Group

A semigroup  $G$  is a group if every element  $a \in G$  admits a two-sided inverse  $a^{-1}$ . (not necessarily unique)

$$aa^{-1} = a^{-1}a = e$$

### Proposition 1.1: Properties of Groups (Hungerford: Theorem 1.2)

Let  $G$  be a group with identity  $e$ , which is unique by lemma 1.1. Then

(i)  $c \in G$  and  $cc = c$  implies  $c = e$ .

(ii) Left/Right cancellation:

$$\begin{cases} ab = ac \implies b = c \\ ba = ca \implies b = c \end{cases}$$

(iii) If  $a \in G$ , its two-sided inverse is unique.

(iv) Let  $a \in G$ , then the inverse of its two-sided inverse (uniqueness guaranteed by iii), is  $a$  itself; or  $(a^{-1})^{-1} = a$ .

(v) If  $a, b \in G$ , then the following equations in  $x, y$  admit unique solutions

$$\begin{cases} ax = b \\ ya = b \end{cases}$$

*Proof of Proposition 1.1.*

Proof of Part (i):

$$cc = c \implies (cc)c^{-1} = cc^{-1} \implies c(cc^{-1}) = e \implies ce = c = e$$

Proof of Part (ii): First claim:

$$\begin{aligned} ab = ac &\implies a^{-1}(ab) = a^{-1}(ac) \\ &\implies (a^{-1}a)b = (a^{-1}a)c \implies eb = ec \implies b = c \end{aligned}$$

Second claim is the same, just cancel from the right using  $aa^{-1} = e$  and associativity.

Proof of Part (iii): Suppose  $b$  and  $c$  are two-sided inverse for  $a$ , it follows from Part ii that

$$ab = ac \implies b = c = a^{-1}$$

Proof of Part (iv): From Part iii, the two-sided inverses of group elements exist and are unique, and  $a^{-1}a = aa^{-1}$  so  $a$  is an inverse for  $a^{-1}$ , and it is the only inverse.

Proof of Part (v): First equation: write  $ax = b = a(a^{-1}b)$ , left-cancelling reads  $x = a^{-1}b$ , uniqueness follows from Part ii. Second equation is similar. ■

### Lemma 1.2: Group: equality lemma

For any pair of elements  $a, b \in G$ ,  $a = b \iff ab^{-1} = e$ .

*Proof.* ( $\implies$ ):  $a = b \implies ab^{-1} = bb^{-1} = e$ . ( $\impliedby$ ):  $ab^{-1} = e \implies a(b^{-1}b) = eb \implies a = eb = b$ . ■

### Proposition 1.2: Semigroup: upgrade to group I (Hungerford Proposition 1.3)

Let  $G$  be a semigroup,  $G$  is also a group iff both of the conditions below hold

- Existence of a left-identity: there exists  $e \in G$  for every  $a \in G$ ,  $ea = a$ .
- Existence of left-inverses: for every  $a \in G$ , there exists a  $a^{-1} \in G$  with  $a^{-1}a = e$ , where  $e$  is any left-identity element.

*Proof.* ( $\impliedby$ ) is trivial. Suppose both conditions hold, notice the proof for Proposition 1.1 Part (i) we only used left-cancellation.  $cc = c \implies e$ . To prove  $a^{-1}$  is also a right-inverse for  $a$ , we can force it as follows:

$$(aa^{-1})(aa^{-1}) = a(a^{-1}a)a^{-1} = aea^{-1} = e \implies aa^{-1} = e$$

and  $a^{-1}$  is also a right-inverse, so every element  $a \in G$  admits a two-sided inverse denoted by  $a^{-1}$ . To show  $e$  is also a right-identity for any arbitrary element  $a \in G$ ,

$$\begin{aligned} ae &= a(a^{-1}a) && \text{left inverse} \\ &= (aa^{-1})a && \text{associativity} \\ &= ea && \text{right inverse} \\ &= a && \text{left identity} \end{aligned}$$
■

### Proposition 1.3: Semigroup: upgrade to group II (Hungerford Proposition 1.4)

Let  $G$  be a semigroup,  $G$  is a group iff for every pair of elements  $a, b \in G$ , the equations in  $x$  and  $y$

$$\begin{cases} ax = b \\ ya = b \end{cases} \quad (41)$$

have solutions (not necessarily unique).



*Proof.* If  $G$  is a group, the existence of the solutions to eq. (41) follow from Proposition 1.1. We will attempt the contrapositive. Suppose  $G$  has no left identity, for every  $e \in G$  we can always find an element  $a \in G$  such that  $ea \neq a$ , but this is precisely the (first) equation for  $a = a$  and  $b = a$ .

Now suppose  $G$  has a left identity element (not necessarily unique). Fix  $e \in G$  as any left-identity, and suppose there is an element  $a \in G$  with no left inverse, so for every  $b \in G$ ,  $ba \neq e$ . But  $b$  is precisely the solution to the (second) equation with parameters  $a = a$  and  $b = e$ . The negation of Proposition 1.2 is precisely the negation of Proposition 1.3, and the proof is complete. ■

#### Proposition 1.4: Hungerford Theorem 1.5

Let  $R/\sim$  be an equivalence relation on a group  $G$ , such that it 'preserves' the group multiplication. More precisely,

$$\begin{cases} a_1 \sim a_2 \\ b_1 \sim b_2 \end{cases} \implies a_1 b_1 \sim a_2 b_2$$

Then the set  $G/R$  of all equivalence classes of  $G$  under  $R$  is a monoid under the binary operation defined by

$$(\bar{a})(\bar{b}) = \overline{ab} \quad \text{reads: the product of two classes is the class containing the product of any pair of elements from the two classes} \quad (42)$$

where  $\bar{a}$  denotes the equivalence class containing  $a$ . If  $G$  is a group, so is  $G/R$ , if  $G$  is an abelian group, so is  $G/R$ .

*Proof.* First, notice the binary operation in Equation (42) is well defined. It is independent of the equivalence class representatives chosen, as we have restriction on  $R$  that 'forces' the operation on  $G/R$  to be well defined. Indeed, let  $\bar{a}$  and  $\bar{b}$  be elements of  $G/R$ , if  $a_1, a_2 \in \bar{a}$ , and  $b_1, b_2 \in \bar{b}$ , by definition of  $R$ :

$$a_1 \sim a_2 \quad \text{and} \quad b_1 \sim b_2$$

by Equation (42),  $a_1 b_1 \sim a_1 b_2 \implies \overline{a_1 b_1} = \overline{a_1 b_2}$ .

Associativity is proven similarly, fix  $\bar{a}, \bar{b}, \bar{c} \in G/R$ , we pass the argument to any of the representatives of the three classes, so

$$(\bar{a}\bar{b})\bar{c} \triangleq \overline{ab}\bar{c} = \overline{(ab)c} = \overline{a(bc)} \triangleq \bar{a}\bar{bc} = \bar{a}(\bar{b}\bar{c})$$

Pass the argument to the representatives, let  $e$  denote the identity element in  $G$ , it is easily shown that  $\bar{e}$  is the identity element in  $G/R$ , similarly for two-sided inverses and commutativity of the binary operation. ■

## Homomorphisms

#### Definition 2.1: Homomorphism

Let  $G$  and  $H$  be semigroups,  $f : G \rightarrow H$  is a semi-group *homomorphism* if for all  $a, b \in G$ ,

$$f(ab) = f(a)f(b) \quad (43)$$

#### Definition 2.2: Monomorphism

Injective homomorphism.

**Definition 2.3: Epimorphism**

Surjective homomorphism.

**Definition 2.4: Isomorphism**

Bijjective homomorphism.

**Definition 2.5: Endomorphism**

Homomorphism for which the domain and codmain (not the range) are equal; i.e  $H = G$ .

**Definition 2.6: Automorphism**

Bijjective endomorphism.

**Definition 2.7: Kernel of a homomorphism**

The kernel of  $f \in \text{Hom}(G, H)$  is defined

$$\text{Ker } f = \left\{ a \in G, f(a) = e \in H \right\} \quad (44)$$

as the set of elements in  $G$  that get sent to the identity of  $H$ .

**Proposition 2.1: Hungerford Theorem 2.3**

Let  $G$  and  $H$  be groups and let  $f \in \text{Hom}(G, H)$ . Denote the identity elements of  $G$  and  $H$  by  $e_G$  and  $e_H$

- (i)  $f(e_G) = e_H$ ,
- (ii)  $f(a^{-1}) = (f(a))^{-1}$  for every  $a \in G$ .
- (iii)  $f$  is a monomorphism iff  $\text{ker } f = \{e_G\}$ ,
- (iv)  $f$  is an isomorphism iff there exists a homomorphism  $f^{-1} : H \rightarrow G$  that is also a two-sided inverse for  $f$ .  
In symbols:

$$f \circ f^{-1} = \text{id}_H \quad \text{and} \quad f^{-1} \circ f = \text{id}_G \quad (45)$$

*Proof of Proposition 2.1.*

Proof of Part (i): We will use Proposition 1.1 (i). Since  $f(e_G) = f(e_G e_G) = f(e_G)f(e_G)$  in  $H$ , we see that  $f(e_G) = e_H$  and  $e_G \in \text{Ker } f$

Proof of Part (ii): Let  $a \in G$  be arbitrary, using Part (i), we can 'pass the multiplication' between  $f(a)$  and  $f(a^{-1})$  into  $G$ ,

$$f(a)f(a^{-1}) = f(e_G) = e_H \implies f(a^{-1}) = (f(a))^{-1}$$

Proof of Part (iii): Suppose  $\text{ker } f = e_G$ . Let  $a, b \in G$  such that  $f(a) = f(b)$ . The equality lemma Lemma 1.2 tells us  $(f(a))^{-1} = f(b)$  and  $b = a^{-1}$ , so  $a = b$  by the Lemma again;  $f$  is injective.

Conversely, suppose  $f$  is injective, Part (i) tell us  $\{e_G\} \subseteq \ker f$ . Suppose  $a \in \ker f \subseteq G$ , but  $e_G \in \ker f$ , so  $f(a) = f(e_G) = e_H$  forces  $a = e_G$ , and  $\ker f = \{e_G\}$ .

Proof of Part (iv): ( $\Leftarrow$ ) is trivial since the existence of a (functional) two-sided inverse is equivalent to bijectivity. Suppose  $f$  is an isomorphism, and define  $f^{-1}$  as its two-sided (functional) inverse, it suffices to show that  $f^{-1} \in \text{Hom}(H, G)$ . Fix  $f(a)$  and  $f(b)$  as arbitrary elements in  $H$ . We can do this because  $f$  is a bijection, so every element in  $H$  has a unique 'representative' in  $G$ .

$$f^{-1}(f(a))f^{-1}(f(b)) = ab = f^{-1}(f(ab)) = f^{-1}(f(a)f(b))$$

■

### Definition 2.8: Subgroup $H < G$

Let  $G$  be a group. If  $H$  is a non-empty subset of  $G$  that is closed under group operations, then it is a *subgroup* of  $G$ . We write  $H < G$ .

The *trivial subgroup* of  $G$  is  $\{e\}$  and consists of one element.  $H$  is called a *proper subgroup* if  $H \neq G$  and  $H \neq \{e\}$ .

### Proposition 2.2: Hungerford Exercise 9

Let  $f \in \text{Hom}(G, H)$ ,  $A < G$  and  $B < H$ ,

- (i)  $\text{Ker } f$  is a subgroup of  $G$ ,
- (ii)  $f(A)$  is a subgroup of  $H$ ,
- (iii)  $f^{-1}(B)$  is a subgroup of  $G$ .

## Subgroups

### Proposition 3.1: Subgroup criteria (Hungerford Theorem 2.5)

A non-subset  $H \subseteq G$  is a subgroup iff for any  $a, b$  in  $H$ ,  $ab^{-1} \in H$ .

*Proof.* ( $\Leftarrow$ ): Choose  $a = b$ , then  $aa^{-1} = e \in H$  acts as the two-sided identity in  $H$ , and  $ea^{-1} = a^{-1} \in H$  for every  $a \in H$ . So  $H$  is a subgroup by Proposition 1.2. ( $\Rightarrow$ ): If  $H$  is a subgroup, then Proposition 1.2 tells us  $b^{-1} \in H$  for every  $b \in H$ , hence  $ab^{-1} \in H$  for elements  $a, b \in H$ . ■

### Corollary 3.1: Hungerford Corollary 2.6

If  $G$  is a group and  $\{H_i, i \in I\}$  is a nonempty family of subgroups, then their intersection  $H \triangleq \cap_{i \in I} H_i$  is again a subgroup in  $G$ .

*Proof.* Let  $a, b \in H$ , then  $ab^{-1} \in H_i$  for every  $i \in I$ , hence  $ab^{-1} \in \cap_{i \in I} H_i = H$ , and  $H$  is a subgroup by Proposition 3.1. ■

### Definition 3.1: Subgroup generated by $A \subseteq G$

Let  $A$  be a subset of  $G$ , the *subgroup generated by  $A$*  is the smallest subgroup  $H < G$  that contains  $A$  as a subset, denoted by  $\langle A \rangle$ .

Proposition 3.1 gives us an explicit formula for  $H$ ,

$$H = \bigcap_{\substack{H_i < G \\ A \subseteq H_i}} H_i$$

If  $A$  is finite, and  $H = \langle A \rangle$  is said to be *finitely generated*. We also write

$$H = \langle a_1, \dots, a_n \rangle = \left\langle \{a_1, \dots, a_n\} \right\rangle$$

If  $A$  consists of one element,  $\{a\} = A$ , then  $\langle a \rangle = \langle \{a\} \rangle$  is called the *cyclic group generated by  $a$* .

### Proposition 3.2: Hungerford Theorem 2.8

If  $G$  is a group and  $A \subseteq G$  is a non-empty subset, the subgroup generated by  $A$  is precisely the collection of all finite products (powers included), or

$$\langle A \rangle = \left\{ a_1^{n_1} a_2^{n_2} \cdots a_t^{n_t}, a_i \in A, n_i \in \mathbb{Z} \right\}$$

If  $A = \{a\}$ , then  $\langle A \rangle = \{a^k, k \in \mathbb{Z}\}$ .

*Proof.* Let  $W = \left\{ a_1^{n_1} a_2^{n_2} \cdots a_t^{n_t}, a_i \in A, n_i \in \mathbb{Z} \right\}$ . We first show  $W$  is a subgroup of  $G$ . Indeed, if  $n_1 = n_2 = \cdots = n_t = 0$ , then  $a_1^{n_1} a_2^{n_2} \cdots a_t^{n_t} = e$ . And for any  $b \in W$ ,

$$b = a_1^{n_1} a_2^{n_2} \cdots a_t^{n_t} \implies b^{-1} = a_t^{-n_t} \cdots a_2^{-n_2} a_1^{-n_1}$$

where each  $-n_i \in \mathbb{Z}$ , so  $b^{-1} \in W$  as well.  $\langle A \rangle$  is the smallest subgroup containing  $A$ , so  $\langle A \rangle \subseteq W$ . Conversely, fix an element  $b \in W$ , so  $b$  has the form

$$b = a_1^{n_1} a_2^{n_2} \cdots a_t^{n_t}, a_i \in A, n_i \in \mathbb{Z}$$

and a simple induction will show each  $a_i^{n_i} \in \langle A \rangle$  for  $1 \leq i \leq t$ , so  $b \in \langle A \rangle$  and  $\langle A \rangle = W$ . ■

### Definition 3.2: Lattice of subgroups

Let  $\{H_i\}_{i \in I}$  be a collection of subgroups of  $G$ , then

$$\text{glb}\{H_i\} = \bigcap_{i \in I} H_i, \quad \text{lub} = \left\langle \bigcup_{i \in I} H_i \right\rangle$$

The collection of subgroups of  $G$  is a *complete lattice*.

## Cyclic groups

The proof for the following is straight-forward, the book separates the case into  $H = \langle 0 \rangle$  and  $H \neq \langle 0 \rangle$ , then  $H$  contains a non-zero element  $h \neq 0$ , then  $|h| \in \mathbb{N}^+$  is an element in  $H$  as well, so  $H$  contains a least positive element by invoking the Well Ordering Property. For the second half of the proof, we force  $r = 0$  by the Division Algorithm.

**Definition 4.1: Order of a subgroup  $H < G$**

The order of a subgroup  $H$  is its cardinality  $|H|$ .

**Definition 4.2: Order of an element  $a \in G$**

The order of an element  $a \in G$  is the order of  $\langle a \rangle$ .

**Proposition 4.1: Hungerford Theorem 3.1**

Let  $\mathbb{Z}$  be equipped with its usual addition operation. Then every subgroup  $H < \mathbb{Z}$  is cyclic, either  $H = \langle 0 \rangle$  or  $H = \langle m \rangle$ . With  $m$  being the least positive integer in  $H$ . If  $H \neq \langle 0 \rangle$ , then  $H$  is infinite.

**Proposition 4.2: Hungerford Theorem 3.2**

Every infinite cyclic group  $G = \langle a \rangle$  is isomorphic to the additive group  $\mathbb{Z}$ , and every finite cyclic group of order  $0 < m < +\infty$  is isomorphic to the additive group  $\mathbb{Z}_m$ .

*Proof of Proposition 4.2.* Let  $f : \mathbb{Z} \rightarrow G$  and  $f(k) = a^k$ . By Proposition 3.2,

$$G = \left\{ a^k, k \in \mathbb{Z} \right\}$$

$f$  is clearly surjective and  $f \in \text{Hom}(\mathbb{Z}, G)$  is an easy exercise to verify. The proof splits into two parts

- (i)  $\text{Ker } f$  is trivial: By Proposition 2.1,  $f$  is an isomorphism from  $\mathbb{Z}$  to  $G$ , and  $G \cong \mathbb{Z} \implies |G| = |\mathbb{Z}|$ .
- (ii)  $\text{Ker } f$  is not trivial: Arguing as in Proposition 4.2,  $\text{Ker } f$  is a non-trivial subgroup of  $\mathbb{Z}$ , so it contains a least positive element  $m$ , and  $\text{Ker } f = \langle m \rangle$ .  $m$  is an element of  $\text{ker } f$ , so

$$f(m) = a^m = e \implies f(jm) = a^{jm} = \prod_{l=1}^j a^m = e, j \in \mathbb{Z} \quad (46)$$

Now suppose  $r$  and  $s$  are integers with  $f(r) = f(s)$ ,

$$\begin{aligned} a^r = a^s &\iff a^{r-s} = e \\ &\iff r - s \in \text{Ker } f \\ &\iff r - s \in \langle m \rangle \\ &\iff r \equiv s \pmod{m} \\ &\iff \bar{r} = \bar{s} \end{aligned}$$

where  $\bar{r}$  denotes the  $\mathbb{Z}_m$  equivalence class of  $r$ . Let  $\beta$  be a map from  $\mathbb{Z}_m \rightarrow G$ , such that

$$\beta(\bar{k}) = f(k) = a^k$$

This is well defined, since  $\beta$  is an invariant on each equivalence class, if  $r - s$  differ by a multiple of  $m$ , then Equation (46) states that  $\beta(\bar{r}) = \beta(\bar{s})$ .  $G$  is finite, as

$$G = \langle a \rangle = \left\{ a^k, k \in \mathbb{Z}, m < k < m \right\}$$

and the kernel of  $\beta$  is trivial, it is an isomorphism and  $\mathbb{Z}_m \cong G$ . ■

Cosets

Normal Subgroups

Isomorphism Theorems

# Chapter C: Algebraic Topology

## Homotopy

This section will follow Munkres Chapters 9 and 13 closely. Possibly other chapters as well.

### Definition 1.1: Path

A *path* is a continuous function from the unit interval  $f : [0, 1] \rightarrow \mathbf{X}$ . We say  $f$  is a *path from  $x_0$  to  $x_1$*  if  $f(0) = x_0$  and  $f(1) = x_1$ .

We denote the set of paths from  $x_0$  to  $x_1$  by  $\text{Path}(x_0, x_1)$ . If  $f \in \text{Path}(x_0, x_1)$ , we sometimes denote the *reversal* of  $f$  by  $\bar{f} \in \text{Path}(x_1, x_0)$ , where  $\bar{f}(s) \triangleq f(1 - s)$ .

### Definition 1.2: Loop

A *loop* at  $x_0 \in \mathbf{X}$  is a path that begins and ends at  $x_0$ , and  $\text{Loop}(x_0) \triangleq \text{Path}(x_0, x_0)$ . The constant path (or loop) at  $x_0$  is denoted by  $e_{x_0} : [0, 1] \rightarrow \mathbf{X}$ .

$$e_{x_0}(s) = x_0, \quad \forall s \in [0, 1]$$

### Definition 1.3: Homotopy of $C(\mathbf{X}, \mathbf{Y})$

Let  $f$ , and  $g$  continuous functions from  $\mathbf{X}$  to  $\mathbf{Y}$ .  $f$  and  $g$  are homotopic, denoted by  $f \approx g$  if there exists a continuous function  $F \in C(\mathbf{X} \times I, \mathbf{Y})$  where

$$F(x, 0) = f(x) \quad \text{and} \quad F(x, 1) = g(x) \quad (47)$$

where  $I = [0, 1]$ .

The function  $F$  is called the *homotopy between  $f$  and  $g$* .

If  $f \simeq h$ , where  $h$  is the constant function, we say  $f$  is *nullhomotopic*.

### Definition 1.4: Path Homotopy of $\text{Path}(x_0, x_1)$

Two paths  $f_0, f_1 \in \text{Path}(x_0, x_1)$  are said to be *path homotopic*, if there exists a continuous function  $F \in C(I \times I, \mathbf{X})$ , with

- $F$  is a *homotopy between  $f_0$  and  $f_1$*  (in the sense of Definition 1.3). For every  $s \in [0, 1]$ ,

$$F(s, 0) = f_0(s) \quad \text{and} \quad F(s, 1) = f_1(s) \quad (48)$$

- $F$  leaves the endpoints fixed. For every  $t \in [0, 1]$ , then

$$F(0, t) = x_0 \quad \text{and} \quad F(1, t) = x_1 \quad (49)$$

If  $f_0$  and  $f_1$  are path-homotopic, we write  $f_0 \simeq_p f_1$ .

- The function  $F \in C(I \times I, \mathbf{X})$  is called the *path homotopy between  $f_0$  and  $f_1$* .
- If  $f \in \text{Loop}(x_0)$  is path homotopic to the constant path  $e_{x_0}$ , then  $f$  is *nullhomotopic*.



- The relation  $\simeq_p$  is defined for paths that have the same initial and final points. So it is a relation on  $\text{Path}(x_0, x_1)$ .

**Proposition 1.1: Munkres Lemma 51.1**

The relations  $\simeq$  and  $\simeq_p$  are equivalence relations on  $C(\mathbf{X}, \mathbf{Y})$  and  $\text{Path}(x_0, x_1)$  respectively.

*Proof.* ( $f \simeq f$ ): Let  $f \in C(\mathbf{X}, \mathbf{Y})$ . Define

$$F : \mathbf{X} \times I \rightarrow \mathbf{Y} \quad \text{For every } t \in [0, 1], F(x, t) = f(x)$$

$F$  is continuous, since  $F = \pi_{\mathbf{X}} \circ (f \times \text{id}_{[0,1]})$ , where  $f \times \text{id}_{[0,1]}$  is the product of two continuous functions, which is again continuous by Chapter A. Moreover,  $F(x, 0) = f(x) = F(x, 1)$ , so  $F$  is a homotopy between  $f$  and itself.

( $f \simeq g \implies g \simeq f$ ): Let  $F$  be the homotopy between  $f$  and  $g$ . Let  $G$  be the 'reversal' in the second coordinate of  $F$ , meaning

$$G(x, t) = F(x, 1 - t) \quad \text{is continuous, since } G = F \circ (\text{id}_{\mathbf{X}} \times c)$$

where  $c : I \rightarrow I$  that maps  $t \mapsto 1 - t$  is continuous, so  $\text{id}_{\mathbf{X}} \times c$  is continuous; hence  $G$  is continuous. Notice for every  $x \in \mathbf{X}$ ,

$$G(x, 0) = F(x, 1) = g(x) \quad \text{and} \quad G(x, 1) = F(x, 0) = f(x)$$

therefore  $G$  is a homotopy between  $g$  and  $f$ .

( $f \simeq g, g \simeq h \implies f \simeq h$ ): Let  $F$  be the homotopy between  $f$  and  $g$ , and  $G$  be the homotopy between  $g$  and  $h$ . Define a function  $H : \mathbf{X} \times I \rightarrow \mathbf{Y}$  that morphs  $f$  into  $g$  on  $[0, 2^{-1}]$ , then  $g$  into  $h$  on  $[2^{-1}, 1]$

$$H(x, t) = \begin{cases} F(x, 2t - \lfloor 2t \rfloor) & \text{for } 0 \leq t \leq 2^{-1} \\ G(x, 2t - \lfloor 2t \rfloor) & \text{for } 2^{-1} \leq t \leq 1 \end{cases} \quad (50)$$

where  $\lfloor \cdot \rfloor$  denotes the *floor function*.

- $H$  is well defined on the overlap  $\mathbf{X} \times 2^{-1}$ , since  $F(x, 1) = G(x, 0) = g(x)$  at every  $x \in \mathbf{X}$ .
- If  $t = 0$ , then  $H(x, 1) = F(x, 0) = f(x)$ , and  $t = 1$  gives  $H(x, 1) = G(x, 1) = h(x)$ .
- Since  $H|_{\mathbf{X} \times [0, 2^{-1}]}$  and  $H|_{\mathbf{X} \times [2^{-1}, 1]}$  are continuous functions, and they agree on the overlap,  $H$  is continuous by the pasting Lemma, and defines a homotopy between  $f$  and  $h$ .

Now consider paths  $f, g, h$  in  $\text{Path}(x_0, x_1)$ , ( $f \simeq_p f$ ) is trivial. So is symmetry of  $\simeq_p$ , as the reversal in the second coordinate (see above) of the path homotopy between  $f$  and  $g$  is path homotopy between  $g$  and  $f$ .

Suppose  $f \simeq_p g$ , and  $g \simeq_p h$ . Let  $F$ , and  $G$  be the path homotopies between  $f, g$  and  $g, h$ . Write  $H$  as in Equation (50), it is a continuous function on  $I \times I \rightarrow \mathbf{X}$ , that satisfies

$$H(s, 0) = F(s, 0) = f(s) \quad \text{and} \quad H(s, 1) = G(s, 1) = h(s) \quad \text{for every } s \in [0, 1]$$

If  $s = 0$ , it is easy to see from Equation (50) that for every  $t \in [0, 1]$ ,

$$\begin{aligned} H(0, t) &= \begin{cases} F(0, 2t - \lfloor 2t \rfloor) = x_0 & \text{for } 0 \leq t \leq 2^{-1} \\ G(0, 2t - \lfloor 2t \rfloor) = x_0 & \text{for } 2^{-1} \leq t \leq 1 \end{cases} = x_0 \quad \text{and} \\ H(1, t) &= \begin{cases} F(1, 2t - \lfloor 2t \rfloor) = x_1 & \text{for } 0 \leq t \leq 2^{-1} \\ G(1, 2t - \lfloor 2t \rfloor) = x_1 & \text{for } 2^{-1} \leq t \leq 1 \end{cases} = x_1 \end{aligned}$$

So the endpoints remain fixed throughout the deformation in  $t$ , and  $H$  is a path homotopy between  $f$  and  $h$ . This proves transitivity. ■

## Path and PathClass Products

### Definition 2.1: Product of Paths $f * g$

Let  $f \in \text{Path}(x_0, x_1)$  and  $g \in \text{Path}(x_1, x_2)$ , the product of  $f$  and  $g$ , denoted by  $f * g$  is another path from  $x_0$  to  $x_2$ . For  $s \in [0, 1]$ ,

$$(f * g)(s) \triangleq \begin{cases} f(2s - \lfloor 2s \rfloor) & \text{for } 0 \leq s \leq 2^{-1} \\ g(2s - \lfloor 2s \rfloor) & \text{for } 2^{-1} \leq s \leq 1 \end{cases} \quad (51)$$

Notice the similarities between Equations (50) and (51),

### Proposition 2.1: Properties of the Path Product

Let  $f \in \text{Path}(x_0, x_1)$  and  $g \in \text{Path}(x_1, x_2)$ , let  $k \in C(\mathbf{X}, \mathbf{Y})$ , then

- (i) Invariant under left-multiplication:  $f \simeq_p g \implies k \circ f \simeq_p k \circ g$ , where  $k \circ f$  and  $k \circ g$  are elements Paths from  $k(x_0)$  to  $k(x_1)$ , and if  $F$  be a path homotopy between  $f$  and  $g$ , then  $k \circ F$  is a path homotopy between  $k \circ f$  and  $k \circ g$ .
- (ii) If we redefine  $f \in \text{Path}(x_0, x_1)$ ,  $g \in \text{Path}(x_1, x_2)$ , and  $k$  be as above, then

$$k \circ (f * g) = (k \circ f) * (k \circ g)$$

*Proof.*

Proof of Part (i): It is clear that  $k \circ f$  and  $k \circ g$  are elements of  $\text{Path}(k(x_0), k(x_1))$ , and see Part (ii) for the proof of  $k \circ f \simeq_p k \circ g$ .

Proof of Part (ii): Let  $F$  be the path homotopy between  $f$  and  $g$ . The composition  $(k \circ F)$  is in  $C(\mathbf{X} \times I, \mathbf{Y})$ . Equation (48) reads

$$\begin{aligned} (k \circ F)(s, 0) &= k(F(s, 0)) = (k \circ f)(s) \text{ and} \\ (k \circ F)(s, 1) &= k(F(s, 1)) = (k \circ g)(s) \text{ for every } s \in [0, 1] \end{aligned}$$

and Equation (49) gives

$$\begin{aligned} (k \circ F)(0, t) &= k(F(0, t)) = k(x_0) \text{ and} \\ (k \circ F)(1, t) &= k(F(1, t)) = k(x_1) \text{ for every } t \in [0, 1] \end{aligned}$$

therefore  $k \circ F$  is a path homotopy between the paths  $k \circ f$  and  $k \circ g$ . ■

### Definition 2.2: Path Homotopy class $[f]$

Let  $f \in \text{Path}(x_0, x_1)$ , we define the *path homotopy class* of  $f$  as

$$[f] \triangleq \left\{ g \in \text{Path}(x_0, x_1), g \simeq_p f \right\}$$

### Definition 2.3: Product of PathClasses $[f] * [g]$

Let  $*$  :  $\text{PathClass}(x_0, x_1) \times \text{PathClass}(x_1, x_2) \rightarrow \text{PathClass}(x_0, x_2)$  be a binary operation, where

$$[f] * [g] \triangleq [f * g] \text{ is well defined.}$$

for arbitrary  $[f] \in \text{PathClass}(x_0, x_1)$  and  $[g] \in \text{PathClass}(x_1, x_2)$ . This means it is independent of the representative chosen. More formally, if  $f \simeq_p f' \in \text{Path}(x_0, x_1)$ , and  $g \simeq_p g' \in \text{Path}(x_1, x_2)$ , then  $f * g \simeq_p f' * g'$ .

### Proposition 2.2: Properties of the PathClass product

Let  $[f]$ ,  $[g]$  and  $[h]$  be PathClasses from and to the points  $x_0, x_1, x_2$ . Then

1. Associativity:  $([f] * [g]) * [h] = [f] * ([g] * [h])$ ,
2. Left and Right identities: if  $[f] \in \text{PathClass}(x_0, x_1)$ ,  $e_{x_0}, e_{x_1}$  denote the constant paths on  $x_0$  and  $x_1$  (the initial and final points of any  $f \in [f]$ ), then

$$[e_{x_0}] * [f] = [f] \quad \text{and} \quad [f] * [e_{x_1}] = [f]$$

3. Left and Right inverses: let  $[\bar{f}]$  be the PathClass containing the reversal of  $f$  (see Definition 1.1) for the definition, then

$$[\bar{f}] * [f] = [e_{x_1}] \quad \text{and} \quad [f] * [\bar{f}] = [e_{x_0}]$$

4. Generalized Associativity: if  $\{[f_j]\}_{j \leq n}$  is a sequence of PathClasses, such that  $[f_j] \in \text{PathClass}(x_{j-1}, x_j)$ , then

$$\prod [f_j] \triangleq [f_1] * [f_2] * \cdots * [f_n] \text{ is a well-defined object}$$

meaning we can place the brackets wherever we want.

*Proof.* We will give an outline for the proof of Generalized Associativity, the rest are trivial. Let  $\{[f_j]\}$  be defined as above. If  $\{a_j\}_{j=0}^n$ , and  $\{b_j\}_{j=0}^n$  are 'cell partitions' of the unit interval (in the sense of the Riemann integral), meaning

$$0 = a_0 < a_1 < \cdots < a_n = 1, \quad \text{and} \quad 0 = b_0 < b_1 < \cdots < b_n = 1$$

We agree to define the following

- the lengths of each cell  $l_{a_j} \triangleq a_j - a_{j-1}$  and  $l_{b_j} \triangleq b_j - b_{j-1}$ , and
- the cells themselves are denoted by  $\text{cell}(a_j) = [a_{j-1}, a_j]$ ,  $\text{cell}(b_j) = [b_{j-1}, b_j]$ ,
- $p \in \text{Path}(0, 1)$ , where  $p$  is given explicitly by

$$p(s) = \sum_{j=1}^n \chi_{\text{cell}(a_j) \setminus \{a_{j-1}\}} \left( \frac{l_{b_j}}{l_{a_j}} (s - a_j) + b_j \right)$$

It is clear  $p$  is continuous, and for  $j = 1, \dots, n$ ,

$$p|_{\text{cell}(a_j)} \text{ is the positive linear map from } \text{cell}(a_j) \text{ to } \text{cell}(b_j)$$

Using the same line of argumentation as in the proof for associativity, we see that any two 'ways' of bracketing the expression has no impact on the path-homotopy class. ■

## Fundamental Group

### Definition 3.1: Fundamental group $\pi_1(\mathbf{X}, x_0)$

Let  $x_0 \in \mathbf{X}$ , the *fundamental group of  $\mathbf{X}$  relative to (base point)  $x_0$*  is denoted by  $\pi_1(\mathbf{X}, x_0) = \text{PathClass}(x_0, x_0)$ .

**Definition 3.2: Isomorphism induced by  $\text{Path}(x_0, x_1)$**

Suppose  $\alpha \in \text{Path}(x_0, x_1)$ , we define a map  $\hat{\alpha} : \pi_1(\mathbf{X}, x_0) \rightarrow \pi_1(\mathbf{X}, x_1)$ , with

$$\hat{\alpha}([f]) = [\bar{\alpha}] * [f] * [\alpha]$$

where  $\bar{\alpha}$  is the reversal of  $\alpha$ . We call  $\hat{\alpha}$  the *isomorphism induced by  $\alpha$*  (Munkres Theorem 52.1).

*Isomorphism proof.* Let  $[f]$  and  $[g]$  be elements of  $\pi_1(\mathbf{X}, x_0)$ , then

$$\begin{aligned} \hat{\alpha}([f] * [g]) &= ([\bar{\alpha}] * [f] * [\alpha]) * ([\bar{\alpha}] * [g] * [\alpha]) \\ &= [\bar{\alpha}] * ([f] * [g]) * [\alpha] \\ &= \hat{\alpha}([f]) * \hat{\alpha}([g]) \end{aligned}$$

and  $\hat{\alpha}$  is a homomorphism. We claim inverse of  $\hat{\alpha}$  is  $\hat{\bar{\alpha}}$ . Fix  $[f] \in \pi_1(\mathbf{X}, x_0)$ ,  $[g] \in \pi_1(\mathbf{X}, x_1)$ , then

$$(\hat{\bar{\alpha}} \circ \hat{\alpha})([f]) = [\alpha] * ([\bar{\alpha}] * [f] * [\alpha]) * [\bar{\alpha}] = [f]$$

so  $\hat{\bar{\alpha}}$  is the left-inverse for  $\hat{\alpha}$ . A similar argument shows it is the right inverse as well with  $(\hat{\alpha} \circ \hat{\bar{\alpha}})([g]) = [g]$ . Therefore  $\pi_1(\mathbf{X}, x_0)$  is group isomorphic to  $\pi_1(\mathbf{X}, x_1)$ . ■

## Homomorphisms

**Definition 4.1: Homomorphism induced by a continuous map**

Let  $h \in C(\mathbf{X}, \mathbf{Y})$ , and  $y_0 = h(x_0)$ , it induces a map between loops at  $x_0$  and  $y_0$ .

$$h_* : \text{Loop}(x_0) \rightarrow \text{Loop}(y_0), f \mapsto h \circ f$$

It is also a group homomorphism between fundamental groups. We use the same symbol for the two maps, relying on context to distinguish between the two.

$$h_* : \pi_1(\mathbf{X}, x_0) \rightarrow \pi_1(\mathbf{Y}, y_0), [f] \mapsto [h \circ f]$$

is well defined because of Proposition 2.2, it is a homomorphism (again by Proposition 2.2) because  $h$  'distributes' over  $*$

$$h \circ (f * g) = (h \circ f) * (h \circ g)$$

**Remark 4.1: Functorial properties of the  $h_*$**

If  $x_0 \in \mathbf{X}$ , the tuple  $(x_0, \mathbf{X})$  is an object in the category of *pointed topological spaces*, and the map  $h_*$  is a *covariant functor* from the category of pointed topological spaces to the category of groups.

Follows from Munkres Theorem 52.4, if the expressions below make sense,

$$(g \circ f)_* = g_* \circ f_* \quad \text{and} \quad h_* \circ (g \circ f)_* = (h \circ g)_* \circ f_*$$

And the identity map  $i : \mathbf{X} \rightarrow \mathbf{X}$  gets 'sent' to the identity homomorphism in  $\text{Hom}(\pi_1(\mathbf{X}, x_0), \pi_1(\mathbf{X}, x_0))$ . And if  $h$  is a homeomorphism between  $\mathbf{X}$  and  $\mathbf{Y}$ , then  $h_*$  is an isomorphism at every point.

## Simply connected space

**Definition 5.1: Simply connected space**

A topological space  $\mathbf{X}$  is *simply connected* if it is path-connected, and  $\pi_1(\mathbf{X}, x_0) = \{[e_{x_0}]\}$  for some  $x_0 \in \mathbf{X}$ . Notice this implies every fundamental group of  $\mathbf{X}$  is trivial.

**Proposition 5.1: Properties of simply connected spaces**

If  $\mathbf{X}$  is a simply connected space, then  $\text{PathClass}(x_0, x_1)$  consists of one element. That is to say, if  $f$  and  $g$  are Paths from  $x_0$  to  $x_1$ , then  $f \simeq_p g$ .

**Covering maps****Definition 6.1: Covering maps and spaces**