Definition 0.1: Topological Space

A *topology* $\mathcal{O} \subseteq \mathcal{P}(M)$ on a set M forms a *topological space* $(M, \mathcal{O})$ if it satisfies the following,

(i) $\emptyset, M \in \mathcal{O}$.

(ii) If $S \subseteq \mathcal{O}$ then $\bigcup S \in \mathcal{O}$.

(iii) If $S_1, S_2 \in \mathcal{O}$ then $S_1 \cap S_2 \in \mathcal{O}$.

Terminology 0.1: Open Set

Let $(M, \mathcal{O})$ be topological space, then a subset $U \subseteq M$ is called open if $U \in \mathcal{O}$.

Terminology 0.2: Open Neighbourhood

Let $(M, \mathcal{O})$ be topological space, then a subset $U \subseteq M$ is an open neighbourhood around $p \in M$ if it contains p and is open.

$$p \in U \in \mathcal{O}$$

Definition 0.2: Continuous map

Let $(M, \mathcal{O}_M)$ and $(N, \mathcal{O}_N)$ be topological spaces, then a map $f : M \to N$ is continuous at p if:

$$\forall U \in \mathcal{O}_N : f(p) \in U \implies f^{\text{pre}}(U) \in \mathcal{O}_M$$

Definition 0.3: Fields

A *field* $(K, +, \cdot)$ is a nonempty set K, along with two binary operations, addition $+ : K \times K \to K$ and multiplication $\cdot : K \times K \to K$, satisfying the following,

(i) For all $x, y, z \in K$, $(x + y) + z = x + (y + z)$ and $(x \cdot y) \cdot z = x \cdot (y \cdot z)$.

(ii) For all $x, y \in K$, $x + y = y + x$ and $x \cdot y = y \cdot x$.

(iii) There exists elements $0, 1 \in K$ such that for all $x \in K, x + 0 = x$ and $x \cdot 1 = x$.

(iv) For all $x \in K$, there exists an element $-x \in K$ such that $x + (-x) = 0$, and if $x \neq 0$, there exists an element x^{-1} such that $x \cdot x^{-1} = 1$.

(v) For all $x, y, z \in K$, $x \cdot (y + z) = (x \cdot y) + (x \cdot z)$.

Definition 0.4: Vecotor Spaces

A *Vector Space* $(V, +, \cdot)$ over a field $(K, +, \cdot)$ is a set V along with two binary operations, vector addition $+ : V \times V \to V$ and s-multiplication $\cdot : K \times V \to V$, satisfying the following,

(i) For all vectors $v, w, u \in V$, $v + (w + u) = (v + w) + u$.

(ii) For all vectors $v, w \in V$, $v + w = w + v$.

(iii) There exists a vector $\mathbf{0} \in V$ such that $v + \mathbf{0} = v$ for all $v \in V$.

(iv) For every vector $v \in V$ there exists an element $-v$ such that $v + (-v) = \mathbf{0}$.

(v) For all scalars $a, b \in K$ and vector $v \in V$, $a \cdot_V (b \cdot_V v) = (a \cdot_F b) \cdot_V v$.

(vi) For every scalar $a \in K$ and vectors $v, w \in V$, $a \cdot (v + w) = a \cdot v + a \cdot w$.

(vii) For all scalars $a, b \in K$ and vector $v \in V$, $(a + b) \cdot v = a \cdot v + b \cdot v$.

Definition 0.5: The directional derivative

Let $f : \mathbb{R}^n \to \mathbb{R}^m$, for some $n, m \in \mathbb{N}$. Then we define the directional derivative of f along $v \in \mathbb{R}^n$ as:

$$\partial_v f : U \subseteq \mathbb{R}^n \to \mathbb{R}^m := p \mapsto \lim_{h \to 0} \frac{f(p + hv) - f(p)}{h}$$

Notation 0.1

(i) Let $f : \mathbb{R} \to \mathbb{R}^n$ then define $f' := \partial f := \partial_1 f$.

(ii) Let $f : \mathbb{R}^n \to \mathbb{R}^m$ and e_i be a basis for $\mathbb{R}^n$ then define $\partial_i f := \partial_{e_i} f$.

(iii) Let $f : \mathbb{R}^n \to \mathbb{R}^m$ and e_i be a basis for $\mathbb{R}^n$ then define $\frac{\partial f}{\partial e_i} := \partial_{e_i} f$.

Example 0.1: Standerd topology on the Reals

Let $\mathbb{R}$ be the set of real numbers, we define the standerd topology $\mathcal{O}_s$ on $\mathbb{R}$.

$$\mathcal{O}_s = \{U \in \mathcal{P}(\mathbb{R}) \mid \forall p \in U : \exists a, b \in U : p \in (a, b) \text{ and } (a, b) \subseteq U\}$$

Definition 0.6

Let $(M, \mathcal{O}_M)$ and $(N, \mathcal{O}_N)$ be topological spaces, define the product topology $\mathcal{O}_{M \times N}$ for the set $M \times N$,

$$\mathcal{O}_{M \times N} := \{U \in \mathcal{P}(\mathcal{O}_M \times \mathcal{O}_N) \mid \forall p \in U : \exists A \in \mathcal{O}_M : \exists B \in \mathcal{O}_N : p \in A \times B \subseteq U\}$$

Definition 0.7: Norm Spaces

A *Norm Space* $(V, +, \cdot, \| \cdot \|)$ over a field $(K, +, \cdot)$ is a vector space $(V, +, \cdot)$ over the field $(K, +, \cdot)$ along with a *norm* $\| \cdot \| : V \to \mathbb{R}$ satisfying the following,

(i) For every vector $v \in V$, $\|v\| \geq 0$.

(ii) $\|v\| = 0$ if and only if $v = \mathbf{0}$.

(iii) For every scalar $\lambda \in K$ and vector $v \in V$, $\|\lambda v\| = |\lambda|\|v\|$.

Definition 0.8: Sequence

A *Sequence* a_n is map $a_n : \mathbb{N} \to X$ for some target X. A *Finite Sequence* a_n with a length $L \in \mathbb{N}$ is map $a_n : \{m \in \mathbb{N} \mid m \leq L\} \to X$ for some target X.

Definition 0.9: Cauchy Sequence

Let $(V, +, \cdot, \| \cdot \|)$ be normed space. A Sequence $a_n : \mathbb{N} \to V$ is *Cauchy* if:

$$\forall \varepsilon > 0 : \exists N : \forall m, n \geq N \implies \|x_n - x_m\| < \varepsilon.$$

Meaning that elements in the sequence become closer and closer.