Notes of Mathematics

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Contents

1	Manifolds ^[4]	1
1.1	Manifolds on Euclidean Spaces	1
1.2	Manifolds	10
2	P-adic Numbers ^[2]	14
2.1	Foundations	14
3	Lie Algebra ^[3]	17
3.1	Foundations	17
3.2	Solvable and Nilpotent Lie algebra	19
4	Categories ^[1]	21
4.1	Foundations	21

1 Manifolds [4]

1.1 Manifolds on Euclidean Spaces

Theorem 1.1.1 Taylor's theorem with remainder

A smooth function f on an open ball $U \in \mathcal{O}_n$ can be written as

$$f(x) = f(p) + \sum_{i} (x^{i} - p^{i})g_{i}(x)$$

where $p \in U$ and $g_i \in C^{\infty}(U)$ with $g_i(p) = (\partial f/\partial x^i)(p)$.

Adapting this to g_i repeatedly gives the Taylor's expansion of f.

Definition 1.1.2 Tangent vector as an arrow from a point

The *tangent space* $T_p(\mathbb{R}^n)$ at $p \in \mathbb{R}^n$ is the set of arrows from p.

Definition 1.1.3 Directional derivative

The *directional derivative* of a smooth function f in the direction $v \in T_p(\mathbb{R}^n)$ at $p \in \mathbb{R}^n$ is

$$D_{v}f = \lim_{t \to 0} \frac{f(c(t)) - f(p)}{t} = \left. \frac{d}{dt} \right|_{t=0} f(c(t))$$

with $c^i(t) = p^i + tv^i$.

By the chain rule,

$$D_{v}f = \sum \frac{dc^{i}}{dt}(0)\frac{\partial f}{\partial x^{i}}(p) = \sum v^{i}\frac{\partial f}{\partial x^{i}}(p).$$

Definition & Proposition 1.1.4 Derivation at a point

A linear map $D: C_p^{\infty} \to \mathbb{R}$ satisfying the Leibniz rule (i.e., D(fg) = (Df)g(p) + f(p)Dg for any $f, g \in C_p^{\infty}$) is called a *derivation* at p or a *point-derivation* of C_p^{∞} .

The set of all derivations at p denoted by $\mathcal{D}_p(\mathbb{R}^n)$ is a real vector space, and a map $\phi \colon \mathcal{T}_p(\mathbb{R}^n) \to \mathcal{D}_p(\mathbb{R}^n)$ assigning D_v to each v is a linear map.

Lemma 1.1.5 Point-derivation of a constant is zero

If *D* is a point-derivation of C_p^{∞} , then D(c) = 0 for any constant function *c*.

Theorem 1.1.6 Tangent space is isomorphic to the set of point-derivations

The linear map $\phi \to \mathcal{T}_p(\mathbb{R}^n) \to \mathcal{D}_p(\mathbb{R}^n)$ in [Definition & Proposition 1.1.4] is an isomorphism of vector spaces.

Definition 1.1.7 Tangent vector as a derivation

By [Theorem 1.1.6], $v \in T_p(\mathbb{R}^n)$ is identified as

$$v = \sum v^i \left. \frac{\partial}{\partial x^i} \right|_p \in \mathcal{D}_p(\mathbb{R}^n).$$

Definition 1.1.8 Vector fields on an open set

A *vector field* on $U \in \mathcal{O}_n$ is a map $X : U \to \mathcal{T}_p(\mathbb{R}^n)$. $X = \sum a^i \partial/\partial x^i$ means

$$X(p) = X_p = \sum a^i(p) \left. \frac{\partial}{\partial x^i} \right|_p \quad \text{with } a^i(p) \in \mathbb{R}$$

X is said to be C^{∞} if all a^i s are C^{∞} on U. The set of all smooth vector fields on U is denoted by $\mathfrak{X}(U)$.

Definition & Proposition 1.1.9 Multiplication of a smooth vector field and function

For $X \in \mathfrak{X}(U)$ and $f \in C^{\infty}(U)$, define $fX \in \mathfrak{X}(U)$ and $Xf \in C^{\infty}(U)$ as follows:

$$(fX)_{p} = f(p)X_{p} = \sum (f(p)a^{i}(p)) \left. \frac{\partial}{\partial x^{i}} \right|_{p},$$
$$(Xf)(p) = X_{p}f = \sum a^{i}(p) \frac{\partial f}{\partial x^{i}}(p).$$

Proposition 1.1.10 Leibniz rule for a vector field

For any $X \in \mathfrak{X}(U)$, $f, g \in C^{\infty}(U)$,

$$X(fg) = (Xf)g + fXg.$$

Proposition 1.1.11 Derivations one-to-one-correspond to smooth vector fields

 $\varphi \colon \mathfrak{X}(U) \ni X \mapsto (f \mapsto Xf) \in \text{Der}(C^{\infty}(U))$ is an linear isomorphism.

Definition 1.1.12 k-tensor on a vector space

A k-linear function on a vector space $V : V^k \to \mathbb{R}$ is called a k-tensor on V. The vector space of all k-tensors on V is denoted by $L_k(V)$. k is called the degree of f.

Definition 1.1.13 Permutation action on k-tensors

For $f \in L_k(V)$ on a vector space V and $\sigma \in \mathfrak{S}_n$, an action of σ on f is defined by

$$(\sigma f)(v_1,\ldots,v_k)=f(v_{\sigma(1)},\ldots,v_{\sigma(k)}).$$

Definition 1.1.14 Symmetric and alternating k-tensor

A *k*-tensor $f: V^k \to \mathbb{R}$ is *symmetric* if

$$\forall \sigma \in \mathfrak{S}_k, \ \sigma f = f$$

and f is *alternating* if

$$\forall \sigma \in \mathfrak{S}_k, \ \sigma f = (\operatorname{sgn} \sigma) f.$$

Definition 1.1.15 The set of all alternating k-tensors

An alternating k-tensor on a vector space V is also called a k-covector or a multicovector of degree k on V. The set of all k-covectors on V is denoted by $A_k(v)$ for k > 0; for k = 0, $A_0(V) = \mathbb{R}$.

Definition & Proposition 1.1.16 Symmetrizing and alternating operators on k-covectors

For a $f \in A_k(V)$ on a vector space V,

$$Sf = \sum_{\sigma \in \mathfrak{S}_n} \sigma f$$

is symmetric, and

$$Af = \sum_{\sigma \in \mathfrak{S}_n} (\operatorname{sgn} \sigma) \sigma f$$

is alternating.

Definition 1.1.17 Tensor product of two multilinear functions

For $f \in L_k(V)$, $g \in L_\ell(V)$ on a vector space V, the *tensor product* $f \otimes g \in L_{k+\ell}(V)$ is defined by

$$(f \otimes g)(v_1,\ldots,v_{k+\ell}) = f(v_1,\ldots,v_k)g(v_{k+1},\ldots,v_{k+\ell}).$$

Example 1.1.18 Bilinear map as a tensor product

Let e_1, \ldots, e_n be a basis for a vector space $V, \alpha^1, \ldots, \alpha^n$ the dual basis in V^* , and $\langle , \rangle : V \times V \to \mathbb{R}$ a bilinear map on V. Then,

$$\langle \; , \;
angle = \sum g_{ij} lpha^i \otimes lpha^j,$$

where $g_{ij} = \langle e_i, e_i \rangle$.

Definition 1.1.19 Wedge product of two multilinear functions

For $f \in A_k(V)$, $g \in A_\ell(V)$ on a vector space V, their *wedge product* or *exterior product* is

$$f \wedge g = \frac{1}{k! \, \ell!} A(f \otimes g).$$

 $f \wedge g$ is alternating.

Explicitly,

$$\begin{split} (f \wedge g)(v_1, \dots, v_{k+\ell}) &= \frac{1}{k! \, \ell!} \sum_{\sigma \in \mathfrak{S}_{k+\ell}} (\operatorname{sgn} \sigma) f(v_{\sigma(1)}, \dots, v_{\sigma(k)}) g(v_{\sigma(k+1)}, \dots, v_{\sigma(k+\ell)}) \\ &= \sum_{(k,\ell) \text{-shuffle}} (\operatorname{sgn} \sigma) f(v_{\sigma(1)}, \dots, v_{\sigma(k)}) g(v_{\sigma(k+1)}, \dots, v_{\sigma(k+\ell)}), \end{split}$$

where a (k, ℓ) -shuffle means $\sigma(1) < \cdots < \sigma(k)$ and $\sigma(k+1) < \cdots < \sigma(k+\ell)$.

Proposition 1.1.20 Wedge product is anticommutative

For $f \in A_k(V)$, $g \in A_\ell(V)$ on a vector space V,

$$f \wedge q = (-1)^{k\ell} q \wedge f$$
.

If the degree of f is odd, then $f \wedge f = 0$.

Lemma 1.1.21 Properties of nesting alternating operators

For a k-tensor f and ℓ -tensor g on a vector space V,

i)
$$A(A(f) \otimes a) = k! A(f \otimes a)$$
.

ii)
$$A(f \otimes A(g)) = \ell! A(f \otimes g)$$
.

Proposition 1.1.22 Associativity of the wedge product

For $f \in A_k(V)$, $g \in A_\ell(V)$, $h \in A_m(V)$ on a real vector space V,

$$(f \wedge q) \wedge h = f \wedge (q \wedge h).$$

Similarly, for $f_i \in A_{d_i}(V)$ (i = 1, ..., r),

$$f_1 \wedge \cdots \wedge f_r = \frac{1}{(d_1)! \cdots (d_r)!} A(f_1 \otimes \cdots \otimes f_r).$$

Proposition 1.1.23 Wedge product of covectors is the determinant

For covectors $\alpha^1, \ldots, \alpha^k$ on a vector space V,

$$(\alpha^1 \wedge \cdots \wedge \alpha^k)(v_1, \ldots, v_k) = \det(\alpha^i(v_i))_{ii}$$

Definition 1.1.24 Graded algebra over a field

An algebra \mathbb{A} over a field \mathbb{K} is said to be **graded** if $\mathbb{A} = \bigoplus_{k=0}^{\infty} A^k$ is a direct sum of vector spaces over \mathbb{K} such that the multiplication sends $A^k \times A^\ell$ to $A^{k+\ell}$. $A = \bigoplus_{k=0}^{\infty} A^k$ means each nonzero $a \in \mathbb{A}$ is uniquely a finite sum $a = a_{i_1} + \cdots + a_{i_m}$ where nonzero $a_{i_i} \in A^{i_i}$.

A is anticommutative or graded commutative if $\forall a \in A^k$, $b \in A^\ell$, $ab = (-1)^{k\ell}ba$.

A *homomorphism* of graded algebras is an algebra homomorphism that preserves the degree.

Definition & Proposition 1.1.25 Grassmann algebra of multicovectors on a vector space

For a vector space V of degree $n < \infty$, the *exterior algebra* or the *Grassmann algebra* of multicovectors on V is the anticommutative graded algebra

$$A_*(V) = \bigoplus_{k=0}^{\infty} A_k(V) = \bigoplus_{k=0}^{n} A_k(V)$$

with the wedge product of multicovectors as multiplication.

Lemma 1.1.26 Wedge product of the dual basis applying to a basis

Let e_1, \ldots, e_n be a basis for a vector space V and $\alpha^1, \ldots, \alpha^n$ the dual basis in V^* . For $I = (i_1, \ldots, i_k), J = (j_1, \ldots, j_k)$ with $1 \le i_1 < \cdots < i_k \le n, \ 1 \le j_1 < \cdots < j_k \le n,$

$$\alpha'(e_J) = \delta'_J$$
.

Proposition 1.1.27 Wedge products of the dual basis form a basis for multicovectors Let V be a vector space and $\alpha^1, \ldots, \alpha^n$ the dual basis in V^* . Then, α^I , $I = (i_1 < \cdots < i_k)$ form a basis for $A_k(V)$.

Therefore,

$$\dim A_k(V) = \binom{n}{k},$$

which implies

if
$$k > \dim V$$
, then $A_k(V) = 0$.

Definition 1.1.28 Cotangent space to an Euclidean space at a point The *cotangent space* to \mathbb{R}^n at p is $\mathcal{T}_p^*(\mathbb{R}^n) = (\mathcal{T}_p(\mathbb{R}^n))^*$.

Definition 1.1.29 Differential 1-form on an open subset of an Euclidean space A *covector field* or a *differential 1-form* on $U \in \mathcal{O}_n$ is $\omega \colon U \to \bigcup_{p \in U} \mathcal{T}_p^*(\mathbb{R}^n)$ that maps $U \ni p \mapsto \omega_p \in \mathcal{T}_p^*(\mathbb{R}^n)$.

Definition 1.1.30 Differential of a smooth function

For $f \in C^{\infty}(U)$ on $U \in \mathcal{O}_n$, the *differential* df of f is a differential 1-form defined by

$$(df)_n(X_n) = X_n f.$$

In the expression

$$\langle , \rangle : T_p(\mathbb{R}^n) \times C_p^{\infty}(\mathbb{R}^n) \ni (X_p, f) \mapsto \langle X_p, f \rangle = X_p f \in \mathbb{R},$$

a tangent vector is considered as $\langle X_p, \cdot \rangle$; a differential at p as $df|_p = (df)_p = \langle \cdot, f \rangle$.

Proposition 1.1.31 Differentials of coordinates is the dual basis for the cotangent space

For $p \in \mathbb{R}^n$, $\{(dx^1)_p, \dots, (dx^n)_p\}$ is the dual basis for $T_p^*(\mathbb{R}^n)$ to $\{\partial/\partial x^1|_p, \dots, \partial/\partial x^n|_p\} \subset T_p(\mathbb{R}^n)$, where x^1, \dots, x^n are the standard coordinates on \mathbb{R}^n .

For any differential 1-form ω on $U \in \mathcal{O}_n$ and $p \in U$,

$$\omega_p = \sum a_i(p)(dx^i)_p$$

for some $a_i(p)$. In this case, ω is written as $\omega = \sum a_i dx^i$.

Definition 1.1.32 Smoothness of a differential 1-form

A differential 1-form $\omega = \sum a_i dx^i$ on $U \in \mathcal{O}_n$ is **smooth** if all $a_i : U \to \mathbb{R}$ are smooth.

Proposition 1.1.33 Differentials can be written in terms of partial derivatives For $f \in C^{\infty}(U)$ on $U \in \mathcal{O}_n$,

$$df = \sum \frac{\partial f}{\partial x^i} dx^i.$$

Smoothness of f implies that of df.

Definition 1.1.34 Differential k-forms on an Euclidean space

A differential k-form or differential form of degree k on $U \in \mathcal{O}_n$ is $\omega : U \ni p \mapsto \omega_p \in A_k(\mathcal{T}_p(\mathbb{R}^n))$.

Definition & Proposition 1.1.35 Basis for differential forms

Since $\{dx_p^I \mid I = (1 \le i_1 < \dots < i_k \le n)\}$ is a basis for $A_k(T_p(\mathbb{R}^n))$, for a differential k-form ω on $U \in \mathcal{O}_n$ and $p \in U$,

$$\omega_p = \sum a_I(p) dx_p^I, \quad \omega = \sum a_I dx^I.$$

 ω is **smooth** if all $a_l: U \to \mathbb{R}$ are smooth. The vector space of C^{∞} differential k-forms on U is denoted by $\Omega^k(U)$. If k = 0, $\Omega^0(U) = C^{\infty}(U)$.

Definition 1.1.36 Wedge product of differential forms

For differential k-form ω and ℓ -form τ on $U \in \mathcal{O}_n$, their **wedge product** $\omega \wedge \tau$ is a differential $(k + \ell)$ -form defined by

$$(\omega \wedge \tau)_p = \omega_p \wedge \tau_p$$
.

If $\omega = \sum a_I dx^I$, $\tau = \sum b_J dx^J$,

$$\omega \wedge \tau = \sum_{I,J} (a_I b_J) dx^I \wedge dx^J$$
$$= \sum_{\text{disjoint } I,J} (a_I b_J) dx^I \wedge dx^J.$$

For $\omega \in \Omega^k(U)$, $\tau \in \Omega^\ell(U)$, the wedge product is a bilinear map

$$\wedge \colon \Omega^k(U) \times \Omega^{\ell}(U) \to \Omega^{k+\ell}(U).$$

In particular, if $f \in C^{\infty}(U)$ and $\omega \in \Omega^k(U)$, then $f \wedge \omega = f\omega$.

Definition 1.1.37 Graded algebra with smooth differential forms

For $U \in \mathcal{O}_n$, the direct sum $\Omega^*(U) = \bigoplus_{k=0}^n \Omega^k(U)$ is an anticommutative graded algebra over \mathbb{R} with the wedge product as multiplication, which is also a module over $C^{\infty}(U)$.

Definition 1.1.38 Differential forms as linear maps on a vector field

For a differential k-form ω on $U \in \mathcal{O}_n$ and $X_1, \ldots, X_k \in \mathfrak{X}(U)$, define $\omega(X_1, \ldots, X_k) \in C^{\infty}(U)$ by

$$(\omega(X_1,\ldots,X_k))_p=\omega_p((X_1)_p,\ldots,(X_k)_p).$$

The map

$$\mathfrak{X}(U) \times \cdots \times \mathfrak{X}(U) \ni (X_1, \dots, X_k) \mapsto \omega(X_1, \dots, X_k) \in C^{\infty}(U)$$

is *k*-linear over $C^{\infty}(U)$.

Definition 1.1.39 Exterior derivatives of differential forms

For $k \ge 1$ and $\omega = \sum a_I dx^I \in \Omega^k(U)$, the *exterior derivative* of ω is

$$d\omega = \sum_{l} da_{l} \wedge dx^{l} = \sum_{l,i} \frac{\partial a_{l}}{\partial x^{j}} dx^{j} \wedge dx^{l} \in \Omega^{k+1}(U);$$

for k = 0 and $f \in C^{\infty}(U)$, its exterior derivative is

$$df = \sum \frac{\partial f}{\partial x^i} dx^i \in \Omega^1(U).$$

Definition 1.1.40 Antiderivation of a graded algebra

An *antiderivation* of a graded algebra $\mathbb{A} = \bigoplus_{k=0}^{\infty} A^k$ is a linear map $D: \mathbb{A} \to \mathbb{A}$ such that for $a \in A^k$, $b \in A^\ell$,

$$D(ab) = D(a)b + (-1)^k aD(b).$$

If m is an integer such that D sends A^k to A^{k+m} for all k, then m is called the **degree** of D.

Proposition 1.1.41 Properties of the exterior differentiation

i) The exterior differentiation $d: \Omega^*(U) \to \Omega^*(U)$ on $U \in \mathcal{O}_n$ is an antiderivation of degree 1:

$$d(\omega \wedge \tau) = (d\omega) \wedge \tau + (-1)^{\deg \omega} \omega \wedge d\tau.$$

- ii) $d^2 = 0$.
- iii) For $f \in C^{\infty}(U)$ and $X \in \mathfrak{X}(U)$, (df)(X) = Xf.

Proposition 1.1.42 Characterization of the exterior differentiation

The exterior differentiation $d: \Omega^*(U) \to \Omega^*(U)$ on $U \in \mathcal{O}_n$ is the only antideriavtion of $\Omega^*(U)$.

Definition 1.1.43 Closed and exact forms

A differential k-form ω on $U \in \mathcal{O}_n$ is said to be **closed** if $d\omega = 0$, and said to be **exact** if $\omega = d\tau$ for some (k-1)-form τ on U.

Every exact form is closed.

Definition 1.1.44 Cochain complex and de Rham complex

A collection of vector spaces $\{V^k\}_{k=0}^{\infty}$ with linear maps $d_k \colon V^k \to V^{k+1}$ such that $d_{k+1} \circ d_k = 0$ is called a *cochain complex* or a *differential complex*.

The *de Rham complex* of $U \in \mathcal{O}_n$ is a cochain complex

$$0 \to \Omega^0(U) \xrightarrow{d} \Omega^1(U) \xrightarrow{d} \Omega^2(U) \xrightarrow{d} \cdots$$

The closed forms are the elements of ker d, and the exact forms are the elements of im d.

Proposition 1.1.45 Vector calculus as differential forms

Under the identifications, for $U \in \mathcal{O}_3$, $f \in C^{\infty}(U)$ and $X = [P Q R] \in \mathfrak{X}(U)$,

1-form
$$Pdx + Qdy + Rdz \longleftrightarrow X$$
,
2-form $Pdy \land dz + Qdz \land dx + Rdx \land dy \longleftrightarrow X$,
3-form $fdx \land dy \land dz \longleftrightarrow f$,

there are correspondences between the exterior derivatives and grad, rot, and div:

$$df \longleftrightarrow \operatorname{grad} f,$$

$$d(Pdx + Qdy + Rdz) \longleftrightarrow \operatorname{rot} X,$$

$$d(Pdy \wedge dz + Qdz \wedge dx + Rdx \wedge dy) \longleftrightarrow \operatorname{div} X.$$

Definition 1.1.46 k-th de Rham cohomology

For $U \in \mathcal{O}_n$, the *k*-th *de Rham cohomology* of *U* is the quotient vector space

$$H^{k}(U) = \frac{\{\text{closed } k\text{-forms on } U\}}{\{\text{exact } k\text{-forms on } U\}}.$$

Proposition 1.1.47 Poincaré lemma

For $k \ge 1$, every closed k-form on \mathbb{R}^n is exact, i.e., $H^k(\mathbb{R}^n)$ vanishes.

1.2 Manifolds

Definition 1.2.1 Locally Euclidean space

A topological space M is *locally Euclidean of dimension n* if $\forall p \in M, \exists (U, \phi)$, with a neighborhood U at p and a homeomorphism $\phi: U \to V \in \mathcal{O}_n$, called a *chart*, a *coordinate neighborhood* or a *coordinate open set*, and ϕ a *coordinate map* or a *coordinate system* on U.

A chart (U, ϕ) is said to be *centered* at $p \in U$ if $\phi(p) = 0$.

Definition 1.2.2 Topological manifold

A *topological manifold of dimension n* is a Hausdorff, second countable, locally Euclidean space of dimension n.

Definition 1.2.3 Compatible chart

Two charts $(U, \phi: U \to \mathbb{R}^n)$, $(V, \psi: V \to \mathbb{R}^n)$ of a topological manifold are said to be C^{∞} -compatible or simply compatible if

$$\phi \circ \psi^{-1} \colon \psi(U \cap V) \to \phi(U \cap V), \quad \psi \circ \phi^{-1} \colon \phi(U \cap V) \to \psi(U \cap V)$$

called the *transition functions* between charts are C^{∞} . If $U \cap V = \emptyset$, they are C^{∞} -compatible.

Definition 1.2.4 Atlas on a locally Euclidean space

A C^{∞} atlas or simply an atlas on a locally Euclidean space M is a collection $\mathfrak{U} = \{(U_{\alpha}, \phi_{\alpha})\}$ of pairwise compatible charts that cover M.

Definition 1.2.5 Compatibility of a chart with an atlas

For a locally Euclidean space, a chart (V, ψ) is compatible with an atlas $\{(U_{\alpha}, \phi_{\alpha})\}$ if all charts $(U_{\alpha}, \phi_{\alpha})$ are compatible with (V, ψ) .

Lemma 1.2.6 Charts compatible with the same atlas are compatible with each other

For a locally Euclidean space, charts (V, ψ) , (W, σ) , and an atlas $\{(U_{\alpha}, \phi_{\alpha})\}$ on it, if (V, ψ)

and (W, σ) are both compatible with $\{(U_\alpha, \phi_\alpha)\}$, then they are compatible with each other.

Definition 1.2.7 Maximal Atlas on a locally Euclidean space

An atlas \mathfrak{M} on a locally Euclidean space is **maximal** if for another atlas \mathfrak{U} , $\mathfrak{M} \subset \mathfrak{U}$ implies $\mathfrak{M} = \mathfrak{U}$.

Definition 1.2.8 Smooth manifold

A *smooth* or C^{∞} *manifold* is a topological manifold M with a maximal atlas called a *differentiable structure* on M. M is said to be of dimension n if all of its connected components are of dimension n, and then M is called a *n-manifold*. A 1-manifold is also called a *curve*, a 2-manifold a *surface*.

Proposition 1.2.9 A locally Euclidean space with an atlas has a maximal atlas. In a locally Euclidean space, any atlas is contained in a unique maximal atlas.

Definition 1.2.10 Conventions of manifold

- i) A manifold means a smooth manifold.
- ii) The standard coordinates on \mathbb{R}^n is denoted by r^1, \ldots, r^n .
- iii) For a chart (U, ϕ) of a manifold, let $x^i = r^i \circ \phi$ the *i*-th component of ϕ , and write $\phi = (x^1, \dots, x^n)$ and $(U, \phi) = (U, x^1, \dots, x^n)$. x^1, \dots, x^n are called **coordinates** or **local coordinates** on U.
- iv) The notation $(x^1, ..., x^n)$ means alternately the local coordinates on U and a point in \mathbb{R}^n
- v) A *chart* (U, ϕ) *about* p in a manifold M means a chart in the differentiable structure of M such that $p \in U$.

Proposition 1.2.11 Product manifold

For a *m*-manifold *M* and *n*-manifold *N*, and atlases $\{(U_{\alpha}, \phi_{\alpha})\}$ of *M* and $\{(V_{\alpha'}, \psi_{\alpha'})\}$ of *N*, the collection

$$\{(U_{\alpha} \times V_{\alpha'}, \phi_{\alpha} \times \psi_{\alpha'}: U_{\alpha} \times V_{\alpha'} \to \mathbb{R}^m \times \mathbb{R}^n)\}$$

is an atlas on $M \times N$, and therefore $M \times N$ is a manifold of dimension m + n.

Definition 1.2.12 Smooth function on a manifold

For a smooth *n*-manifold M, a function $f: M \to \mathbb{R}$ is said to be C^{∞} or **smooth at a point** $p \in M$ if, for some chart (U, ϕ) about p, $f \circ \phi^{-1} : \phi(U) \to \mathbb{R}^n$ is C^{∞} at $\phi(p)$; C^{∞} **on** M if it is smooth at every point.

Proposition 1.2.13 Smoothness of real-valued functions

For a *n*-manifold *M* and a function $f: M \to \mathbb{R}$, the following are equivalent:

- i) f is C^{∞} .
- ii) There exists an atlas $\mathfrak U$ for M, for any $(U,\phi)\in \mathfrak U$, $f\circ \phi^{-1}$ is C^{∞} .
- iii) For any chart (U, ϕ) on M, $f \circ \phi^{-1}$ is C^{∞} .

Definition 1.2.14 Pullback of a function by a map

For manifolds M, N, the *pullback* of $h: M \to \mathbb{R}$ by $F: N \to M$ is $F^*h = h \circ F$.

Definition 1.2.15 Smooth map between manifolds

For a *m*-manifold M and n-manifold N, a continuous map $F: N \to M$ is C^{∞} at a point $p \in N$ if, for some chats (U, ϕ) about p and (V, ψ) about F(p), $\psi \circ F \circ \phi^{-1}$ is C^{∞} at $\phi(p)$; C^{∞} if it is C^{∞} at every point.

Proposition 1.2.16 Smoothness of maps is independent of charts

Let M be a m-manifold, N a n-manifold, and $F: N \to M$ be C^{∞} at $p \in N$. Then, for any charts (U, ϕ) about p and (V, ψ) about F(p), $\psi \circ F \circ \phi^{-1}$ is C^{∞} at $\phi(p)$.

Proposition 1.2.17 Smoothness of a map in terms of charts

For a *m*-manifold *M* and *n*-manifold *N*, and a continuous map $F: N \to M$, the following are equivalent:

- i) F is C^{∞} .
- ii) There exists at lases $\mathfrak U$ for N and $\mathfrak V$ for M, for any $(U,\phi)\in\mathfrak U$ and $(V,\psi)\in\mathfrak V$, $\psi\circ F\circ\phi^{-1}$ is C^∞ .
- iii) For any chart (U, ϕ) on N and (V, ψ) on M, $\psi \circ F \circ \phi^{-1}$ is C^{∞} .

Proposition 1.2.18 Composite of smooth maps is also smooth

For manifolds M, N, P and C^{∞} maps $F: N \to M$, $G: M \to P$, $G \circ F: N \to P$ is also C^{∞} .

Definition 1.2.19 Diffeomorphism of manifolds

A *diffeomorphism* of manifolds is a bijective C^{∞} map whose inverse is also C^{∞} .

Proposition 1.2.20 Coordinate map is a diffeomorphism

A coordinate map $\phi: U \to \phi(U) \subset \mathbb{R}^n$ for a manifold with a chart (U, ϕ) is a diffeomorphism.

Proposition 1.2.21 Diffeomorphism into an Euclidean space is a coordinate map

For an open subset U of a manifold M with the differentiable structure \mathfrak{U} , if $F:U\to F(U)$ is a diffeomorphism, then $(U,F)\in\mathfrak{U}$.

2 P-adic Numbers [2]

2.1 Foundations

Definition 2.1.1 Absolute value on a field

An *absolute value* on a field \mathbb{K} is a function $|\cdot|: \mathbb{K} \to \mathbb{R}_{>0}$ that satisfies:

i)
$$|x| = 0$$
 iff $x = 0$

ii)
$$\forall x, y \in \mathbb{K}, |xy| = |x||y|$$

iii)
$$\forall x, y \in \mathbb{K}, |x+y| \le |x| + |y|.$$

An absolute value that satisfies the condition

iv)
$$\forall x, y \in \mathbb{K}, |x+y| \leq \max\{|x|, |y|\}$$

is said to be *non-archimedean*; otherwise, it is said to be *archimedean*.

Definition 2.1.2 Trivial absolute value

The *trivial absolute value* on a field \mathbb{K} is a absolute value on \mathbb{K} such that

$$|x| = \begin{cases} 1 & \text{for } x \neq 0 \\ 0 & \text{for } x = 0 \end{cases}$$

An absolute value on a finite field must be trivial.

Definition 2.1.3 Valuation on a field

A function $v \colon \mathbb{A}^{\times} \to \mathbb{R}$ with an integral domain \mathbb{A} is called a *valuation* on \mathbb{A} if it satisfies the following conditions:

i)
$$\forall x, y \in \mathbb{A}^{\times}$$
, $v(xy) = v(x) + v(y)$

ii)
$$\forall x, y \in \mathbb{A}^{\times}$$
, $v(x+y) \ge \min\{v(x), v(y)\}$

Definition & Proposition 2.1.4 Value group of a valuation

The image of a valuation v on a field is an additive subgroup of \mathbb{R} . im v is called the *value group* of v.

Proposition 2.1.5 Correspondence between valuations and non-archimedean

absolute values

Let \mathbb{A} be an integral domain and $\mathbb{K} = \operatorname{Frac} \mathbb{A}$. Let $v \colon \mathbb{A}^{\times} \to \mathbb{R}$ be a valuation on \mathbb{A} and extend v to \mathbb{K} by setting v(a/b) = v(a) - v(b), then the function $|\cdot|_{V} \colon \mathbb{K} \to \mathbb{R}_{\geq 0}$ defined by

$$|x|_{v} = \begin{cases} e^{-v(x)} & \text{for } x \neq 0\\ 0 & \text{for } x = 0 \end{cases}$$

is a non-archimedean absolute value on \mathbb{K} . Conversely, $-\log | |$ is a valuation on \mathbb{K} for a non-archimedean absolute value | | on \mathbb{K} .

Definition 2.1.6 p-adic valuation

The *p-adic valuation* on \mathbb{Q} with a prime p is a valuation $v_p : \mathbb{Q}^\times \to \mathbb{R}$ defined as follows: for each $n \in \mathbb{Z}^\times$, let $v_p(n)$ be the greatest integer such that $p^{v_p(n)} \mid n$, and for each $x = a/b \in \mathbb{Q}^\times$, $v_p(x) = v_p(a) - v_p(b)$.

We often set $v_n(0) = \infty$.

Definition 2.1.7 p-adic absolute value

The *p-adic absolute value* $| \ |_p \colon \mathbb{Q} \to \mathbb{R}_{>0}$ with a prime *p* is defined as

$$|x|_p = p^{-v_p(x)}, \quad |0| = 0.$$

The usual absolute value is looked as $| = | = |_{\infty}$.

Definition 2.1.8 Absolute values on a field of rational functions

Here are some absolute values on a field $\mathbb{F}(t)$ of rational functions over a field \mathbb{F} .

i) For $f(t) \in \mathbb{F}[t]$, $v_{\infty}(f) = -\deg f$, and for $f(t)/g(t) \in \mathbb{F}(t)$, $v_{\infty}(f/g) = v_{\infty}(f) - v_{\infty}(g)$ with $v_{\infty}(0) = \infty$. Then,

$$|f(t)|_{\infty} = e^{-v_{\infty}(f)}$$
.

ii) For an irreducible polynomial $p(t) \in \mathbb{F}[t]$, define the p(t)-adic valuation and absolute value.

Lemma 2.1.9 Properties of absolute values on fields

For an absolute value | | on a field \mathbb{K} ,

i)
$$|1| = 1$$
,

- ii) $\forall x \in \mathbb{K}$, $|x^n| = 1 \Rightarrow |x| = 1$,
- iii) $\forall x \in \mathbb{K}, |-x| = |x|,$
- iv) If \mathbb{K} is finite, then $| \ |$ is trivial.

Theorem 2.1.10 Necessary and sufficient conditions of a non-archimedean absolute value

Let \mathbb{K} be a field, | | an absolute value on \mathbb{K} . Then,

Furthermore, $\sup\{|n|\mid n\in\mathbb{Z}\}=\infty$ if $|\cdot|$ is archimedean.

3 Lie Algebra^[3]

3.1 Foundations

Definition 3.1.1 Lie algebra

A vector space \mathfrak{g} over a field \mathbb{K} with the Lie bracket satisfying the conditions

- i) Lie bracket is bilinear
- ii) $\forall x \in \mathfrak{g}, [x, x] = 0$

iii)
$$\forall x, y, z \in \mathfrak{g}$$
, $[[x, y], z] + [[y, z], x] + [[z, x], y] = 0$

is called a *Lie algebra* over \mathbb{K} .

Definition 3.1.2 General linear Lie algebra

 $\mathfrak{gl}_n(\mathbb{R})$ is the Lie algebra $M_n(\mathbb{R})$ with the Lie bracket [x, y] = xy - yx.

Definition 3.1.3 Derivation algebra

A linear endomorphism D of an algebra \mathbb{A} over \mathbb{R} satisfying D(xy) = D(x)y + xD(y) is called a *derivation* of \mathbb{A} . The set of all derivations $Der \mathbb{A}$ with the addition, scaler multiplication, and lie bracket defined as follows:

i)
$$(D + D')(x) = D(x) + D'(x)$$

- ii) $(\alpha D)(x) = \alpha D(x)$
- iii) [D, D'](x) = D(D'(x)) D'(D(x))

is a Lie algebra called the *derivation algebra* of \mathbb{A} .

Definition 3.1.4 Lie subalgebra

A linear subspace $\mathfrak{h} \subset \mathfrak{g}$ of a Lie algebra \mathfrak{g} is a *Lie subalgebra* of \mathfrak{g} if $\forall x, y \in \mathfrak{h}$, $[x, y] \in \mathfrak{h}$. For linear subspaces $\mathfrak{a}, \mathfrak{b} \subset \mathfrak{g}$, $[\mathfrak{a}, \mathfrak{b}]$ denotes the subspace generated by [x, y] with $x \in \mathfrak{a}, y \in \mathfrak{b}$.

Definition & Proposition 3.1.5 Special linear Lie algebra

 $\mathfrak{sl}_n(\mathbb{R}) = \{x \in \mathfrak{gl}_n(\mathbb{R}) \mid \text{tr } x = 0\}$ is a Lie subalgebra of $\mathfrak{gl}_n(\mathbb{R})$.

Definition & Proposition 3.1.6 Orthogonal Lie algebra

 $\mathfrak{o}(n) = \{x \in \mathfrak{gl}_n(\mathbb{R}) \mid {}^t x = -x\}$ is a Lie subalgebra of $\mathfrak{sl}_n(\mathbb{R})$.

Definition & Proposition 3.1.7 Ideal of a Lie algebra

A linear subspace $\mathfrak{h} \subset \mathfrak{g}$ of a Lie algebra \mathfrak{g} is an *ideal* of \mathfrak{g} if $\forall x \in \mathfrak{g}, y \in \mathfrak{h}$, $[x, y] \in \mathfrak{h}$. For ideals $\mathfrak{a}, \mathfrak{b} \subset \mathfrak{g}$, $[\mathfrak{a}, \mathfrak{b}]$ is also an ideal.

Definition 3.1.8 Derived ideal of a Lie algebra

For a Lie algebra \mathfrak{g} , $D\mathfrak{g} = [\mathfrak{g}, \mathfrak{g}]$ is an ideal of \mathfrak{g} called the *derived ideal* of \mathfrak{g} . If $\mathfrak{g} = \mathfrak{gl}_n(\mathbb{R})$, $D\mathfrak{g} = \mathfrak{sl}_n(\mathbb{R})$.

Definition & Proposition 3.1.9 Homomorphism of Lie algebras

For Lie algebras \mathfrak{g} , \mathfrak{h} , a linear map $\varphi \colon \mathfrak{g} \to \mathfrak{h}$ is called a **homomorphism** if $\forall x, y \in \mathfrak{g}$, $\varphi([x,y]) = [\varphi(x), \varphi(y)]$. A homomorphism φ is an **isomorphism** if it is bijective. Lie algebras between which there exists an isomorphism are said to be **isomorphic** to each other, written $\mathfrak{g} \cong \mathfrak{h}$.

A composite of homomorphisms is also a homomorphism, and that of isomorphisms is also an isomorphism.

The kernel $\ker \varphi = \{x \in \mathfrak{g} \mid \varphi(x) = 0\}$ of a homomorphism φ is an ideal of \mathfrak{g} while the image $\operatorname{im} \varphi = \varphi(\mathfrak{g})$ of φ is a Lie subalgebra of \mathfrak{h} .

Definition 3.1.10 Representation of a Lie algebra on a vector space

For a Lie algebra \mathfrak{g} and a vector space V, a homomorphism $\rho \colon \mathfrak{g} \to \mathfrak{gl}(V)$ is called a *representation* of \mathfrak{g} on V.

Definition & Proposition 3.1.11 Adjoint representation of a Lie algebra

For a Lie algebra \mathfrak{g} and $x \in \mathfrak{g}$, define a derivation $ad(x) : \mathfrak{g} \to \mathfrak{g}$ by ad(x)(y) = [x, y]. A representation $ad : \mathfrak{g} \ni x \mapsto ad(x) \in \mathfrak{gl}(\mathfrak{g})$ is called the *adjoint representation* of \mathfrak{g} . The *center* of \mathfrak{g} is $\mathfrak{z} = \ker(ad)$, which is a commutative ideal. $\operatorname{im}(ad)$ is an ideal of $\operatorname{Der} \mathfrak{g}$. A derivation ad(x) is called a *inner derivation* of \mathfrak{g} .

Definition 3.1.12 Quotient algebra for Lie algebras

For a Lie algebra $\mathfrak g$ and an ideal $\mathfrak a \subset \mathfrak g$, the *quotient algebra* is

$$\mathfrak{g}/\mathfrak{a} = \{\overline{x} = x + \mathfrak{a} \mid x \in \mathfrak{g}\}$$

with canonical operations, where $\overline{x} = \{y \in \mathfrak{g} \mid x \equiv y \pmod{\mathfrak{a}}\} = \{x + a \mid a \in \mathfrak{a}\}$ called the *class* of x. The homomorphism $\varphi \colon \mathfrak{g} \ni x \mapsto \overline{x} \in \mathfrak{g}/\mathfrak{a}$ is called the *canonical homomorphism*.

Theorem 3.1.13 The first isomorphism theorem for Lie algebras

For Lie algebras \mathfrak{g} , \mathfrak{h} and a homomorphism $\varphi \colon \mathfrak{g} \to \mathfrak{h}$,

$$\mathfrak{g}/\ker\varphi\cong\operatorname{im}\varphi$$
.

Theorem 3.1.14 The second isomorphism theorem for Lie algebras

For a Lie algebra \mathfrak{g} , an ideal $\mathfrak{a} \subset \mathfrak{g}$, a Lie subalgebra $\mathfrak{h} \subset \mathfrak{g}$ and the canonical homomorphism $\varphi \colon \mathfrak{g} \to \mathfrak{g}/\mathfrak{a}$,

$$\mathfrak{h}/(\mathfrak{h}\cap\mathfrak{a})\cong(\mathfrak{h}+\mathfrak{a})/\mathfrak{a}.$$

3.2 Solvable and Nilpotent Lie algebra

Definition 3.2.1 Solvable Lie algebra

Let g be a Lie algebra, and

$$D^0 \mathfrak{g} = \mathfrak{g}$$
, $D^k \mathfrak{g} = D(D^{k-1} \mathfrak{g})$, $k = 1, 2, \dots$

g is said to be *solvable* if $D^r g = \{0\}$ for some r called the *length* of g.

Example 3.2.2 Lie algebra of triangular matrices is solvable

Let

$$\mathfrak{g}_0 = \{ \xi = (\xi_{ij}) \in \mathfrak{gl}_n(\mathbb{R}) \mid \xi \text{ is upper triangular} \},$$

$$\mathfrak{g}_k = \{ \xi = (\xi_{ij}) \in \mathfrak{gl}_n(\mathbb{R}) \mid \xi_{ij} = 0 \text{ for } j - i < k \}.$$

Then, $[\mathfrak{g}_0,\mathfrak{g}_0] \subset \mathfrak{g}_1$, $[\mathfrak{g}_k,\mathfrak{g}_\ell] \subset \mathfrak{g}_{k+\ell}$, $k,\ell=0,1,\ldots$, and \mathfrak{g}_0 is a solvable Lie algebra of length $\leq n$.

Theorem 3.2.3 Lie subalgebra of a solvable Lie algebra is also solvable

For a solvable Lie algebra \mathfrak{g} , its Lie subalgebra $\mathfrak{h} \subset \mathfrak{g}$ is also solvable, and if \mathfrak{h} is an ideal, $\mathfrak{g}/\mathfrak{h}$ is also solvable.

Theorem 3.2.4 Lie algebra whose ideal and quotient algebra over it are solvable is solvable

For a Lie algebra g and its ideal $\alpha \subset \mathfrak{g}$, if \mathfrak{a} and $\mathfrak{g}/\mathfrak{a}$ are both solvable, then g is also solvable.

Definition 3.2.5 Nilpotent Lie algebra

Let g be a Lie algebra, and

$$C^0\mathfrak{g} = \mathfrak{g}, \quad C^k\mathfrak{g} = [\mathfrak{g}, C^{k-1}\mathfrak{g}], \quad k = 1, 2, \dots$$

 \mathfrak{g} is said to be *nilpotent* if $C^s\mathfrak{g} = \{0\}$ for some s called the *length* of \mathfrak{g} . Since $D^k\mathfrak{g} \subset C^k\mathfrak{g}$, a nilpotent Lie algebra is solvable.

Example 3.2.6 Lie algebra of strictly triangular matrices is nilpotent \mathfrak{g}_1 in [Example 3.2.2] is nilpotent while \mathfrak{g}_0 there is not.

Theorem 3.2.7 Lie subalgebra of a nilpotent Lie algebra is also nilpotent For a nilpotent Lie algebra \mathfrak{g} , its Lie subalgebra $\mathfrak{h} \subset \mathfrak{g}$ is also nilpotent, and if \mathfrak{h} is an ideal, $\mathfrak{g}/\mathfrak{h}$ is also nilpotent.

Theorem 3.2.8 Center of a nilpotent Lie algebra has a nonzero vector

For a Lie algebra \mathfrak{g} and its center \mathfrak{z} , $\mathfrak{z} \neq \{0\}$ if \mathfrak{g} is nilpotent while \mathfrak{g} is nilpotent.

4 Categories^[1]

4.1 Foundations

Definition 4.1.1 Category

A *category* consists of the followings:

- *Objects* A, B, C, . . .
- *Arrows* f, g, h, ... with the objects called the domain dom f and the codomain cod f.
- *Composites* $g \circ f : A \to C$ for given arrows $f : A \to B$ and $g : B \to C$.
- *Identity arrow* 1_A of each object A.

satisfying the following laws:

- i) $\forall \text{arrows } f: A \to B, g: B \to C, h: C \to D, h \circ (g \circ f) = (h \circ g) \circ f$
- ii) $\forall \text{arrow } f: A \rightarrow B, \ f \circ 1_A = f = 1_B \circ f.$

Definition 4.1.2 Functor between categories

A *functor* $F: \mathscr{A} \to \mathscr{B}$ between categories \mathscr{A} and \mathscr{B} is a mapping between objects and between arrows in the following ways:

i)
$$F(f: A \rightarrow B) = F(f): F(A) \rightarrow F(B)$$

- ii) $F(1_A) = 1_{F(A)}$,
- iii) $F(g \circ f) = F(g) \circ F(f)$.

Definition 4.1.3 Isomorphism between categories

In a category \mathscr{C} , an arrow $f: A \to B$ is called an *isomorphism* if

$$\exists g = f^{-1} \colon B \to A, \ g \circ f = 1_A, \ f \circ g = 1_B.$$

If there is an isomorphism between objects A and B, A is said to be *isomorphic* to B, written $A \cong B$.

Theorem 4.1.4 Category is isomorphic to its Cayley representation

For a category $\mathscr C$ with a set of arrows, the Cayley representation $\overline{\mathscr C}$ of $\mathscr C$, consisting of

- object $\overline{C} = \{ f \in \mathcal{C} \mid \text{cod } f = C \}$ for an object $C \in \mathcal{C}$,
- arrow $\overline{q} : \overline{C} \to \overline{D}$ for an arrow $q : C \to D$ such that $\overline{q}(f) = q \circ f$,

is isomorphic to \mathscr{C} .

Definition 4.1.5 Product of two categories

The *product* $\mathscr{C} \times \mathscr{D}$ of categories \mathscr{C} and \mathscr{D} consists of

- object (C, D) for objects $C \in \mathcal{C}$, $D \in \mathcal{D}$,
- arrow $(f,g): (C,D) \to (C',D')$ for arrows $f: C \to C', g: D \to D'$,

with composition $(f, g) \circ (f', g') = (f \circ f', g \circ g')$ and units $1_{(C, D)} = (1_C, 1_D)$.

The *projection functors* π_1 : $\mathscr{C} \times \mathscr{D} \to \mathscr{C}$ and π_2 : $\mathscr{C} \times \mathscr{D} \to \mathscr{D}$ is defined by $\pi_1(C, D) = C$ and $\pi_1(f, g) = f$, and similarly for π_2 .

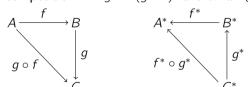
Definition 4.1.6 Dual category

For a category \mathscr{C} , its *dual* or *opposite category* \mathscr{C}^{op} consists of

- object $C^* = C$ for an object $C \in \mathscr{C}$.
- arrow $f^*: D^* \to C^*$ for an arrow $f: C \to D$,

with composition $f^* \circ g^* = (g \circ f)^*$ and units $1_{C^*} = (1_C)^*$.



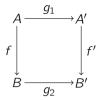


Definition 4.1.7 Arrow category

For a category \mathscr{C} , its *arrow category* $\mathscr{C}^{\rightarrow}$ consists of

- object $f: C \to D$ for an arrow f in \mathscr{C} ,
- arrow (g_1, g_2) : $f \to f'$, where $f: A \to B$, $f': A' \to B'$, $g_1: A \to A'$, $g_2: B \to B'$ in \mathscr{C} , such that $q_2 \circ f = f' \circ q_1$,

with composition $(g_1, g_2) \circ (h_1, h_2) = (g_1 \circ h_1, g_2 \circ h_2)$ and units $1_f = (1_A, 1_B)$.



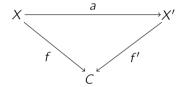
There are two functors dom, cod: $\mathscr{C}^{\rightarrow} \rightarrow \mathscr{C}$.

Definition 4.1.8 Slice category

For a category \mathscr{C} , its *slice category* \mathscr{C}/C over $C \in \mathscr{C}$ consists of

- object $f: X \to C$,
- arrow $a: X \to X'$ for arrows $f: X \to C$, $f': X' \to C$ such that $f' \circ a = f$,

with composition and units from those of \mathscr{C} .



 $U: \mathscr{C}/C \to \mathscr{C}$ with $U(f: X \to C) = X$ and $U(a: X \to X') = a$ is a functor.

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