

Machine Learning

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THIS BRIEF REVIEW synthesizes key mathematical structures that form the conceptual backbone of machine learning. We begin with fundamental algebraic structures—groups, rings, and fields—culminating in the definition of a vector space, where data are typically represented. Essential vector space concepts such as linear independence, span, and basis are introduced, highlighting their role in feature representation.

The discussion then progresses to structures that equip vector spaces with analytical tools: metric spaces for measuring similarity, normed spaces for vector magnitude, and inner product spaces for angles and orthogonality. This sequence leads to Hilbert spaces—complete inner product spaces central to functional analysis and machine learning theory. Within Hilbert spaces, we outline the orthogonal projection theorem, which underpins optimization and approximation methods, and the Riesz representation theorem, linking linear functionals to inner products, a foundation for kernel methods.

Finally, we introduce Mercer's theorem, which connects positive-definite kernels to inner products in Hilbert spaces, thereby enabling the kernel trick—a pivotal technique for transforming nonlinear problems into linear ones in higher-dimensional spaces. This concise journey illustrates how abstract mathematical frameworks provide the rigorous foundations for many algorithms and theoretical guarantees in machine learning.

AGENDA:

- 1 Algebraic Structures.
- 2 Spaces (metric, normed, inner-product, Hilbert).
- 3 Mercer Theorem.

Introduction

Machine Learning (ML) models data mathematically. To understand the core algorithms (linear regression, SVMs, neural network layers), we must first understand the **structures** in which data "lives." We begin with the most abstract building blocks and build up to the essential concept of a **vector space**.

Basic Algebraic Structures

These structures define sets equipped with operations obeying specific axioms.

Groups

A group formalizes symmetry and reversible transformations.

Definition 1: Group

Definition 1 (Group) A *group* $(G, *)$ is a set G with a binary operation $*$: $G \times G \rightarrow G$ such that:

1. **Closure:** $\forall a, b \in G, a * b \in G$.
 2. **Associativity:** $\forall a, b, c \in G, (a * b) * c = a * (b * c)$.
 3. **Identity:** $\exists e \in G$ such that $\forall a \in G, a * e = e * a = a$.
 4. **Inverse:** $\forall a \in G, \exists b \in G$ such that $a * b = b * a = e$. (We write $b = a^{-1}$).
- If $\forall a, b, a * b = b * a$, the group is **abelian** (commutative).

Example 1 $(\mathbb{Z}, +)$ is an abelian group (identity 0, inverse $-n$). $(\mathbb{R} \setminus \{0\}, \times)$ is an abelian group (identity 1, inverse $1/x$).

ML Context: The set of all permutations of data features forms a (non-abelian) group.

Rings

Rings have two operations, often thought of as addition and multiplication.

Definition 2: Ring

Definition 2 (Ring) A *ring* $(R, +, \cdot)$ is a set R with two operations such that:

1. $(R, +)$ is an **abelian group** (identity denoted 0).
2. **Multiplication Associativity:** $\forall a, b, c \in R, (a \cdot b) \cdot c = a \cdot (b \cdot c)$.
3. **Distributivity:** $a \cdot (b + c) = a \cdot b + a \cdot c$ and $(a + b) \cdot c = a \cdot c + b \cdot c$.

If multiplication is commutative ($a \cdot b = b \cdot a$), it's a **commutative ring**. If there is a multiplicative identity (denoted 1), it's a **ring with unity**.

Example 2 \mathbb{Z} (integers), $\mathbb{R}^{n \times n}$ (square matrices) are rings. Matrices show a non-commutative ring.

ML Context: The arithmetic of weights and inputs in a model often occurs in a ring.

Fields

Fields are rings where division (except by zero) is possible.

Definition 3: Fields

Definition 3 (Field) A *field* \mathbb{F} is a commutative ring with unity where every non-zero element has a multiplicative inverse. Formally, $(\mathbb{F} \setminus \{0\}, \cdot)$ is an abelian group.

Example 3 \mathbb{Q} (rationals), \mathbb{R} (reals), \mathbb{C} (complex numbers) are fields. \mathbb{Z} is **not** a field (no inverse for 2 in \mathbb{Z}).

ML Context: Almost all numerical ML uses real numbers \mathbb{R} or sometimes complex numbers \mathbb{C} as the underlying scalar field.

Vector Spaces: Where Data Lives

A vector space combines a field of scalars with an abelian group of vectors.

Definition 4: Vector Space

Definition 4 (Vector Space) Let \mathbb{F} be a field. A *vector space* V over \mathbb{F} is a set V equipped with:

- **Vector Addition:** $+: V \times V \rightarrow V$, making $(V, +)$ an *abelian group*.
- **Scalar Multiplication:** $\cdot: \mathbb{F} \times V \rightarrow V$.

These operations must satisfy $\forall \alpha, \beta \in \mathbb{F}, \mathbf{u}, \mathbf{v} \in V$:

1. $\alpha(\mathbf{u} + \mathbf{v}) = \alpha\mathbf{u} + \alpha\mathbf{v}$
2. $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$
3. $(\alpha\beta)\mathbf{u} = \alpha(\beta\mathbf{u})$
4. $1 \cdot \mathbf{u} = \mathbf{u}$ (where 1 is the multiplicative identity in \mathbb{F})

Example 4 \mathbb{R}^n over \mathbb{R} is the canonical example. The set of all $m \times n$ matrices over \mathbb{R} is a vector space. Functions $f: \mathbb{R} \rightarrow \mathbb{R}$ also form a vector space.

ML Context: A single data point with n features is a vector in \mathbb{R}^n . A dataset of m points is a set (or matrix) of vectors.

*Essential Vector Space Concepts**Linear Combination, Span, and Subspaces*

Definition 5 (Linear Combination) Given vectors $\mathbf{v}_1, \dots, \mathbf{v}_k \in V$ and scalars $\alpha_1, \dots, \alpha_k \in \mathbb{F}$, the vector $\alpha_1\mathbf{v}_1 + \dots + \alpha_k\mathbf{v}_k$ is a **linear combination**.

Definition 6 (Span) The *span* of a set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ is the set of all

linear combinations of those vectors:

$$\text{span}(S) = \left\{ \sum_{i=1}^k \alpha_i \mathbf{v}_i : \alpha_i \in \mathbb{F} \right\}.$$

This is always a **subspace** (a vector space contained within V).

ML Context: The span represents all possible points that can be constructed (e.g., modeled) using a given set of feature vectors. A model's hypothesis space is often a subspace.

Linear Independence and Basis

Definition 7 (Linear Independence) A set $S = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ is **linearly independent** if the equation

$$\alpha_1 \mathbf{v}_1 + \dots + \alpha_k \mathbf{v}_k = \mathbf{0}$$

has **only** the trivial solution $\alpha_1 = \dots = \alpha_k = 0$. Otherwise, the set is **linearly dependent**.

Interpretation: Independence means no vector in S is redundant; it cannot be written as a combination of the others.

Definition 8 (Basis and Dimension) A **basis** \mathcal{B} for a vector space V is a set of vectors that is:

1. **Linearly Independent**
2. **Spans** V (i.e., $\text{span}(\mathcal{B}) = V$)

The **dimension** $\dim(V)$ is the number of vectors in any basis for V . Every vector $\mathbf{v} \in V$ can be expressed **uniquely** as a linear combination of basis vectors.

Example 5 The **standard basis** for \mathbb{R}^3 : $\mathcal{B} = \{(1, 0, 0), (0, 1, 0), (0, 0, 1)\}$. Any vector $(x, y, z) = x(1, 0, 0) + y(0, 1, 0) + z(0, 0, 1)$.

Role in Feature Representation

This is the core connection to ML:

- **Feature Vector:** A data point $\mathbf{x} = [x_1, \dots, x_n]^T \in \mathbb{R}^n$ is a vector.
- **Feature Space:** The vector space \mathbb{R}^n is the **feature space**.
- **Basis as Feature Directions:** Each basis vector \mathbf{e}_i can represent a fundamental, independent **direction** or **concept** in the feature space (e.g., “pixel intensity at location i ,” “word count for word i ”).
- **Coefficients as Representations:** The coordinates (x_1, \dots, x_n) of \mathbf{x} relative to the standard basis *are* the feature values. Changing the basis is like changing the **perspective** or **coordinate system** for viewing the data.

- **Dimensionality Reduction:** If your data points are linearly dependent, the true “intrinsic” dimension is less than n . Finding a smaller basis that *approximately* spans the data (e.g., via PCA) is the goal of dimensionality reduction.

Summary

We built a hierarchy: **Group** \rightarrow **Ring** \rightarrow **Field** \rightarrow **Vector Space**.

- A vector space over a field is the primary stage for numerical data.
- Concepts of **span**, **linear independence**, and **basis** allow us to discuss representation, dimensionality, and transformations of data.

Metric Spaces

Definition 5: Metric Space

Definition 9 (Metric Space) A *metric space* is an ordered pair (X, d) consisting of:

- A set X (whose elements are called “points”)
- A function $d : X \times X \rightarrow \mathbb{R}$ (called a *metric* or *distance function*)

satisfying the following axioms for all $x, y, z \in X$:

1. *Non-negativity:* $d(x, y) \geq 0$
2. *Identity of indiscernibles:* $d(x, y) = 0 \iff x = y$
3. *Symmetry:* $d(x, y) = d(y, x)$
4. *Triangle inequality:* $d(x, z) \leq d(x, y) + d(y, z)$

Types of Distances (Metrics)

Standard Metrics on \mathbb{R}^n

Definition 10 (ℓ^p Metrics) For $p \geq 1$, the ℓ^p metric on \mathbb{R}^n is:

$$d_p(x, y) = \left(\sum_{i=1}^n |x_i - y_i|^p \right)^{1/p}$$

where $x = (x_1, \dots, x_n)$, $y = (y_1, \dots, y_n) \in \mathbb{R}^n$.

Example 6 (Important Special Cases) 1. *Euclidean distance* (ℓ^2 metric):

$$d_2(x, y) = \sqrt{\sum_{i=1}^n (x_i - y_i)^2}$$

2. **Manhattan distance** (ℓ^1 metric):

$$d_1(x, y) = \sum_{i=1}^n |x_i - y_i|$$

3. **Chebyshev distance** (ℓ^∞ metric):

$$d_\infty(x, y) = \max_{1 \leq i \leq n} |x_i - y_i|$$

Discrete Metric

Definition 11 (Discrete Metric) For any set X , the **discrete metric** is:

$$d(x, y) = \begin{cases} 0 & \text{if } x = y \\ 1 & \text{if } x \neq y \end{cases}$$

Example 7 On $X = \{a, b, c\}$:

$$d(a, b) = 1, \quad d(b, c) = 1, \quad d(a, c) = 1, \quad d(a, a) = 0$$

All distinct points are exactly "1 unit" apart.

Metrics on Function Spaces

Definition 12 (Uniform Metric) On $C[a, b]$ (continuous functions on $[a, b]$):

$$d_\infty(f, g) = \sup_{x \in [a, b]} |f(x) - g(x)|$$

Also called the **supremum metric** or **Chebyshev metric**.

Definition 13 (L^p Metrics) On appropriate function spaces:

$$d_p(f, g) = \left(\int_a^b |f(x) - g(x)|^p dx \right)^{1/p}$$

Special cases:

- $p = 1$: $d_1(f, g) = \int_a^b |f(x) - g(x)| dx$ (total area between curves)
- $p = 2$: $d_2(f, g) = \sqrt{\int_a^b |f(x) - g(x)|^2 dx}$ (root mean square distance)

Metrics on Sequence Spaces

Definition 14 (ℓ^p Sequence Spaces) For sequences $(a_n), (b_n)$:

$$d_p((a_n), (b_n)) = \left(\sum_{n=1}^{\infty} |a_n - b_n|^p \right)^{1/p}$$

provided the sum converges.

Specialized Metrics

Definition 15 (Hamming Distance) For strings of equal length $x, y \in \{0, 1\}^n$ (or any alphabet):

$$d_H(x, y) = \text{number of positions where } x_i \neq y_i$$

Definition 16 (Cosine Distance) For vectors $x, y \in \mathbb{R}^n$:

$$d_{\cos}(x, y) = 1 - \frac{\langle x, y \rangle}{\|x\| \|y\|}$$

where $\langle x, y \rangle$ is the dot product.

Definition 17 (Mahalanobis Distance) For vectors $x, y \in \mathbb{R}^n$ with covariance matrix Σ :

$$d_M(x, y) = \sqrt{(x - y)^T \Sigma^{-1} (x - y)}$$

Definition 18 (Normed Space) A **normed space** (or normed vector space) is a pair $(V, \|\cdot\|)$ where V is a vector space over a field \mathbb{F} (usually \mathbb{R} or \mathbb{C}) and $\|\cdot\| : V \rightarrow [0, \infty)$ is a function called a **norm** that satisfies the following properties for all $x, y \in V$ and all scalars $\alpha \in \mathbb{F}$:

1. **Positivity:** $\|x\| \geq 0$, and $\|x\| = 0$ if and only if $x = 0$
2. **Homogeneity:** $\|\alpha x\| = |\alpha| \cdot \|x\|$
3. **Triangle Inequality:** $\|x + y\| \leq \|x\| + \|y\|$

Important Examples

Example 8 (Euclidean Space \mathbb{R}^n) The vector space \mathbb{R}^n with the Euclidean norm (or 2-norm) defined by

$$\|x\|_2 = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2} = \sqrt{\sum_{i=1}^n x_i^2}$$

for $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$ is a normed space.

Example 9 (p -norms on \mathbb{R}^n) For $1 \leq p < \infty$, the p -norm on \mathbb{R}^n is defined by

$$\|x\|_p = \left(\sum_{i=1}^n |x_i|^p \right)^{1/p}$$

Special cases:

- $p = 1$: $\|x\|_1 = |x_1| + |x_2| + \cdots + |x_n|$ (Manhattan norm)
- $p = 2$: $\|x\|_2 = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$ (Euclidean norm)
- $p = \infty$: $\|x\|_\infty = \max_{1 \leq i \leq n} |x_i|$ (supremum norm)

Example 10 (Space of Continuous Functions) Let $C[a, b]$ be the vector space of continuous real-valued functions on the closed interval $[a, b]$. The supremum norm (or uniform norm) is defined by

$$\|f\|_\infty = \sup_{x \in [a, b]} |f(x)| = \max_{x \in [a, b]} |f(x)|$$

This makes $(C[a, b], \|\cdot\|_\infty)$ a normed space.

Example 11 (L^p Spaces) For $1 \leq p < \infty$, the space $L^p[a, b]$ consists of measurable functions $f : [a, b] \rightarrow \mathbb{R}$ such that

$$\|f\|_p = \left(\int_a^b |f(x)|^p dx \right)^{1/p} < \infty$$

This defines a norm on $L^p[a, b]$ (technically on equivalence classes of functions that differ only on sets of measure zero).

Example 12 (Sequence Spaces ℓ^p) For $1 \leq p < \infty$, the space ℓ^p consists of all sequences $(x_n)_{n=1}^\infty$ of real (or complex) numbers such that

$$\|x\|_p = \left(\sum_{n=1}^\infty |x_n|^p \right)^{1/p} < \infty$$

For $p = \infty$, the space ℓ^∞ consists of bounded sequences with norm

$$\|x\|_\infty = \sup_{n \in \mathbb{N}} |x_n|$$

Example 13 (Matrix Norms) The space $\mathbb{R}^{m \times n}$ of $m \times n$ real matrices can be equipped with various norms, such as the Frobenius norm:

$$\|A\|_F = \sqrt{\sum_{i=1}^m \sum_{j=1}^n |a_{ij}|^2}$$

or the operator norm (induced norm):

$$\|A\|_{op} = \sup_{\|x\|=1} \|Ax\|$$

Properties and Remarks

Theorem 1 (Equivalence of Norms in Finite Dimensions) In a finite-dimensional vector space, all norms are equivalent. That is, if $\|\cdot\|_\alpha$ and $\|\cdot\|_\beta$ are two norms on a finite-dimensional space V , then there exist constants $c, C > 0$ such that

$$c\|x\|_\alpha \leq \|x\|_\beta \leq C\|x\|_\alpha$$

for all $x \in V$.

Remark: Every normed space is a metric space with the metric induced by the norm:

$$d(x, y) = \|x - y\|$$

Remark: A normed space that is complete with respect to the metric induced by its norm is called a **Banach space**.

Definition 19 (Inner Product Space) An *inner product space* is a vector space V over a field \mathbb{F} (where $\mathbb{F} = \mathbb{R}$ or $\mathbb{F} = \mathbb{C}$) equipped with an *inner product*, which is a function $\langle \cdot, \cdot \rangle : V \times V \rightarrow \mathbb{F}$ satisfying the following properties for all $x, y, z \in V$ and all scalars $\alpha, \beta \in \mathbb{F}$:

1. **Conjugate Symmetry:** $\langle x, y \rangle = \overline{\langle y, x \rangle}$

(For real spaces: $\langle x, y \rangle = \langle y, x \rangle$)

2. **Linearity in the First Argument:**

$$\langle \alpha x + \beta y, z \rangle = \alpha \langle x, z \rangle + \beta \langle y, z \rangle$$

3. **Positive Definiteness:** $\langle x, x \rangle \geq 0$, and $\langle x, x \rangle = 0$ if and only if $x = 0$

Note: From properties (1) and (2), the inner product is conjugate-linear (antilinear) in the second argument:

$$\langle x, \alpha y + \beta z \rangle = \bar{\alpha} \langle x, y \rangle + \bar{\beta} \langle x, z \rangle$$

Definition 20 (Hilbert Space) A *Hilbert space* is an inner product space that is complete with respect to the norm induced by the inner product.

Induced Norm

Every inner product induces a norm on the vector space defined by:

$$\|x\| = \sqrt{\langle x, x \rangle}$$

This norm satisfies all the axioms of a normed space and additionally satisfies the **parallelogram law**:

$$\|x + y\|^2 + \|x - y\|^2 = 2(\|x\|^2 + \|y\|^2)$$

Important Examples

Example 14 (Euclidean Space \mathbb{R}^n) The vector space \mathbb{R}^n with the standard inner product (dot product):

$$\langle x, y \rangle = x \cdot y = \sum_{i=1}^n x_i y_i = x_1 y_1 + x_2 y_2 + \cdots + x_n y_n$$

for $x = (x_1, \dots, x_n)$ and $y = (y_1, \dots, y_n)$.

The induced norm is the Euclidean norm: $\|x\| = \sqrt{\sum_{i=1}^n x_i^2}$

Example 15 (Complex Space \mathbb{C}^n) The vector space \mathbb{C}^n with the standard Hermitian inner product:

$$\langle x, y \rangle = \sum_{i=1}^n x_i \overline{y_i}$$

where $\overline{y_i}$ denotes the complex conjugate of y_i .

Note the conjugate is on the second argument in this convention.

Example 16 (Weighted Inner Product on \mathbb{R}^n) For a vector of positive weights $w = (w_1, w_2, \dots, w_n)$ with $w_i > 0$, we can define:

$$\langle x, y \rangle_w = \sum_{i=1}^n w_i x_i y_i$$

This is an inner product on \mathbb{R}^n different from the standard one.

Example 17 (Space of Continuous Functions) Let $C[a, b]$ be the space of continuous real-valued functions on $[a, b]$. The L^2 inner product is defined by:

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx$$

The induced norm is: $\|f\| = \sqrt{\int_a^b f(x)^2 dx}$

Note: This space is not complete under this norm; its completion is $L^2[a, b]$.

Example 18 (Weighted L^2 Space) With a positive weight function $w(x) > 0$, we can define:

$$\langle f, g \rangle_w = \int_a^b f(x)g(x)w(x) dx$$

This is useful in orthogonal polynomial theory and approximation theory.

Example 19 ($L^2(\mathbb{R})$ Space) The space $L^2(\mathbb{R})$ of square-integrable functions with inner product:

$$\langle f, g \rangle = \int_{-\infty}^{\infty} f(x)\overline{g(x)} dx$$

This is a Hilbert space (complete inner product space) fundamental in quantum mechanics and Fourier analysis.

Example 20 (Sequence Space ℓ^2) The space ℓ^2 of square-summable sequences $(x_n)_{n=1}^{\infty}$ with inner product:

$$\langle x, y \rangle = \sum_{n=1}^{\infty} x_n \overline{y_n}$$

where the series converges absolutely.

This is a Hilbert space with induced norm: $\|x\| = \sqrt{\sum_{n=1}^{\infty} |x_n|^2}$

Example 21 (Matrix Inner Product (Frobenius)) For $m \times n$ matrices A, B over \mathbb{R} or \mathbb{C} :

$$\langle A, B \rangle = \text{tr}(B^* A) = \sum_{i=1}^m \sum_{j=1}^n A_{ij} \overline{B_{ij}}$$

where B^* is the conjugate transpose of B and tr denotes the trace.

For real matrices: $\langle A, B \rangle = \text{tr}(B^T A) = \sum_{i,j} A_{ij} B_{ij}$

Example 22 (Polynomial Space with Integration Inner Product) Let $P_n[a, b]$ be the space of polynomials of degree at most n on $[a, b]$. Define:

$$\langle p, q \rangle = \int_a^b p(x)q(x) dx$$

This makes $P_n[a, b]$ an inner product space.

Important Properties

Theorem 2 (Cauchy-Schwarz Inequality) For any inner product space and any $x, y \in V$:

$$|\langle x, y \rangle| \leq \|x\| \cdot \|y\|$$

with equality if and only if x and y are linearly dependent.

Definition 21 (Orthogonality) Two vectors $x, y \in V$ are *orthogonal* (written $x \perp y$) if $\langle x, y \rangle = 0$.

Theorem 3 (Pythagorean Theorem) If $x \perp y$, then:

$$\|x + y\|^2 = \|x\|^2 + \|y\|^2$$

Proposition 1 (Parallelogram Law) In any inner product space:

$$\|x + y\|^2 + \|x - y\|^2 = 2(\|x\|^2 + \|y\|^2)$$

Moreover, a norm comes from an inner product if and only if it satisfies the parallelogram law.

Orthonormal Bases

Definition 22 (Orthonormal Set) A set of vectors $\{e_\alpha\}_{\alpha \in I}$ is *orthonormal* if:

$$\langle e_\alpha, e_\beta \rangle = \delta_{\alpha\beta} = \begin{cases} 1 & \text{if } \alpha = \beta \\ 0 & \text{if } \alpha \neq \beta \end{cases}$$

Remark: Every inner product space has an orthonormal basis. If $\{e_1, e_2, \dots, e_n\}$ is an orthonormal basis for a finite-dimensional inner product space, then any vector x can be written as:

$$x = \sum_{i=1}^n \langle x, e_i \rangle e_i$$

Hilbert Spaces

Definition 23 (Cauchy Sequence) A sequence (x_n) in an inner product space V is called a **Cauchy sequence** if for every $\epsilon > 0$, there exists $N \in \mathbb{N}$ such that:

$$\|x_n - x_m\| < \epsilon \quad \text{for all } n, m \geq N$$

Definition 24 (Complete Metric Space) A metric space is **complete** if every Cauchy sequence in the space converges to a limit within the space.

Definition 25 (Hilbert Space) A **Hilbert space** \mathcal{H} is an inner product space that is complete with respect to the norm induced by the inner product:

$$\|x\| = \sqrt{\langle x, x \rangle}$$

In other words, a Hilbert space is a complete inner product space.

Every finite-dimensional inner product space is automatically a Hilbert space, since all finite-dimensional normed spaces are complete. The interesting examples are infinite-dimensional.

Examples of Hilbert Spaces

Example 23 (Euclidean Space \mathbb{R}^n) The space \mathbb{R}^n with the standard inner product:

$$\langle x, y \rangle = \sum_{i=1}^n x_i y_i$$

is a Hilbert space. The induced norm is $\|x\| = \sqrt{\sum_{i=1}^n x_i^2}$.

This is a finite-dimensional Hilbert space of dimension n .

Example 24 (Complex Euclidean Space \mathbb{C}^n) The space \mathbb{C}^n with the Hermitian inner product:

$$\langle x, y \rangle = \sum_{i=1}^n x_i \overline{y_i}$$

is a Hilbert space. This is fundamental in quantum mechanics, where quantum states are represented as vectors in \mathbb{C}^n (for finite-dimensional systems).

Example 25 (Sequence Space ℓ^2) The space ℓ^2 consists of all infinite sequences $x = (x_1, x_2, x_3, \dots)$ of real or complex numbers such that:

$$\sum_{n=1}^{\infty} |x_n|^2 < \infty$$

The inner product is defined by:

$$\langle x, y \rangle = \sum_{n=1}^{\infty} x_n \overline{y_n}$$

The induced norm is: $\|x\|_2 = \sqrt{\sum_{n=1}^{\infty} |x_n|^2}$

This is a separable, infinite-dimensional Hilbert space. It serves as the canonical model for separable Hilbert spaces.

Example 26 (Space Square Integrable Functions) The space $L^2[a, b]$ consists of (equivalence classes of) measurable functions $f : [a, b] \rightarrow \mathbb{C}$ such that:

$$\int_a^b |f(x)|^2 dx < \infty$$

The inner product is:

$$\langle f, g \rangle = \int_a^b f(x) \overline{g(x)} dx$$

The induced norm is: $\|f\|_2 = \sqrt{\int_a^b |f(x)|^2 dx}$

This is a separable, infinite-dimensional Hilbert space. Functions that differ only on a set of measure zero are identified.

Example 27 ($L^2(\mathbb{R})$ Space) The space $L^2(\mathbb{R})$ consists of measurable functions $f : \mathbb{R} \rightarrow \mathbb{C}$ such that:

$$\int_{-\infty}^{\infty} |f(x)|^2 dx < \infty$$

With inner product:

$$\langle f, g \rangle = \int_{-\infty}^{\infty} f(x) \overline{g(x)} dx$$

This is the fundamental Hilbert space in quantum mechanics (for particles in one dimension) and Fourier analysis. The Fourier transform is a unitary operator on this space.

Example 28 ($L^2(\mathbb{R}^n)$ Space) The natural generalization to n dimensions: measurable functions $f : \mathbb{R}^n \rightarrow \mathbb{C}$ with:

$$\int_{\mathbb{R}^n} |f(x)|^2 dx < \infty$$

Inner product:

$$\langle f, g \rangle = \int_{\mathbb{R}^n} f(x) \overline{g(x)} dx$$

This space is fundamental in partial differential equations and quantum mechanics for multi-particle systems.

Example 29 (Sobolev Space $H^1(\Omega)$) For an open set $\Omega \subset \mathbb{R}^n$, the Sobolev space $H^1(\Omega)$ consists of functions $f \in L^2(\Omega)$ whose weak derivatives also belong to $L^2(\Omega)$:

$$H^1(\Omega) = \{f \in L^2(\Omega) : \partial_i f \in L^2(\Omega) \text{ for } i = 1, \dots, n\}$$

The inner product is:

$$\langle f, g \rangle_{H^1} = \int_{\Omega} f(x) \overline{g(x)} dx + \sum_{i=1}^n \int_{\Omega} \partial_i f(x) \overline{\partial_i g(x)} dx$$

Sobolev spaces are crucial in the theory of partial differential equations.

Example 30 (Hardy Space $H^2(\mathbb{D})$) The Hardy space $H^2(\mathbb{D})$ consists of holomorphic functions f on the unit disk $\mathbb{D} = \{z \in \mathbb{C} : |z| < 1\}$ such that:

$$\sup_{0 < r < 1} \int_0^{2\pi} |f(re^{i\theta})|^2 d\theta < \infty$$

The inner product is:

$$\langle f, g \rangle = \frac{1}{2\pi} \int_0^{2\pi} f(e^{i\theta}) \overline{g(e^{i\theta})} d\theta$$

Hardy spaces are important in complex analysis and operator theory.

Example 31 (Bergman Space $A^2(\mathbb{D})$) The Bergman space $A^2(\mathbb{D})$ consists of holomorphic functions on the unit disk that are square-integrable with respect to area measure:

$$A^2(\mathbb{D}) = \left\{ f : \mathbb{D} \rightarrow \mathbb{C} \text{ holomorphic} : \int_{\mathbb{D}} |f(z)|^2 dA(z) < \infty \right\}$$

Inner product:

$$\langle f, g \rangle = \frac{1}{\pi} \int_{\mathbb{D}} f(z) \overline{g(z)} dA(z)$$

where $dA(z) = dx dy$ is the area element.

Non-Examples

Example 32 (The Space $C[a, b]$ is NOT Complete) Consider $C[a, b]$ with the L^2 inner product:

$$\langle f, g \rangle = \int_a^b f(x) g(x) dx$$

This is an inner product space but NOT a Hilbert space because it is not complete. There exist Cauchy sequences of continuous functions whose limits (in the L^2 norm) are not continuous.

For instance, on $[-1, 1]$, the sequence:

$$f_n(x) = \begin{cases} -1 & x \in [-1, -1/n) \\ nx & x \in [-1/n, 1/n] \\ 1 & x \in (1/n, 1] \end{cases}$$

converges in L^2 norm to the discontinuous sign function.

Key Properties of Hilbert Spaces

Theorem 4 (Riesz Representation Theorem) Let \mathcal{H} be a Hilbert space and let $\phi : \mathcal{H} \rightarrow \mathbb{F}$ be a bounded linear functional. Then there exists a unique $y \in \mathcal{H}$ such that:

$$\phi(x) = \langle x, y \rangle \quad \text{for all } x \in \mathcal{H}$$

Moreover, $\|\phi\| = \|y\|$.

Theorem 5 (Projection Theorem) Let \mathcal{H} be a Hilbert space and let M be a closed subspace of \mathcal{H} . Then every $x \in \mathcal{H}$ can be uniquely written as:

$$x = y + z$$

where $y \in M$ and $z \in M^\perp$ (the orthogonal complement of M). Moreover, y is the unique element of M closest to x .

Definition 26 (Orthonormal Basis) A set $\{e_\alpha\}_{\alpha \in I}$ in a Hilbert space \mathcal{H} is an **orthonormal basis** if:

1. $\langle e_\alpha, e_\beta \rangle = \delta_{\alpha\beta}$ (orthonormality)
2. The set $\{e_\alpha\}_{\alpha \in I}$ is maximal, i.e., the only vector orthogonal to all e_α is the zero vector

Theorem 6 (Parseval's Identity) If $\{e_n\}_{n=1}^\infty$ is an orthonormal basis for a separable Hilbert space \mathcal{H} , then for any $x \in \mathcal{H}$:

$$\|x\|^2 = \sum_{n=1}^{\infty} |\langle x, e_n \rangle|^2$$

and

$$x = \sum_{n=1}^{\infty} \langle x, e_n \rangle e_n$$

Corollary 1 (Bessel's Inequality) For any orthonormal set $\{e_n\}_{n=1}^N$ (not necessarily a basis) and any $x \in \mathcal{H}$:

$$\sum_{n=1}^N |\langle x, e_n \rangle|^2 \leq \|x\|^2$$

Separability

Definition 27 (Separable Hilbert Space) A Hilbert space \mathcal{H} is **separable** if it contains a countable dense subset.

Theorem 7 A Hilbert space is separable if and only if it has a countable orthonormal basis.

All the concrete examples listed above (ℓ^2 , $L^2[a, b]$, $L^2(\mathbb{R}^n)$, Hardy spaces, etc.) are separable Hilbert spaces. Every separable infinite-dimensional Hilbert space is isometrically isomorphic to ℓ^2 .

Definition 28 (Dual Space) Let V be a vector space over a field \mathbb{F} . The *dual space* of V , denoted V^* (or V'), is the vector space of all linear functionals on V :

$$V^* = \{\varphi : V \rightarrow \mathbb{F} \mid \varphi \text{ is linear}\}$$

That is, V^* consists of all linear maps from V to the scalar field \mathbb{F} .

Properties

Linearity Condition

A functional $\varphi \in V^*$ satisfies:

$$\begin{aligned}\varphi(v_1 + v_2) &= \varphi(v_1) + \varphi(v_2) \quad \forall v_1, v_2 \in V \\ \varphi(\alpha v) &= \alpha \varphi(v) \quad \forall \alpha \in \mathbb{F}, v \in V\end{aligned}$$

Vector Space Structure on V^*

The dual space V^* is itself a vector space with operations:

- **Addition:** For $\varphi, \psi \in V^*$,

$$(\varphi + \psi)(v) = \varphi(v) + \psi(v) \quad \forall v \in V$$

- **Scalar multiplication:** For $\alpha \in \mathbb{F}$ and $\varphi \in V^*$,

$$(\alpha\varphi)(v) = \alpha \cdot \varphi(v) \quad \forall v \in V$$

Theorem 8 (Dimension of Dual Space) If V is finite-dimensional with $\dim(V) = n$, then:

$$\dim(V^*) = \dim(V) = n$$

In particular, $V^* \cong V$ as vector spaces (though not canonically).

Dual Basis

Definition 29 (Dual Basis) Let V be finite-dimensional with basis $\mathcal{B} = \{v_1, v_2, \dots, v_n\}$. The *dual basis* $\mathcal{B}^* = \{v_1^*, v_2^*, \dots, v_n^*\}$ for V^* is defined by:

$$v_i^*(v_j) = \delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$

where δ_{ij} is the Kronecker delta.

Examples

Example 33 $((\mathbb{R}^n)^*)$ The dual space of \mathbb{R}^n can be identified with the space of row vectors. For the standard basis:

$$\mathbf{e}_1 = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad \mathbf{e}_2 = \begin{pmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{pmatrix}, \dots, \mathbf{e}_n = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix}$$

The dual basis elements are:

$$\mathbf{e}_i^*(\mathbf{x}) = x_i \quad (\text{the } i\text{-th coordinate functional})$$

In matrix notation, if $\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$, then:

$$\mathbf{e}_i^*(\mathbf{x}) = \begin{pmatrix} 0 & \dots & 1 & \dots & 0 \end{pmatrix} \begin{pmatrix} x_1 \\ \vdots \\ x_i \\ \vdots \\ x_n \end{pmatrix} = x_i$$

Example 34 (Dual of Polynomial Space) Let $V = \mathbb{P}_2(\mathbb{R})$ be the space of polynomials of degree at most 2. Examples of linear functionals in V^* include:

- **Evaluation functional:** $\varphi_a(p) = p(a)$ for fixed $a \in \mathbb{R}$
- **Derivative at a point:** $\psi_a(p) = p'(a)$
- **Integration:** $\mu(p) = \int_0^1 p(x) dx$

For the basis $\{1, x, x^2\}$ of $\mathbb{P}_2(\mathbb{R})$, the dual basis $\{\varphi_1^*, \varphi_2^*, \varphi_3^*\}$ satisfies:

$$\varphi_i^*(x^{j-1}) = \delta_{ij}$$

Double Dual

Definition 30 (Double Dual) The *double dual* (or *bidual*) of V is:

$$V^{**} = (V^*)^*$$

the dual space of the dual space.

Theorem 9 (Canonical Isomorphism) For finite-dimensional V , there exists a canonical isomorphism:

$$\Phi : V \rightarrow V^{**}$$

defined by $\Phi(v)(\varphi) = \varphi(v)$ for all $v \in V$ and $\varphi \in V^*$.

This means every vector $v \in V$ can be viewed as a linear functional on V^* .

Important Note

While $V \cong V^*$ for finite-dimensional spaces, this isomorphism is **not canonical** (it depends on choosing a basis). However, the isomorphism $V \cong V^{**}$ is **canonical** (basis-independent).

Tensor Representation Theorem

Theorem 10 (Tensor Representation Theorem / Universal Property of Tensor Products)

Let V and W be vector spaces over a field \mathbb{F} . There exists a vector space

$V \otimes W$ (the **tensor product**) and a bilinear map:

$$\varphi : V \times W \rightarrow V \otimes W$$

with the following **universal property**:

For any vector space U and any bilinear map $\beta : V \times W \rightarrow U$, there exists a **unique** linear map $T : V \otimes W \rightarrow U$ such that:

$$\beta = T \circ \varphi$$

Equivalently, the following diagram commutes:

$$\begin{array}{ccc} V \times W & \xrightarrow{\beta} & U \\ & \searrow \varphi \quad \nearrow \exists! T & \\ & V \otimes W & \end{array}$$

Key Properties

1. **Bilinearity of φ :** The map $\varphi(v, w) = v \otimes w$ satisfies:

$$\begin{aligned} \varphi(v_1 + v_2, w) &= \varphi(v_1, w) + \varphi(v_2, w) \\ \varphi(v, w_1 + w_2) &= \varphi(v, w_1) + \varphi(v, w_2) \\ \varphi(\alpha v, w) &= \varphi(v, \alpha w) = \alpha \cdot \varphi(v, w) \quad \text{for } \alpha \in \mathbb{F} \end{aligned}$$

2. **Universal Property:** Any bilinear map from $V \times W$ factors uniquely through $V \otimes W$ via a linear map.
3. **Uniqueness:** The tensor product is unique up to isomorphism.
4. **Dimension:** If V and W are finite-dimensional with $\dim(V) = n$ and $\dim(W) = m$, then:

$$\dim(V \otimes W) = n \cdot m$$

5. **Basis:** If $\{v_1, \dots, v_n\}$ is a basis for V and $\{w_1, \dots, w_m\}$ is a basis for W , then:

$$\{v_i \otimes w_j \mid 1 \leq i \leq n, 1 \leq j \leq m\}$$

forms a basis for $V \otimes W$.

Interpretation: The theorem says that $V \otimes W$ is the “freest” way to turn bilinear maps into linear maps.

Example: Tensor Product of \mathbb{R}^2 and \mathbb{R}^3

Setup

Let $V = \mathbb{R}^2$ and $W = \mathbb{R}^3$ be vector spaces over \mathbb{R} .

Standard Bases

$$\text{Basis for } V : \quad \mathbf{e}_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad \mathbf{e}_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$$

$$\text{Basis for } W : \quad \mathbf{f}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \quad \mathbf{f}_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}, \quad \mathbf{f}_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$$

Tensor Product Space

The tensor product $V \otimes W = \mathbb{R}^2 \otimes \mathbb{R}^3$ has dimension:

$$\dim(V \otimes W) = \dim(V) \cdot \dim(W) = 2 \cdot 3 = 6$$

Basis for $V \otimes W$

A basis for $\mathbb{R}^2 \otimes \mathbb{R}^3$ consists of all tensor products of basis vectors:

$$\{\mathbf{e}_i \otimes \mathbf{f}_j \mid i \in \{1, 2\}, j \in \{1, 2, 3\}\}$$

Explicitly:

$$\begin{aligned} &\mathbf{e}_1 \otimes \mathbf{f}_1, \quad \mathbf{e}_1 \otimes \mathbf{f}_2, \quad \mathbf{e}_1 \otimes \mathbf{f}_3, \\ &\mathbf{e}_2 \otimes \mathbf{f}_1, \quad \mathbf{e}_2 \otimes \mathbf{f}_2, \quad \mathbf{e}_2 \otimes \mathbf{f}_3 \end{aligned}$$

Example Tensor

Consider vectors:

$$\mathbf{v} = \begin{pmatrix} 2 \\ 3 \end{pmatrix} = 2\mathbf{e}_1 + 3\mathbf{e}_2, \quad \mathbf{w} = \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix} = \mathbf{f}_1 - \mathbf{f}_2 + 2\mathbf{f}_3$$

Their tensor product is:

$$\begin{aligned}\mathbf{v} \otimes \mathbf{w} &= (2\mathbf{e}_1 + 3\mathbf{e}_2) \otimes (\mathbf{f}_1 - \mathbf{f}_2 + 2\mathbf{f}_3) \\ &= 2\mathbf{e}_1 \otimes \mathbf{f}_1 - 2\mathbf{e}_1 \otimes \mathbf{f}_2 + 4\mathbf{e}_1 \otimes \mathbf{f}_3 \\ &\quad + 3\mathbf{e}_2 \otimes \mathbf{f}_1 - 3\mathbf{e}_2 \otimes \mathbf{f}_2 + 6\mathbf{e}_2 \otimes \mathbf{f}_3\end{aligned}$$

Matrix Representation

We can represent $\mathbf{v} \otimes \mathbf{w}$ as the outer product (Kronecker product):

$$\mathbf{v} \otimes \mathbf{w} \leftrightarrow \begin{pmatrix} 2 \\ 3 \end{pmatrix} \otimes \begin{pmatrix} 1 \\ -1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \cdot 1 \\ 2 \cdot (-1) \\ 2 \cdot 2 \\ 3 \cdot 1 \\ 3 \cdot (-1) \\ 3 \cdot 2 \end{pmatrix} = \begin{pmatrix} 2 \\ -2 \\ 4 \\ 3 \\ -3 \\ 6 \end{pmatrix} \in \mathbb{R}^6$$

Or as a 2×3 matrix:

$$\mathbf{vw}^T = \begin{pmatrix} 2 \\ 3 \end{pmatrix} \begin{pmatrix} 1 & -1 & 2 \end{pmatrix} = \begin{pmatrix} 2 & -2 & 4 \\ 3 & -3 & 6 \end{pmatrix}$$

Key Properties Demonstrated

1. **Bilinearity:**

$$(a\mathbf{v}) \otimes \mathbf{w} = \mathbf{v} \otimes (a\mathbf{w}) = a(\mathbf{v} \otimes \mathbf{w})$$

2. **Not all elements are simple tensors:** A general element of $\mathbb{R}^2 \otimes \mathbb{R}^3$ is a linear combination of basis tensors:

$$\sum_{i=1}^2 \sum_{j=1}^3 c_{ij}(\mathbf{e}_i \otimes \mathbf{f}_j)$$

Not all such elements can be written as $\mathbf{v} \otimes \mathbf{w}$ for some $\mathbf{v} \in \mathbb{R}^2, \mathbf{w} \in \mathbb{R}^3$.

3. **Isomorphism:** $\mathbb{R}^2 \otimes \mathbb{R}^3 \cong \mathbb{R}^6$ as vector spaces, but the tensor product structure preserves additional information about the factorization.

Theorem 11 (Tensor Product is a Vector Space) Let V and W be vector spaces over a field \mathbb{F} . The tensor product $V \otimes W$ is itself a vector space over \mathbb{F} .

Vector Space Structure on $V \otimes W$

The tensor product $V \otimes W$ inherits vector space operations that make it a vector space over \mathbb{F} .

1. Addition

For tensors $\tau_1, \tau_2 \in V \otimes W$, their sum is defined element-wise. If:

$$\begin{aligned}\tau_1 &= \sum_i v_i \otimes w_i \\ \tau_2 &= \sum_j v'_j \otimes w'_j\end{aligned}$$

then:

$$\tau_1 + \tau_2 = \sum_i v_i \otimes w_i + \sum_j v'_j \otimes w'_j$$

Example: In $\mathbb{R}^2 \otimes \mathbb{R}^2$,

$$(\mathbf{e}_1 \otimes \mathbf{e}_1) + (\mathbf{e}_2 \otimes \mathbf{e}_2) = \mathbf{e}_1 \otimes \mathbf{e}_1 + \mathbf{e}_2 \otimes \mathbf{e}_2$$

This is a tensor that cannot be written as a simple tensor $\mathbf{v} \otimes \mathbf{w}$.

2. Scalar Multiplication

For $\alpha \in \mathbb{F}$ and $\tau \in V \otimes W$, where $\tau = \sum_i v_i \otimes w_i$:

$$\alpha\tau = \sum_i \alpha(v_i \otimes w_i) = \sum_i (\alpha v_i) \otimes w_i = \sum_i v_i \otimes (\alpha w_i)$$

Note: By bilinearity, $\alpha(v \otimes w) = (\alpha v) \otimes w = v \otimes (\alpha w)$.

3. Zero Element

The zero vector in $V \otimes W$ is:

$$\mathbf{0}_{V \otimes W} = 0_V \otimes w = v \otimes 0_W \quad \text{for any } v \in V, w \in W$$

More generally, the zero element can be written as the empty sum
or:

$$\mathbf{0}_{V \otimes W} = \sum_i 0 \cdot (v_i \otimes w_i)$$

Verification of Vector Space Axioms

Let $\tau_1, \tau_2, \tau_3 \in V \otimes W$ and $\alpha, \beta \in \mathbb{F}$.

1. Commutativity of addition:

$$\tau_1 + \tau_2 = \tau_2 + \tau_1$$

2. Associativity of addition:

$$(\tau_1 + \tau_2) + \tau_3 = \tau_1 + (\tau_2 + \tau_3)$$

3. Additive identity:

$$\tau + \mathbf{0}_{V \otimes W} = \tau$$

4. **Additive inverse:** For each $\tau = \sum_i v_i \otimes w_i$, there exists $-\tau = \sum_i (-v_i) \otimes w_i$ such that:

$$\tau + (-\tau) = \mathbf{0}_{V \otimes W}$$

5. **Scalar multiplication identity:**

$$1 \cdot \tau = \tau$$

6. **Scalar multiplication associativity:**

$$(\alpha\beta)\tau = \alpha(\beta\tau)$$

7. **Distributivity over vector addition:**

$$\alpha(\tau_1 + \tau_2) = \alpha\tau_1 + \alpha\tau_2$$

8. **Distributivity over scalar addition:**

$$(\alpha + \beta)\tau = \alpha\tau + \beta\tau$$

Dimension and Basis

Proposition 2 If V and W are finite-dimensional with bases $\{v_1, \dots, v_n\}$ and $\{w_1, \dots, w_m\}$ respectively, then $V \otimes W$ has:

- **Dimension:** $\dim(V \otimes W) = nm$
- **Basis:** $\{v_i \otimes w_j \mid 1 \leq i \leq n, 1 \leq j \leq m\}$

This means every element $\tau \in V \otimes W$ can be uniquely written as:

$$\tau = \sum_{i=1}^n \sum_{j=1}^m c_{ij}(v_i \otimes w_j)$$

where $c_{ij} \in \mathbb{F}$.

Simple vs. General Tensors

Important Distinction

- **Simple (decomposable) tensors:** Elements of the form $v \otimes w$ for some $v \in V, w \in W$
 - **General tensors:** Arbitrary linear combinations $\sum_i c_i(v_i \otimes w_i)$
- Key Fact:** Not every element of $V \otimes W$ is a simple tensor!

Example: $\mathbb{R}^2 \otimes \mathbb{R}^2$

Consider:

$$\tau = \mathbf{e}_1 \otimes \mathbf{e}_1 + \mathbf{e}_2 \otimes \mathbf{e}_2 \in \mathbb{R}^2 \otimes \mathbb{R}^2$$

Claim: τ cannot be written as $\mathbf{v} \otimes \mathbf{w}$ for any $\mathbf{v}, \mathbf{w} \in \mathbb{R}^2$.

Proof: Suppose $\tau = \mathbf{v} \otimes \mathbf{w}$ where:

$$\mathbf{v} = \begin{pmatrix} a \\ b \end{pmatrix}, \quad \mathbf{w} = \begin{pmatrix} c \\ d \end{pmatrix}$$

Then as a matrix (outer product):

$$\mathbf{v} \otimes \mathbf{w} = \begin{pmatrix} ac & ad \\ bc & bd \end{pmatrix}$$

But our tensor corresponds to the identity matrix:

$$\tau \leftrightarrow \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

For this to equal $\begin{pmatrix} ac & ad \\ bc & bd \end{pmatrix}$, we need:

$$ac = 1$$

$$ad = 0$$

$$bc = 0$$

$$bd = 1$$

From $ad = 0$: either $a = 0$ or $d = 0$.

- If $a = 0$, then $ac = 0 \neq 1$. Contradiction.
- If $d = 0$, then $bd = 0 \neq 1$. Contradiction.

Therefore, τ is not a simple tensor.

Summary

The tensor product $V \otimes W$ is a vector space because:

1. It is constructed as a quotient of a free vector space
2. It inherits well-defined addition and scalar multiplication
3. These operations satisfy all vector space axioms
4. It has a basis (in finite dimensions) and dimension $\dim(V) \cdot \dim(W)$

The elements of $V \otimes W$ include simple tensors $v \otimes w$ and more general linear combinations, all forming a rich vector space structure.

Tensors Taking Vectors and Dual Vectors from Multiple Spaces

Definition 31 (Symmetric Multi-Space Tensor) Let V_1, V_2, \dots, V_N be vector spaces over a field \mathbb{F} with corresponding dual spaces $V_1^*, V_2^*, \dots, V_N^*$.

A **multi-space tensor** is a multilinear map:

$$T : V_1 \times V_2 \times \dots \times V_N \times V_1^* \times V_2^* \times \dots \times V_N^* \rightarrow \mathbb{F}$$

That is, T takes as input:

- One vector from each space: $v_1 \in V_1, v_2 \in V_2, \dots, v_N \in V_N$
 - One dual vector from each dual space: $\omega_1 \in V_1^*, \omega_2 \in V_2^*, \dots, \omega_N \in V_N^*$
- And outputs a scalar:

$$T(v_1, v_2, \dots, v_N, \omega_1, \omega_2, \dots, \omega_N) \in \mathbb{F}$$

Multilinearity Condition

The tensor T must be linear in each of its $2N$ arguments. For example:

Linearity in v_i :

$$\begin{aligned} T(v_1, \dots, v_i + v'_i, \dots, v_N, \omega_1, \dots, \omega_N) &= T(v_1, \dots, v_i, \dots, v_N, \omega_1, \dots, \omega_N) \\ &\quad + T(v_1, \dots, v'_i, \dots, v_N, \omega_1, \dots, \omega_N) \end{aligned}$$

$$T(v_1, \dots, \alpha v_i, \dots, v_N, \omega_1, \dots, \omega_N) = \alpha \cdot T(v_1, \dots, v_i, \dots, v_N, \omega_1, \dots, \omega_N)$$

Linearity in ω_j :

$$\begin{aligned} T(v_1, \dots, v_N, \omega_1, \dots, \omega_j + \omega'_j, \dots, \omega_N) &= T(v_1, \dots, v_N, \omega_1, \dots, \omega_j, \dots, \omega_N) \\ &\quad + T(v_1, \dots, v_N, \omega_1, \dots, \omega'_j, \dots, \omega_N) \end{aligned}$$

$$T(v_1, \dots, v_N, \omega_1, \dots, \alpha \omega_j, \dots, \omega_N) = \alpha \cdot T(v_1, \dots, v_N, \omega_1, \dots, \omega_j, \dots, \omega_N)$$

Tensor Product Representation

Theorem 12 (Tensor Product Space) *The space of all such multilinear maps is isomorphic to the tensor product:*

$$\mathcal{T} = V_1^* \otimes V_2^* \otimes \dots \otimes V_N^* \otimes V_1 \otimes V_2 \otimes \dots \otimes V_N$$

Equivalently:

$$\mathcal{T} = \left(\bigotimes_{i=1}^N V_i^* \right) \otimes \left(\bigotimes_{i=1}^N V_i \right)$$

Why this correspondence?

- A vector $v_i \in V_i$ in the *input* corresponds to V_i^* in the *tensor product*
- A dual vector $\omega_i \in V_i^*$ in the *input* corresponds to V_i in the *tensor product*

This is because $(V_i^*)^* \cong V_i$ (double dual isomorphism).

Component Representation

Definition 32 (Components) *Given bases:*

- $\{e_{(i),a_i}\}_{a_i=1}^{n_i}$ for V_i with $\dim(V_i) = n_i$
- Dual bases $\{e^{(i),a_i}\}_{a_i=1}^{n_i}$ for V_i^* satisfying $e^{(i),a_i}(e_{(i),b_i}) = \delta_{b_i}^{a_i}$

The tensor components are:

$$T_{a_1 a_2 \dots a_N}^{b_1 b_2 \dots b_N} = T(e_{(1),b_1}, e_{(2),b_2}, \dots, e_{(N),b_N}, e^{(1),a_1}, e^{(2),a_2}, \dots, e^{(N),a_N})$$

where:

- $a_i \in \{1, 2, \dots, n_i\}$ (indices for dual vectors from V_i^*)
- $b_i \in \{1, 2, \dots, n_i\}$ (indices for vectors from V_i)

Full Tensor Expansion

The tensor can be written as:

$$T = \sum_{a_1, \dots, a_N} \sum_{b_1, \dots, b_N} T_{a_1 \dots a_N}^{b_1 \dots b_N} e^{(1),a_1} \otimes \dots \otimes e^{(N),a_N} \otimes e_{(1),b_1} \otimes \dots \otimes e_{(N),b_N}$$

Evaluation Formula

For general inputs:

$$v_i = \sum_{b_i=1}^{n_i} (v_i)^{b_i} e_{(i),b_i}, \quad \omega_j = \sum_{a_j=1}^{n_j} (\omega_j)_{a_j} e^{(j),a_j}$$

The tensor evaluation is:

$$T(v_1, \dots, v_N, \omega_1, \dots, \omega_N) = \sum_{\text{all indices}} T_{a_1 \dots a_N}^{b_1 \dots b_N} (v_1)^{b_1} \dots (v_N)^{b_N} (\omega_1)_{a_1} \dots (\omega_N)_{a_N}$$

Using Einstein summation convention (sum over repeated indices):

$$T(v_1, \dots, v_N, \omega_1, \dots, \omega_N) = T_{a_1 \dots a_N}^{b_1 \dots b_N} (v_1)^{b_1} \dots (v_N)^{b_N} (\omega_1)_{a_1} \dots (\omega_N)_{a_N}$$

Dimension

Proposition 3 (Dimension Formula) If $\dim(V_i) = n_i$ for each $i = 1, 2, \dots, N$, then:

$$\dim(\mathcal{T}) = \prod_{i=1}^N n_i^2 = n_1^2 \cdot n_2^2 \cdot \dots \cdot n_N^2$$

Proof: Each space contributes one contravariant and one covariant index, giving $n_i \times n_i = n_i^2$ components per space.

Example 35 (Dimension Calculation) For $V_1 = \mathbb{R}^2$, $V_2 = \mathbb{R}^3$, $V_3 = \mathbb{R}^4$:

$$\dim(\mathcal{T}) = 2^2 \cdot 3^2 \cdot 4^2 = 4 \cdot 9 \cdot 16 = 576$$

Simple Examples

Example 36 (Two Spaces: \mathbb{R}^2 and \mathbb{R}^3) Let $V_1 = \mathbb{R}^2$ and $V_2 = \mathbb{R}^3$.

Consider:

$$T : \mathbb{R}^2 \times \mathbb{R}^3 \times (\mathbb{R}^2)^* \times (\mathbb{R}^3)^* \rightarrow \mathbb{R}$$

Construction: Define T by:

$$T(v_1, v_2, \omega_1, \omega_2) = \omega_1(v_1) \cdot \omega_2(v_2)$$

This is the product of the natural pairings.

Example evaluation:

$$v_1 = \begin{pmatrix} 1 \\ 2 \end{pmatrix}, \quad v_2 = \begin{pmatrix} 1 \\ 0 \\ -1 \end{pmatrix}, \quad \omega_1 = (2, -1), \quad \omega_2 = (1, 1, 1)$$

$$\omega_1(v_1) = 2(1) + (-1)(2) = 0$$

$$\omega_2(v_2) = 1(1) + 1(0) + 1(-1) = 0$$

$$T(v_1, v_2, \omega_1, \omega_2) = 0 \cdot 0 = 0$$

Components: With standard bases,

$$T_{ab}^{ij} = \delta_a^i \delta_b^j$$

where $i, a \in \{1, 2\}$ (for \mathbb{R}^2) and $j, b \in \{1, 2, 3\}$ (for \mathbb{R}^3).

In this case:

$$T(v_1, v_2, \omega_1, \omega_2) = T_{ab}^{ij} (v_1)^i (v_2)^j (\omega_1)_a (\omega_2)_b = \delta_a^i \delta_b^j (v_1)^i (v_2)^j (\omega_1)_a (\omega_2)_b = (v_1)^a (v_2)^b (\omega_1)_a (\omega_2)_b$$

Example 37 (Three Spaces with Mixed Components) Let $V_1 = \mathbb{R}^2$,

$V_2 = \mathbb{R}^2$, $V_3 = \mathbb{R}^2$. Define:

$$T : V_1 \times V_2 \times V_3 \times V_1^* \times V_2^* \times V_3^* \rightarrow \mathbb{R}$$

with components:

$$T_{abc}^{ijk} = \epsilon^{ij} \epsilon^{ab} \delta_c^k$$

where ϵ^{ij} is the Levi-Civita symbol in 2D: $\epsilon^{12} = -\epsilon^{21} = 1$, $\epsilon^{11} = \epsilon^{22} = 0$.

Evaluation:

$$v_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}, \quad v_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}, \quad v_3 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\omega_1 = (1, 0), \quad \omega_2 = (0, 1), \quad \omega_3 = (2, 0)$$

$$T(v_1, v_2, v_3, \omega_1, \omega_2, \omega_3) = T_{abc}^{ijk} (v_1)^i (v_2)^j (v_3)^k (\omega_1)_a (\omega_2)_b (\omega_3)_c$$

Computing:

$$\begin{aligned} &= \epsilon^{ij} \epsilon^{ab} \delta_c^k (v_1)^i (v_2)^j (v_3)^k (\omega_1)_a (\omega_2)_b (\omega_3)_c \\ &= \epsilon^{ij} (v_1)^i (v_2)^j \cdot \epsilon^{ab} (\omega_1)_a (\omega_2)_b \cdot (v_3)^c (\omega_3)_c \end{aligned}$$

First term: $\epsilon^{ij} (v_1)^i (v_2)^j = \epsilon^{12}(1)(1) = 1$ (determinant of $[v_1, v_2]$)

Second term: $\epsilon^{ab} (\omega_1)_a (\omega_2)_b = \epsilon^{12}(1)(1) = 1$

Third term: $(v_3)^c (\omega_3)_c = (1)(2) + (1)(0) = 2$

Result: $T = 1 \cdot 1 \cdot 2 = 2$

Special Case: Pairing Tensor

Definition 33 (Natural Pairing Tensor) *The natural pairing tensor is defined by:*

$$P(v_1, \dots, v_N, \omega_1, \dots, \omega_N) = \prod_{i=1}^N \omega_i(v_i)$$

This is the product of all the natural duality pairings.

Components:

$$P_{a_1 \dots a_N}^{b_1 \dots b_N} = \prod_{i=1}^N \delta_{a_i}^{b_i} = \delta_{a_1}^{b_1} \delta_{a_2}^{b_2} \dots \delta_{a_N}^{b_N}$$

Example 38 (Pairing Tensor for Two Spaces) For $V_1 = \mathbb{R}^2$ and $V_2 = \mathbb{R}^3$:

$$P(v_1, v_2, \omega_1, \omega_2) = \omega_1(v_1) \cdot \omega_2(v_2)$$

Components: $P_{ab}^{ij} = \delta_a^i \delta_b^j$

Matrix representation: We can think of this as a 4-index tensor. For fixed v_2 and ω_2 , we get a 2×2 matrix acting on (v_1, ω_1) .

Contraction Operations

Definition 34 (Contraction on Space V_i) *Given a tensor T as above, we can **contract** on space V_i by summing over matching indices:*

$$S_{a_1 \dots \hat{a}_i \dots a_N}^{b_1 \dots \hat{b}_i \dots b_N} = \sum_{c=1}^{n_i} T_{a_1 \dots a_{i-1} c a_{i+1} \dots a_N}^{b_1 \dots b_{i-1} c b_{i+1} \dots b_N}$$

where $\hat{}$ indicates omitted indices.

This produces a new tensor on the remaining $N - 1$ spaces.

Example 39 (Contraction Example) For $T : V_1 \times V_2 \times V_1^* \times V_2^* \rightarrow \mathbb{R}$ with components T_{ab}^{ij} , contracting on V_1 gives:

$$S_b^j = T_{cb}^{cj} = \sum_{c=1}^{n_1} T_{cb}^{cj}$$

This is now a tensor $S : V_2 \times V_2^* \rightarrow \mathbb{R}$.

If $T_{ab}^{ij} = \delta_a^i \delta_b^j$ (natural pairing), then:

$$S_b^j = \delta_c^c \delta_b^j = n_1 \delta_b^j$$

So $S(v_2, \omega_2) = n_1 \omega_2(v_2)$.

Applications

Example 40 (Quantum Entanglement) In quantum mechanics, consider N quantum systems with Hilbert spaces $\mathcal{H}_1, \dots, \mathcal{H}_N$.

An observable on the composite system can be represented as:

$$O : \mathcal{H}_1 \times \dots \times \mathcal{H}_N \times \mathcal{H}_1^* \times \dots \times \mathcal{H}_N^* \rightarrow \mathbb{C}$$

For a separable observable (product of individual observables):

$$O(\psi_1, \dots, \psi_N, \phi_1, \dots, \phi_N) = \prod_{i=1}^N \langle \phi_i, \psi_i \rangle_i$$

Entangled observables involve more complex tensor structures.

Example 41 (Multi-Body Interactions in Physics) Consider N particles with:

- Position spaces $V_i = \mathbb{R}^3$
- Momentum spaces $V_i^* = (\mathbb{R}^3)^*$

An N -body interaction potential can be represented as:

$$U : \mathbb{R}^3 \times \dots \times \mathbb{R}^3 \times (\mathbb{R}^3)^* \times \dots \times (\mathbb{R}^3)^* \rightarrow \mathbb{R}$$

For example, electrostatic interactions involve tensors coupling positions from different particles.

Example 42 (Network Flow Problems) Consider N nodes in a network, each with:

- Input space V_i (incoming flows)
- Output space V_i^* (outgoing flows)

A cost functional for the entire network can be:

$$C : V_1 \times \dots \times V_N \times V_1^* \times \dots \times V_N^* \rightarrow \mathbb{R}$$

This captures how inputs and outputs at all nodes jointly contribute to overall network cost.

Symmetry Properties

The tensor T may have various symmetry properties:

1. **Symmetric in vector arguments:** $T(\dots, v_i, \dots, v_j, \dots) = T(\dots, v_j, \dots, v_i, \dots)$

2. **Symmetric in dual arguments:** $T(\dots, \omega_i, \dots, \omega_j, \dots) = T(\dots, \omega_j, \dots, \omega_i, \dots)$
3. **Paired symmetry:** $T(v_1, \dots, v_N, \omega_{\sigma(1)}, \dots, \omega_{\sigma(N)})$ depends on permutation σ
These reduce the number of independent components.

Appendix 1. Modules

A **module** is a fundamental algebraic structure that generalizes the concept of a vector space. While vector spaces are defined over fields, modules are defined over rings. This generalization makes modules more flexible but also more complex.

The Need for Modules

- **Vector spaces:** Require a **field** as the scalar set
- **Modules:** Allow a **ring** as the scalar set
- **Key difference:** In a ring, not all elements have multiplicative inverses, making modules more general but with more subtle structure

Formal Definition

Definition 35 (Module over a Ring) Let R be a **ring** (with unity 1_R). A **left R -module** is an abelian group $(M, +)$ together with a scalar multiplication operation:

$$\cdot : R \times M \rightarrow M$$

denoted $(r, m) \mapsto r \cdot m$ or simply rm , satisfying for all $r, s \in R$ and $m, n \in M$:

(i) **Distributivity over module addition:**

$$r(m + n) = rm + rn$$

(ii) **Distributivity over ring addition:**

$$(r + s)m = rm + sm$$

(iii) **Compatibility with ring multiplication:**

$$(rs)m = r(sm)$$

(iv) **Identity action:**

$$1_R \cdot m = m$$

We denote this structure as ${}_R M$ (left module) or simply M when the ring is clear.

Appendix 2. Rotations in 2-D and 3-D

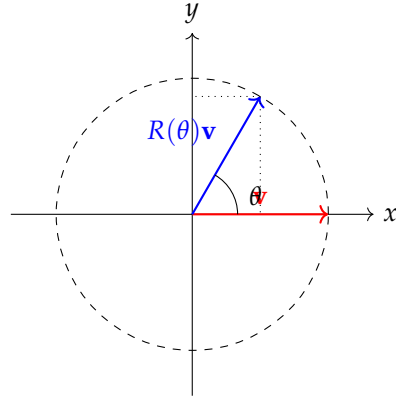
Rotations in Euclidean space provide excellent examples of mathematical groups. While 2D rotations form a simple abelian group, 3D rotations exhibit richer, non-abelian structure. Both are crucial in physics, computer graphics, and machine learning.

Rotations in Two Dimensions

A rotation in the plane by angle θ about the origin can be represented in multiple equivalent ways:

1. **As an angle:** $\theta \in [0, 2\pi)$ or $\mathbb{R} \bmod 2\pi$
2. **As a complex number:** $e^{i\theta} = \cos \theta + i \sin \theta$ on the unit circle
3. **As a 2x2 matrix:**

$$R(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix}$$



2D Rotations Form a Group

Let $G = \{R(\theta) : \theta \in \mathbb{R} \bmod 2\pi\}$ with matrix multiplication as the group operation.

Proof 1 (Verification of Group Axioms) 1. **Closure:**

$$R(\theta_1)R(\theta_2) = \begin{pmatrix} \cos \theta_1 & -\sin \theta_1 \\ \sin \theta_1 & \cos \theta_1 \end{pmatrix} \begin{pmatrix} \cos \theta_2 & -\sin \theta_2 \\ \sin \theta_2 & \cos \theta_2 \end{pmatrix} = R(\theta_1 + \theta_2) \in G$$

2. **Associativity:** Matrix multiplication is associative.
3. **Identity:**

$$R(0) = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = I_2$$

4. **Inverse:**

$$R(\theta)^{-1} = R(-\theta) = \begin{pmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{pmatrix}$$

since $R(\theta)R(-\theta) = R(0) = I_2$.

Properties of the 2D Rotation Group

- **Abelian (commutative):**

$$R(\theta_1)R(\theta_2) = R(\theta_1 + \theta_2) = R(\theta_2 + \theta_1) = R(\theta_2)R(\theta_1)$$

- **Isomorphic to the circle group:**

$$\text{SO}(2) \cong U(1) \cong S^1$$

where $\text{SO}(2)$ = Special Orthogonal group in 2D, $U(1)$ = unitary complex numbers, S^1 = unit circle.

- **One-dimensional:** Parameterized by a single parameter θ .

Rotations in Three Dimensions

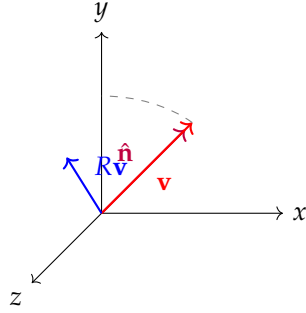
Representation of 3D Rotations

3D rotations are more complex due to non-commutativity. They can be represented as:

1. **Axis-angle representation:** $(\hat{\mathbf{n}}, \theta)$ where $\hat{\mathbf{n}}$ is a unit vector (axis) and θ is the angle.
2. **3x3 rotation matrices:** Elements of $\text{SO}(3)$, satisfying:

$$R^T R = I_3 \quad \text{and} \quad \det(R) = 1$$

3. **Quaternions:** $q = \cos(\theta/2) + \sin(\theta/2)(n_x i + n_y j + n_z k)$



$\text{SO}(3)$: The 3D Rotation Group

Let $\text{SO}(3) = \{R \in \mathbb{R}^{3 \times 3} : R^T R = I_3, \det(R) = 1\}$ with matrix multiplication.

Proof 2 (Verification of Group Axioms) 1. **Closure:** If $R_1, R_2 \in \text{SO}(3)$, then:

$$(R_1 R_2)^T (R_1 R_2) = R_2^T R_1^T R_1 R_2 = R_2^T I_3 R_2 = I_3$$

$$\text{and } \det(R_1 R_2) = \det(R_1) \det(R_2) = 1 \cdot 1 = 1.$$

2. **Associativity:** Matrix multiplication is associative.
3. **Identity:** $I_3 \in SO(3)$ since $I_3^T I_3 = I_3$ and $\det(I_3) = 1$.
4. **Inverse:** For $R \in SO(3)$, $R^{-1} = R^T \in SO(3)$ because:

$$(R^T)^T R^T = R R^T = I_3 \quad \text{and} \quad \det(R^T) = \det(R) = 1$$

Key Differences from 2D Case

Property	2D Rotations (SO(2))	3D Rotations (SO(3))
Commutative	Yes (Abelian)	No (Non-abelian)
Dimension	1	3
Parameterization	Single angle θ	3 parameters (Euler angles: α, β, γ or axis-angle: \hat{n}, θ)
Manifold structure	Circle S^1	3-sphere with antipodes identified (Real projective space \mathbb{RP}^3)

Non-Commutativity Example in 3D

Rotations in 3D generally do not commute. Consider:

$R_x(90^\circ)$ = Rotation by 90° about x-axis

$R_y(90^\circ)$ = Rotation by 90° about y-axis

Then:

$$R_x(90^\circ)R_y(90^\circ) \neq R_y(90^\circ)R_x(90^\circ)$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix}$$

$$\begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & -1 \\ -1 & 0 & 0 \end{pmatrix}$$

These are different matrices, demonstrating non-commutativity.

Applications in Machine Learning

Data Augmentation

Rotation groups provide natural symmetries for data augmentation:

- Image rotation (SO(2) for 2D images)
- 3D object rotation (SO(3) for point clouds, meshes)

Equivariant Neural Networks

Networks designed to respect rotational symmetry:

- **SO(2)-equivariant CNNs:** For 2D images
- **SO(3)-equivariant networks:** For 3D molecular data, point clouds
- Use group representation theory to design filters

Geometric Deep Learning

- SE(3) networks (combining SO(3) with translations)
- Spherical CNNs for data on spheres
- Steerable filters

Summary

- **2D rotations** form the abelian group $SO(2) \cong U(1) \cong S^1$
- **3D rotations** form the non-abelian group $SO(3)$
- Both are **Lie groups** (groups that are also smooth manifolds)
- $SO(3)$ has dimension 3, while $SO(2)$ has dimension 1
- The non-commutativity of 3D rotations has profound mathematical and physical consequences
- These groups are fundamental in machine learning for handling rotational symmetry

Theorem 13 *Both $SO(2)$ and $SO(3)$ are compact connected Lie groups. $SO(2)$ is abelian, while $SO(3)$ is simple and non-abelian.*

Appendix 3: $SO(2)$, $SO(3)$

The **Special Orthogonal groups** $SO(2)$ and $SO(3)$ are fundamental mathematical structures that describe rotations in two and three dimensions, respectively. They are essential in physics, computer graphics, robotics, and machine learning.

Definition 36 (Orthogonal Matrix) *An $n \times n$ real matrix R is **orthogonal** if:*

$$R^T R = R R^T = I_n$$

where R^T is the transpose of R and I_n is the $n \times n$ identity matrix.

Definition 37 (Determinant of Orthogonal Matrices) *For any orthogonal matrix R , $\det(R) = \pm 1$.*

SO(2): Rotations in Two Dimensions

Definition 38 (SO(2)) *The **Special Orthogonal group in 2 dimensions**, denoted $SO(2)$, is the set of all 2×2 orthogonal matrices with determinant*

1:

$$SO(2) = \{R \in \mathbb{R}^{2 \times 2} : R^T R = I_2, \det(R) = 1\}$$

Matrix Representation

Every element of $SO(2)$ can be written as:

$$R(\theta) = \begin{pmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{pmatrix} \quad \text{for some } \theta \in \mathbb{R}$$

Properties of $SO(2)$

Theorem 14 (Group Structure of $SO(2)$) $SO(2)$ forms a group under matrix multiplication:

1. **Closure:** $R(\theta_1)R(\theta_2) = R(\theta_1 + \theta_2) \in SO(2)$
2. **Associativity:** Matrix multiplication is associative
3. **Identity:** $R(0) = I_2$
4. **Inverse:** $R(\theta)^{-1} = R(-\theta) = R(\theta)^T$

Theorem 15 ($SO(2)$ is Abelian) $SO(2)$ is commutative:

$$R(\theta_1)R(\theta_2) = R(\theta_1 + \theta_2) = R(\theta_2 + \theta_1) = R(\theta_2)R(\theta_1)$$

Algebraic Properties

Theorem 16 (Isomorphisms of $SO(2)$) $SO(2)$ is isomorphic to:

1. The circle group $U(1) = \{e^{i\theta} : \theta \in \mathbb{R}\}$
2. The 1-sphere $S^1 = \{(x, y) \in \mathbb{R}^2 : x^2 + y^2 = 1\}$
3. The real numbers modulo 2π : $\mathbb{R}/2\pi\mathbb{Z}$

$SO(3)$: Rotations in Three Dimensions

Definition 39 ($SO(3)$) The Special Orthogonal group in 3 dimensions, denoted $SO(3)$, is the set of all 3×3 orthogonal matrices with determinant

1:

$$SO(3) = \{R \in \mathbb{R}^{3 \times 3} : R^T R = I_3, \det(R) = 1\}$$

Multiple Representations

1. Axis-Angle Representation

Every rotation in 3D can be described by an axis $\hat{n} \in S^2$ (unit vector) and angle $\theta \in \mathbb{R}$:

$$R(\hat{n}, \theta) = \exp(\theta[\hat{n}]_{\times})$$

where $[\hat{n}]_{\times}$ is the cross-product matrix:

$$[\hat{n}]_{\times} = \begin{pmatrix} 0 & -n_z & n_y \\ n_z & 0 & -n_x \\ -n_y & n_x & 0 \end{pmatrix}$$

2. Euler Angles

Three successive rotations about coordinate axes (e.g., ZYX convention):

$$R(\alpha, \beta, \gamma) = R_z(\alpha)R_y(\beta)R_x(\gamma)$$

3. Quaternions

Unit quaternions $q = (w, \mathbf{v})$ with $w^2 + \|\mathbf{v}\|^2 = 1$:

$$q = \cos(\theta/2) + \sin(\theta/2)(n_x i + n_y j + n_z k)$$

Properties of $SO(3)$

Theorem 17 (Group Structure of $SO(3)$) $SO(3)$ forms a group under matrix multiplication:

1. **Closure:** Product of rotations is a rotation
2. **Associativity:** Matrix multiplication is associative
3. **Identity:** $I_3 \in SO(3)$
4. **Inverse:** $R^{-1} = R^T \in SO(3)$

Theorem 18 ($SO(3)$ is Non-Abelian) $SO(3)$ is **not** commutative. For rotations about different axes:

$$R_x(\alpha)R_y(\beta) \neq R_y(\beta)R_x(\alpha)$$

Applications

Physics

Computer Graphics and Robotics

- **$SO(2)$:** 2D image rotation, sprite animation
- **$SO(3)$:** 3D object orientation, robot arm kinematics

Machine Learning

- **$SO(2)$ -equivariant networks:** For 2D images with rotational symmetry
- **$SO(3)$ -equivariant networks:** For 3D point clouds, molecular data
- **Spherical CNNs:** Operating on S^2 using $SO(3)$ representations

Computer Vision

- Camera calibration and pose estimation
- Structure from motion
- Image registration

*Matrix Examples**SO(2) Example*

Rotation by $\theta = \pi/3$ (60°):

$$R(\pi/3) = \begin{pmatrix} \cos(\pi/3) & -\sin(\pi/3) \\ \sin(\pi/3) & \cos(\pi/3) \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & -\frac{\sqrt{3}}{2} \\ \frac{\sqrt{3}}{2} & \frac{1}{2} \end{pmatrix}$$

SO(3) Example

Rotation by $\pi/2$ about x-axis:

$$R_x(\pi/2) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & -1 \\ 0 & 1 & 0 \end{pmatrix}$$

Rotation by $\pi/2$ about y-axis:

$$R_y(\pi/2) = \begin{pmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ -1 & 0 & 0 \end{pmatrix}$$

Their non-commutativity:

$$R_x(\pi/2)R_y(\pi/2) = \begin{pmatrix} 0 & 0 & 1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{pmatrix} \neq R_y(\pi/2)R_x(\pi/2) = \begin{pmatrix} 0 & 1 & 0 \\ 0 & 0 & -1 \\ -1 & 0 & 0 \end{pmatrix}$$

Summary

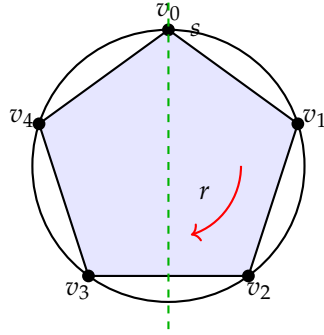
- **SO(2)** represents all rotations in the plane. It's a 1-dimensional abelian group isomorphic to the circle.
- **SO(3)** represents all rotations in 3D space. It's a 3-dimensional non-abelian group with rich structure.
- The key difference is **commutativity**: SO(2) is abelian, while SO(3) is not.
- These groups are fundamental in physics and engineering for describing rotational symmetry.

Appendix 4: Symmetries of a Pentagon

We construct a group with 10 elements: the **dihedral group** D_5 , which represents symmetries of a regular pentagon. The "triangle" operation \triangle will represent function composition of these symmetries.

Let $G = \{e, r, r^2, r^3, r^4, s, sr, sr^2, sr^3, sr^4\}$ where:

- e = identity (do nothing)
- r = rotation by 72° ($2\pi/5$ radians) clockwise
- r^k = rotation by $72k^\circ$ (composition of k rotations)
- s = reflection across vertical axis (fixing vertex at top)
- sr^k = reflection followed by rotation



The "Triangle" Operation

Define $\triangle : G \times G \rightarrow G$ as function composition:

$$a \triangle b = b \circ a \quad (\text{apply } a \text{ first, then } b)$$

or equivalently in our notation: $a \triangle b$ means "do symmetry a , then symmetry b ".

Group Axioms Verification

1. **Closure:** Composition of any two symmetries yields another symmetry of the pentagon.
2. **Associativity:** Function composition is always associative.
3. **Identity:** e is the identity: $e \triangle a = a \triangle e = a$ for all $a \in G$.
4. **Inverses:**
 - r^k has inverse r^{5-k} (since $r^5 = e$)
 - s is its own inverse: $s \triangle s = e$
 - $(sr^k)^{-1} = sr^{5-k}$

Group Table for D_5

The following table defines $a \triangle b$ (read a from left column, b from top row):

\triangle	e	r	r^2	r^3	r^4	s	sr	sr^2	sr^3	sr^4
e	e	r	r^2	r^3	r^4	s	sr	sr^2	sr^3	sr^4
r	r	r^2	r^3	r^4	e	sr^4	s	sr	sr^2	sr^3
r^2	r^2	r^3	r^4	e	r	sr^3	sr^4	s	sr	sr^2
r^3	r^3	r^4	e	r	r^2	sr^2	sr^3	sr^4	s	sr
r^4	r^4	e	r	r^2	r^3	sr	sr^2	sr^3	sr^4	s
s	s	sr	sr^2	sr^3	sr^4	e	r	r^2	r^3	r^4
sr	sr	sr^2	sr^3	sr^4	s	r^4	e	r	r^2	r^3
sr^2	sr^2	sr^3	sr^4	s	sr	r^3	r^4	e	r	r^2
sr^3	sr^3	sr^4	s	sr	sr^2	r^2	r^3	r^4	e	r
sr^4	sr^4	s	sr	sr^2	sr^3	r	r^2	r^3	r^4	e

Key Properties

Non-Abelian

The group is **non-abelian** (not commutative). For example:

$$r \triangle s = sr^4 \quad \text{but} \quad s \triangle r = sr$$

Since $sr^4 \neq sr$, the operation doesn't commute.

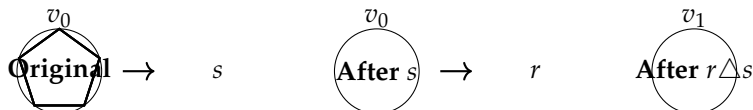
Subgroup Structure

- $\{e, r, r^2, r^3, r^4\}$ forms a **cyclic subgroup** of order 5 (rotations only)
- $\{e, s\}$ forms a subgroup of order 2
- $\{e, sr^k\}$ for any fixed k forms a subgroup of order 2

Visual Example of Operation

Consider $r \triangle s = sr^4$:

1. Start with pentagon in original position
2. Apply s : Reflect across vertical axis
3. Apply r : Rotate resulting figure by 72°
4. The net effect is equivalent to sr^4



Alternative Interpretation: Cyclic Group \mathbb{Z}_{10}

If we want an **abelian** group of order 10 with triangle as addition modulo 10:

Let $G = \{0, 1, 2, 3, 4, 5, 6, 7, 8, 9\}$ with operation:

$$a \triangle b = (a + b) \mod 10$$

\triangle	0	1	2	3	4	5	6	7	8	9
0	0	1	2	3	4	5	6	7	8	9
1	1	2	3	4	5	6	7	8	9	0
2	2	3	4	5	6	7	8	9	0	1
3	3	4	5	6	7	8	9	0	1	2
4	4	5	6	7	8	9	0	1	2	3
5	5	6	7	8	9	0	1	2	3	4
6	6	7	8	9	0	1	2	3	4	5
7	7	8	9	0	1	2	3	4	5	6
8	8	9	0	1	2	3	4	5	6	7
9	9	0	1	2	3	4	5	6	7	8

This is the **cyclic group** \mathbb{Z}_{10} , which is abelian. (See Appendix 3 for a definition of cyclic group.)

Comparison

Property	Dihedral D_5	Cyclic \mathbb{Z}_{10}
Order	10	10
Abelian?	No	Yes
Operation	Function composition	Addition mod 10
Structure	Pentagonal symmetries	Integers modulo 10
Subgroups	More complex	Simple (all cyclic)

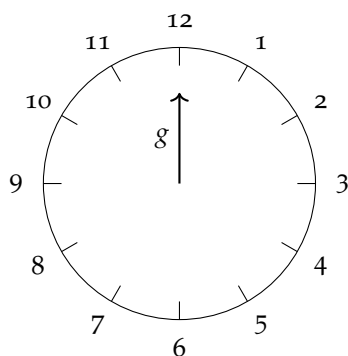
Conclusion

- The dihedral group D_5 provides a natural example of a 10-element group with geometric meaning.
- The "triangle" operation represents composition of symmetries.
- D_5 is non-abelian, illustrating that not all groups are commutative.
- Alternatively, \mathbb{Z}_{10} gives an abelian group of order 10.
- Both are valid groups, demonstrating the diversity of group structures.

Appendix 3: Cyclic Groups

Intuitive Understanding

A **cyclic group** is the mathematical abstraction of "going around in circles" or "clock arithmetic." It represents the simplest possible group structure where every element can be generated from a single starting element.



\mathbb{Z}_{12} : Adding 1 hour repeatedly generates all hours

Formal Definition and Properties

Definition 40 (Cyclic Group) A group $(G, *)$ is **cyclic** if there exists an element $g \in G$ such that:

$$G = \langle g \rangle = \{g^n : n \in \mathbb{Z}\}$$

where:

- $g^0 = e$ (the identity element)
- $g^n = \underbrace{g * g * \dots * g}_{n \text{ times}}$ for $n > 0$
- $g^{-n} = (g^{-1})^n = \underbrace{g^{-1} * g^{-1} * \dots * g^{-1}}_{n \text{ times}}$ for $n > 0$

The element g is called a **generator** of G . We write $G = \langle g \rangle$.

Types of Cyclic Groups

1. **Finite Cyclic Groups:** Have a finite number of elements. Denoted \mathbb{Z}_n or C_n .
2. **Infinite Cyclic Groups:** Have infinitely many elements. The only example is \mathbb{Z} (integers under addition).

Examples of Cyclic Groups

Example 1: Integers Modulo n (\mathbb{Z}_n)

For any positive integer n , the set $\mathbb{Z}_n = \{0, 1, 2, \dots, n-1\}$ with addition modulo n forms a cyclic group.

Example 43 (\mathbb{Z}_6) Let $G = \{0, 1, 2, 3, 4, 5\}$ with addition modulo 6.

- Generator: 1 generates all elements:

$$1 \rightarrow 1$$

$$1 + 1 = 2$$

$$1 + 1 + 1 = 3$$

$$1 + 1 + 1 + 1 = 4$$

$$1 + 1 + 1 + 1 + 1 = 5$$

$$1 + 1 + 1 + 1 + 1 + 1 = 0 \pmod{6}$$

- Also generator: 5 (since $5 \equiv -1 \pmod{6}$)
- Not generator: 2 only generates $\{0, 2, 4\}$ (subgroup of order 3)
- Order: $|G| = 6$