A second year mathematics degree

Yu Coughlin

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Real Analysis and Topology

Lectured by Someone Typed by Yu Coughlin Season Year

Introduction

The following are complementary reading for the course.

- G. Grimmett and D. J. A. Welsh, Probability: An Introduction, 1986
- J. K. Blitzstein and J. Hwang, Introduction to Probability, 2019
- D. F. Anderson et al, Introduction to Probability, 2018
- S. M. Ross, Introduction to Pro ability Models, 2014
- G. Grimmett and D. Stirzaker, Probability and Random Processes, 2001
- G. Grimmett and D. Stirzaker, One Thousand Exercises in Probability, 2009

Notation. Unbracketed superscripts are used to label the components of vectors, with unbracketed subscripts labellin different vectors.

Lecture 1 Monday 30/10/2023

1 Euclidean spaces

Definition 1.0.1 (\mathbb{R}^n). The set $\mathbb{R}^n = \{(x^1, x^2, \dots, x^n) : x^i \in \mathbb{R}, \forall i \in [1, n]\}$ will be considered with the operations to make it a real vector space.

1.1 Euclidean norm

Definition 1.1.1 (Inner product). We will have the **inner product** on \mathbb{R}^n by $\langle \cdot, \cdot \rangle : \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ satisfying:

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

with the Euclidean norm given by,

$$||\cdot||: \mathbb{R}^n \to [0,\infty) \text{ with } ||x|| = \sqrt{\langle x,x\rangle}.$$

Proposition 1.1.2 (Properties of the Euclidean norm). The Euclidean norm satisfies the following properties:

- (N1) for all $x \in \mathbb{R}^n$, $||x|| \ge 0$ achieving equality iff x = 0,
- (N2) for all $x \in \mathbb{R}^n$ and $\lambda \in \mathbb{R}$, $||\lambda x|| = |\lambda| \cdot ||x||$,
- (N3) for all $x, y \in \mathbb{R}^n$: ||x + y|| < ||x|| + ||y||,

Theorem 1.1.3 (Cauchy-Swartz innequality). For all $x, y \in \mathbb{R}^n$, $|\langle x, y \rangle| \leq ||x|| \cdot ||y||$.

Theorem 1.1.4 (Reverse triangle innequality). For all $x, y \in \mathbb{R}^n$, $||x|| - ||y|| \le ||x - y||$.

Proposition 1.1.5. For $x = (x^1, x^2, \dots, x^n) \in \mathbb{R}^n$,

$$\max_{k \in [1,n]} |x^k| \le ||x|| \le \sqrt{n} \max_{k \in [1,n]} |x^k|.$$

Proof. Exercise

1.2 Convergence in \mathbb{R}^n

Definition 1.2.1 (Open ball). In \mathbb{R}^n we define the open ball around $x \in \mathbb{R}^n$ of size $r \in \mathbb{R}$ as

$$B_r(x) := \{ y \in \mathbb{R}^n : ||x - y|| < r \}.$$

This will be analoguous the the notion of open intervals used throughout analysis 1.

Definition 1.2.2 (Sequence in \mathbb{R}^n). A sequence in \mathbb{R}^n is an ordered list $x_0, x_1, \ldots, x_i \ldots$ with $x_i \in \mathbb{R}^n$ for all $i \in \mathbb{N}$, written $(x_i)_{i=0}^{\infty}$

Definition 1.2.3 (Convergence in \mathbb{R}^n). We say a sequence in \mathbb{R}^n , $(x_i)_{i=0}^{\infty}$ converges to $x \in \mathbb{R}^n$ iff

$$\forall \epsilon > 0 \ \exists N \in \mathbb{N} \text{ such that, } \forall n \geq N, \ ||x_i - x|| < \epsilon$$

and we write $x_i \to x$ as $i \to \infty$ or $\lim_{i \to \infty} x_i = x$.

Lemma 1.2.4. The sequence of vectors in \mathbb{R}^n , $(x_i)_{i=0}^{\infty}$, converges to some $x = (x^1, x^2, \dots, x^n) \in \mathbb{R}^n$ iff each component of x_i converges to the corresponding component in x:

$$\forall k \in [1, n] \lim_{i \to \infty} x_i^k = x^k.$$

Proof. (\Longrightarrow) Given $\lim_{i\to\infty} x_i^k = x^k$ for all $k\in[1,n]$ we have that for all $\epsilon>0$, $\left|x_i^k-x^k\right|<\frac{\epsilon}{\sqrt{n}}$ for all $i\geq N_k$ for each $k\in[1,n]$ respectively. We take $N=\max_i N_k$ and now have:

for each
$$k \in [1, n]$$
 respectively. We take $N = \max_{k \in [1, n]} N_k$ and now have:
$$\max_{k \in [1, n]} \left| x_i^k - x^k \right| < \frac{\epsilon}{\sqrt{n}} \implies ||x_i - x|| \le \sqrt{n} \max_{k \in [1, n]} \left| x_i^k - x^k \right| < \epsilon.$$

(\iff) Similarly, given $\lim_{i\to\infty} x_i = x \implies ||x_i - x|| < \epsilon$ for all $\epsilon > 0$:

$$|x_i^k - x^k| \le \max_{k \in [1, n]} |x_i^k - x^k| \le ||x_i - x|| < \epsilon,$$

therefore $\lim_{i\to\infty} x_i^k = x^k$ for all $k\in[1,n].$

2 Continuity and limits of functions

2.1 Open sets

Definition 2.1.1 (Open set in \mathbb{R}^n). A subset $U \subseteq \mathbb{R}^n$ is open in \mathbb{R}^n iff:

$$\forall x \in U, \ \exists r > 0 \text{ such that } B_r(x) \subseteq U.$$

2.2 Continuity

Definition 2.2.1 (Continuity). Let $A \subseteq \mathbb{R}^n$ the we have $f: A \to \mathbb{R}^m$ continuous at some $p \in A$ iff

$$\forall \epsilon > 0, \ \exists \delta > 0 \text{ such that } \forall x \in A \text{ with } ||x - p|| < \delta, \ ||f(x) - f(p)|| < \epsilon.$$

If f is continuous at all $p \in A$ we say f is **continuous on** A.

Theorem 2.2.2. Let $A \subseteq \mathbb{R}^n$ and $B \subseteq \mathbb{R}^m$ with $f: A \to B$ continuous at $p \in A$. Supporse $g: B \to \mathbb{R}^l$ is continuous as f(p), then $g \circ f: A \to \mathbb{R}^l$ is continuous at p.

3 Derivative of maps of Euclidean spaces

3.1 Total derivatives

Definition 3.1.1 (Total derivate). Given open $\Omega \subset \mathbb{R}^n$, the function $f:\Omega \to \mathbb{R}^m$ is **differentiable as** $p \in \Omega$ iff there is a linear linear map $\Lambda: \mathbb{R}^n \to \mathbb{R}^m$ satisfying:

$$\lim_{x \to p} \frac{||f(x) - f(p) - \Lambda(x - p)||}{||x - p||} = 0.$$

Have $Df(p) := \Lambda$ be the **total derivative** of f at p.

Remark 3.1.2. Given $f:(a,b)\to\mathbb{R}$ differentiable at $p\in(a,b)$, we have

$$\lim_{x \to p} \frac{||f(x) - f(p) - \Lambda(x - p)||}{||x - p||} = \lim_{x \to p} \frac{|f(x) - f(p) - \lambda \cdot (x - p)|}{|x - p|} = \lim_{x \to p} \left| \frac{f(x) - f(p)}{x - p} - \lambda \right| = 0$$

$$\implies \lim_{x \to p} \left| \frac{f(x) - f(p)}{x - p} \right| = \lambda, \text{ which satisfies the normal definition for a derivative.}$$

Theorem 3.1.3 (Uniqueness of total derivative). If the total derivative of a function $f: \Omega \subseteq \mathbb{R}^n \to \mathbb{R}^m$ exists, then it is unique.

Theorem 3.1.4 (Chain rule). Let $\Omega \subset \mathbb{R}^n$, $\Omega' \subset \mathbb{R}^m$ be open and have $g: \Omega \to \Omega'$, $f: \Omega' \to \mathbb{R}^l$ differentiable at p, g(p) respectively and let $h := f \circ g$, $Dh(p) = Df(g(p)) \circ Dg(p)$.

3.2 Directional and partial derivatives

Definition 3.2.1 (Direction derivative). Suppose $\Omega \subseteq \mathbb{R}^n$ is open with $f: \Omega \to \mathbb{R}^m$ differentiable at $p \in \Omega$. For all $v \in \mathbb{R}^n$ the **directional derivative** of f at p in the direction of v is:

$$\frac{\partial f}{\partial v}(p) := \lim_{t \to 0} \frac{f(p+tv) - f(p)}{t} = Df(p)[v].$$

With the partial derivatives of f given by:

$$D_i f(p) := \frac{\partial f}{\partial e_i}(p)$$
, for all $i \in [1, n]$.

Remark 3.2.2. If the total derivative of a function exists, then so do all of its directional derivatives.

Theorem 3.2.3. If $\Omega \subset \mathbb{R}^n$ is open with $f: \Omega \to \mathbb{R}$ with all partial derivatives existing for all $x \in \Omega$. If the map $x \mapsto D_i f(x)$ is continuous at $p \in \Omega$ for all partial derivatives, then f is differentiable at p.

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3.3 Higher order derivatives

Definition 3.3.1 (Second order partial derivatives). Let $\Omega \subset \mathbb{R}^n$ be open with differentiable $f: \Omega \to \mathbb{R}$ written as $(f^1, f^2, \dots, f^n)^T$, the *ik*th second partial derivative at p is

$$D_k D_i f^j(p) := \lim_{t \to 0} \frac{D_i f^j(p + te_k) - D_i f^j(p)}{t}.$$

This can naturally be extended to nth order partial derivatives.

Theorem 3.3.2. Given open $\Omega \subseteq \mathbb{R}^n$ and $f: \Omega \to \mathbb{R}^m$ differentiable on Ω , consider the map:

$$Df: \Omega \longrightarrow \mathcal{L}(\mathbb{R}^n, \mathbb{R}^m) \cong M_{n \times m}(\mathbb{R}) \cong \mathbb{R}^{m \times n}$$
 $p \longmapsto Df(p)$

which we can now show to be continuous or differentiable at $p \in \Omega$, when differentiable we can take $DDf(p) \in \mathcal{L}(\mathbb{R}^n, \mathbb{R}^m)$. The components of the corresponding matrix are give by:

$$[DDf(p)[h]]_{ij} = \sum_{k=1}^{n} D_k D_i f^j(p) h^k.$$

Remark 3.3.3. The condition of a function being k times differentiable at a point p can is often difficult to establish, instead the continuous existence of all k-th partial derivatives in a neighbourhood of p is a prefereable question which implies the former statement.

Theorem 3.3.4 (Schwartz's theorem). Suppose $\Omega \subseteq \mathbb{R}^n$ is open and $f: \Omega \to \mathbb{R}^m$ is differentiable on Ω with $D_i D_j f(p), D_j D_i f(p)$ both exist continuous only Ω ; then we have

$$D_i D_j f(p) = D_j D_i f(p)$$
 for all $p \in \Omega$.

Theorem 3.3.5 (Taylor's theorem).

4 Inverse and implicit function theorems

4.1 Inverse function theorem

Theorem 4.1.1 (Inverse function theorem).

4.2 Implicit function theorem

Theorem 4.2.1 (Implicit function theorem).

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5 Metric spaces

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- 5.2 Normed vector spaces
- 5.3 Sets in metric spaces
- 5.4 Continuous maps of metric spaces
- 6 Topological spaces
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- 6.2 Convergence and Hausdorff property
- 6.3 Closed sets
- 6.4 Continuous maps
- 7 Connectedness
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- 7.3 Path connected sets
- 8 Compactness
- 8.1 Covers
- 8.2 Sequential compactness
- 8.3 Continuous maps
- 8.4 Arzelá-Ascoli theorem
- 9 Completeness
- 9.1 Banach spaces
- 9.2 Fixed point theorem

Chapter 1

Groups and Rings

Lectured by Someone Typed by Yu Coughlin Autumn 2024

Introduction

The following are complementary reading for the course.

- G. Grimmett and D. J. A. Welsh, Probability: An Introduction, 1986
- J. K. Blitzstein and J. Hwang, Introduction to Probability, 2019
- D. F. Anderson et al, Introduction to Probability, 2018
- S. M. Ross, Introduction to Pro ability Models, 2014
- G. Grimmett and D. Stirzaker, Probability and Random Processes, 2001
- G. Grimmett and D. Stirzaker, One Thousand Exercises in Probability, 2009

1 Quotient groups

1.1 Group homomorphisms

Definition 1.1.1 (Group isomorphism). Given groups G, H, a function $f: G \to H$ is a **group isomorphism** if it is a bijective group homomorphism. If there exists an isomorphism between groups, G is **isomorphic** to H written $G \cong H$.

Definition 1.1.2 (Group automorphism). Given G a group, an isomorphism $f: G \xrightarrow{\sim} G$ is a group automorphism.

Theorem 1.1.3. Aut G (the set of automorphisms of a group G) is a group under function composition.

Proof. By examining the defintion of $\operatorname{Aut} G$, taking $e = \operatorname{id}$ and showing association elementwise.

Theorem 1.1.4. Given groups G, H, if $f: G \xrightarrow{\sim} H$ then $f^{-1}: H \xrightarrow{\sim} G$.

Proof. $f^{-1}(f(g_1))f^{-1}(f(g_2)) = g_1g_2 = f^{-1}(f(g_1g_2)) = f^{-1}(f(g_1)g(g_2))$ is sufficient as f is surjective. \Box

1.2 Normal subgroups

Definition 1.2.1 (Normal subgroup). A sugroup N of G is **normal**, written $N \leq G$, if it satisfies any of these equal properties:

- (N1) N is the kernel of some group homomorphism ϕ ,
- (N2) N is stable under conjugations $(\forall n \in N \text{ and } g \in G, gng^{-1} \in N)$,
- (N3) for all $g \in G$ gN = Ng.

Proof of equivalence. (N1 \Longrightarrow N2): $\phi(gng^{-1}) = \phi(g)\phi(n)\phi(g^{-1}) = \phi(g)\phi(g)^{-1} = e_H$.

(N2 \Longrightarrow N3): $gng^{-1} \in N \implies gn \in Ng$ by g^{-1} so $gN \subseteq Ng$, similarly for $Ng \subseteq gN$ with g^{-1} replacing g.

 $(N3 \Longrightarrow N2)$: The set of left and right cosets of G by N are isomorphic with N as the kernel.

1.3 Quotient groups

Definition 1.3.1 (Quotient groups). Let $N \subseteq G$, the quotient group of G modulo N, written G/N, is the group with elements as left cosets of N in G with $(g_1N) \cdot (g_2N) = (g_1g_2N)$.

Proof. One can easily check this satisfies all of the group axioms.

Remark 1.3.2. By Lagrange's theorem |G/N| = |G|/|N|.

Definition 1.3.3 (Simple group). A group G is **simple** if it has no normal subgroups except $\{e_G\}$ and G.

1.4 Isomorphism theorems

Theorem 1.4.1 (First isomorphism theorem). If $f: G \to H$ is a group homomorphism, $G/\ker f \cong \operatorname{im} f$.

Proof. Have $\phi: G/\ker f \to \operatorname{im} f$ with $\phi: g \ker f \mapsto f(g)$.

```
well defined: if g \ker f = h \ker f, gh^{-1} \ker f = \ker f \implies f(g) = f(gh^{-1}h) = f(gh^{-1})f(h) = f(h).
```

homomorphism: $\phi((g \ker f)(h \ker f)) = \phi(g h \ker f) = f(g h) = f(g)f(h) = \phi(g \ker f)\phi(h \ker f)$.

surjective: any $h = f(g) \in \operatorname{im} f$ is clearly $\phi(g \ker f)$ for any $g \in G$.

injective: if $\phi(g \ker f) = e_H$, $f(g) = e_H \implies g \in \ker f$ so $\ker f = \{\ker \phi\} = \{e_{G/\ker \phi}\}$. By a lemma from *Linear algebra and groups*, we now have ϕ injective.

Theorem 1.4.2 (Universal property of quotients). Let $N \subseteq G$ and $f: G \to H$ be a group homomorphism such that $N \subseteq \ker f$. There exists a *unique* homomorphism $\tilde{f}: G/N \to H$ such that the diagram



commutes, (here $\pi: G \to G/N$ is the projection map with $\pi: g \to gN$).

Proof. The proof is essentially that of Theorem 1.4.1 with $H = \operatorname{im} f$.

Lemma 1.4.3. If $N \subseteq G$ and $N \subseteq H \subseteq G$ then $N \subseteq H$.

Proof. gN = Ng for all $g \in G$ so also for all $g \in H$.

Theorem 1.4.4 (Second isomorphism theorem). Let $K, L \subseteq G$ with $K \subseteq L$, $G/L \cong (G/K)/(L/K)$

Proof. Have $f: G/K \to G/L$, via same arguments in Theorem 1.4.1, f is a surjective group homomorphism, $gK \in \ker f \implies f(gK) = gL = L$ so $g \in L$ and $\ker f = L/K$. By Theorem 1.4.1, $(G/K)/(\ker f) = (G/K)/(L/K) \cong (G/L)$.

Definition 1.4.5 (Frobenius product). Given $A, B \subseteq G$ a group, the (Frobenius) product of A and B is

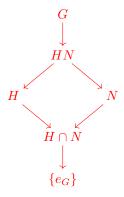
$$AB := \{ab \in G : a \in A, b \in B\}.$$

Lemma 1.4.6. Given $H, N \leq G$ a group, N is normal $\implies HN \leq G$ and N, H normal $\implies HN \leq G$.

Proof. 1. HN is nonempty with $(h_1n_1)(h_2n_2) = (n_1n_3)(h_1h_2) \in NH$ for some $n_3 \in N$ and $(hn)^{-1} = n^{-1}h^{-1} \in Nh^{-1} = h^{-1}N \subseteq HN$.

2.
$$gHNg^{-1} = gHg^{-1} \cdot gNg^{-1} = HN$$
.

Theorem 1.4.7 (Third isomorphism theorem). If $H \leq G$ and $N \leq G$, $H/(H \cap N) \cong (HN)/N$. This is ometimes called the *diamond theorem* due to the shape of the subgroup lattice it produces:



where arrows point to subgroups.

Proof. Have $\phi: H \to G/N$ be the canonical map, $\ker \phi = H \cap N$ as hN = N iff $h \in N$, $\operatorname{im} \phi = \{hN : h \in H\} = HN/N$, Theorem 1.4.1 on ϕ gives the result.

Note 1.4.8. The naming of the group isomorphism theorems throughout literatue is very inconsistent.

1.5 Centres

Definition 1.5.1 (Inner automorphisms). Given the group G the conjugations by elements of G form the group $Inn G \subseteq Aut G$.

Proof. Have $\phi: G \to \operatorname{Aut}(G)$ assigning to each element in $g \in G$ the conjugation map by G, $\operatorname{Inn}(G) = \operatorname{im} \phi \subset \operatorname{Aut}(G)$.

Definition 1.5.2 (Centre of group). Given the group G the elements of G that commute with all other elements form the **centre** of G, $Z(G) \subseteq G$.

Proof of normality. Have $\phi: G \to \operatorname{Aut} G$ with $\phi: g \mapsto \operatorname{conjugation}$ by $g, \ker \phi = Z(G)$.

Proposition 1.5.3. If G/Z(G) is cyclic, G is Abelian.

Proof. $G/Z(G) = \langle aZ(G) \rangle$ for some $a \in G$, for all $g \in G$ $gZ(G) = [aZ(G)]^m = a^m Z(G)$ for some $m \in \mathbb{N}$ therefore $a^{-m}g = z \in Z(G)$ so $g = a^m z$ and for all $g, h \in G$ we have $gh = a^n z_g a^m z_h = a^{n+m} z_g z_h = a^m z_h a^n z_g = hg$.

1.6 Commutators

Definition 1.6.1 (Commutator). For $a, b \in G$ a group, we have $[a, b] := aba^{-1}b^{-1}$ the **commutator** of a and b. [G, G] is the smallest subgroup of G containing all commutators of elements of G, called the **commutator** of G.

Remark 1.6.2. A group *G* is Abelian iff $[G, G] = e_G$.

Theorem 1.6.3. Given G a group, $[G,G] \subseteq G$ with its quotient in G Abelian.

Theorem 1.6.4. Let $N \subseteq G$, G/N is Abelian iff $[G,G] \subseteq N$.

Theorem 1.6.5. Given a group G with $A, B \subseteq G$, $A \cap B = \{e_G\}$ and AB = G; $A \times B \cong G$.

1.7 Torsion and p-primary subgroups

Definition 1.7.1 (Torsion subgroup). Given an abelian group G, the set of elemnts of G with finite order form the **torsion subgroup** of G, denoted G_{tors} . When $G = G_{tors}$, we call G a **torsion Abelian group**.

Definition 1.7.2 (*p*-primary subgroups). Given an abelian group G, the set of elements of g with order p (a prime) is the p-primary subgroup of G, written $G\{p\}$. When $G = G_G\{p\}$, we call G a p-primary torsion Abelian group.

Theorem 1.7.3. Let the prime factorisation of $n \in \mathbb{N}$ be $p_1^{a_1} p_2^{a_2} \dots p_m^{a_m}$ with C_n the cyclic group of order

$$C_n \cong C_{p_1^{a_1}} \times C_{p_2^{a_2}} \times \cdots \times C_{p_m^{a_m}}.$$

Proof.

1.8 Generators

Lemma 1.8.1. Given an indexing set \mathcal{I} , and a sequence of subgroups $(H_i)_{i\in\mathcal{I}} \leq H$, $\bigcap_{i\in\mathcal{I}} H_i \leq G$.

Definition 1.8.2 (Subgroup generated by a set). Given $S \subseteq G$ a group,

$$\langle S \rangle := \left(\bigcap_{S \subseteq H \le G} H \right) \le G$$

is the subgroup of G generated by S. If $\langle S \rangle = G$ then we say S generates G and G is finitely generated is S is finite.

1.9 Classification of finitely generated Abelian groups

Definition 1.9.1 (Free Abelian group of rank n). The Free Abelian group of rank n is the group \mathbb{Z}^n under addition. The free abelian group of rank 0 is the trivial group.

Lemma 1.9.2. If $\mathbb{Z}^m \cong \mathbb{Z}^n$ then n=m, so the rank of a free abelian group is well defined.

Lemma 1.9.3. Any subgroup of \mathbb{Z}^n is isomorphic to some \mathbb{Z}^m for some $m \leq m$.

Theorem 1.9.4. Every finitely generated Abelian group is isomorphic to a product of finitely many cyclic groups.

Theorem 1.9.5. Every finitely generated Abelian group is isomorphic to a product of finitely many infinite cyclic groups and finitely many cyclic groups of prime order. The number of ininfite cyclic factors and the number of cclic factors of order p^r , where p is primse and $r \in \mathbb{N}$ is determined solely by the group.

Theorem 1.9.6. A finitely generated Abelian group, G, is not cyclic iff there exists a prime p such that $G \cong C_p \times C_p$.

2 Group actions

2.1 Actions

Definition 2.1.1 (Actions). Given a group G and a set X, a group action is: a binary operation

$$\begin{array}{cccc} \cdot & : & G \times X & \longrightarrow & X \\ & (g,x) & \longmapsto & g \cdot x \end{array}$$

with $e_G \cdot x = x$ for all $x \in X$ and $(g_1g_2) \cdot x = g_1 \cdot (g_2x)$ for all $g_1, g_2 \in G$ and $x \in X$; or, equivalently, a homomorphism $\rho : G \to \operatorname{Sym}(X)$.

Definition 2.1.2 (Faithful set). An action of a group G on a set X is **faithful** if the map $\rho: G \to \operatorname{Sym}(X)$ is injective.

2.2 Orbit-stabiliser theorem

Definition 2.2.1 (Orbit). Given a group G acting on a set X, the G-orbit of $x \in X$ is

$$G(x) := \{q \cdot x : q \in G\} \subseteq X.$$

Orbits partition X into X/G.

Definition 2.2.2 (Stabiliser). Given a group G acting on a set X, the **stabiliser** of $x \in X$ is

$$\operatorname{Stab}_G(x) := \{ g \in G : g \cdot x = x \} \subseteq G.$$

Stabilisers also partition G.

Remark 2.2.3 (Conjugacy classes). When G acts on itself by conjugations, orbits of G are the **conjugacy** classes, x^G of G and the stabilisers of G are the centralisers of G.

Lemma 2.2.4. Given a group G acting on a set X, $\operatorname{Stab}_G(g \cdot x) = g \operatorname{Stab}_G(x)g^{-1}$

Theorem 2.2.5 (Orbit-stabiliser theorem). Given a group G acting on a set X. For all $x \in X$, we have $\phi_x : G/\operatorname{Stab}(x) \xrightarrow{\sim} G(x)$ by $\phi_x : g\operatorname{Stab}(x) \mapsto g \cdot x$, giving $|G(x)| = |G| \cdot |\operatorname{Stab}(x)| = |G| / |\operatorname{Stab}(x)|$.

Proof. asdfsd
$$\frac{n}{n}$$

Corollary 2.2.6.
$$|X| = \sum_{i=1}^{n} |G(x_i)| = \sum_{i=1}^{n} [G : Stab(x_i)].$$

Corollary 2.2.7 (Cayley's theorem). Let G be a finite group of order n. Then $S_n \cong \operatorname{Sym}(G)$ contains a finite subgroup isomorphic to G.

Corollary 2.2.8 (Cauchy's theorem). Let G be a finite group of order n and let p be a prime factor of n. Then G contains an element of order p.

Definition 2.2.9 (p-group). A finite group G is a p-group is the order of G is a power of prime p.

Theorem 2.2.10. Let G be a p-group, $Z(G) \neq \{e_G\}$.

Proof.

2.3 Jordan's theorem

Definition 2.3.1 (Transitive action). Given a group G acting on a set X, if X is a G-orbit then we say G acts **transitively** on X.

Definition 2.3.2 (Fixed points). Given a group G acting on a set X, an element $x \in X$ is a fixed point of $g \in G$ iff $g \cdot x = x$. We have $Fix(g) \subseteq X$ the set of fixed points of $g \in G$ satisfying:

$$\operatorname{Stab}(x) \leftarrow_{\overline{\pi}_G} \{(x,g) \in X \times G; \ g \cdot x = x\} \xrightarrow{\pi_X} \operatorname{Fix}(g) \ .$$

Theorem 2.3.3 (Jordan's theorem). Let G act transitively on a finite set X, we have

$$\sum_{g \in G} |\operatorname{Fix}(g)| = |G|,$$

with there being some element $g \in G$ such that $Fix(g) = \emptyset$.

Corollary 2.3.4 (Burnside's lemma). Given a group G acting on a finite set X:

$$|X/G| = \frac{1}{|G|} \sum_{g \in G} |\operatorname{Fix}(g)|.$$

3 Rings

3.1 Rings

Definition 3.1.1 (Ring). A ring (with 1) is a set R with elements 0,1 and binary operations $+,\times$ such that

- 1. (R, +) is an abelian group with identity 0,
- 2. (R, \times) is a semigroup with 1 as the identity,
- 3. both left and right multiplication are distributive over addition.

Examples 3.1.2. $\mathbb{Z}, \mathbb{Q}, \mathbb{R}, \mathbb{C}$ are all rings with their normal operations. $\mathbb{R}[x]$ is the set of real-valued polynomials and is also a ring.

Definition 3.1.3 (Subring). A subset of a ring wich is itself a ring under the same operators with the same 1 is a **subring**.

Definition 3.1.4 (Commutative ring). A ring, R, is commutative iff a + b = b + a for all $a, b \in \mathbb{R}$.

Definition 3.1.5 (Invertible). An element x of a ring R is invertible if there exists $y, z \in R$ with yx = zx = 1.

Definition 3.1.6 (Division ring). A ring R is called a **division ring** if $R \setminus \{0\}$ is a group under multiplication with identity 1.

Remark 3.1.7. A commutative division ring is a field.

Definition 3.1.8 (Integral domain). A commutative ring R is an integral domain iff $0 \neq 1$ and for all $a, b \in R$ $ab = 0 \implies a = 0$ or b = 0.

3.2 Ring homomorphisms

Definition 3.2.1 (Ring homomorphism). Let R, S be rings, a function $f: R \to S$ is a **ring homomorphism** iff it satisfies

- 1. $f:(R,+)\to(S,+)$ is a group homomorphism,
- 2. f(xy) = f(x)f(y) for all $x, y \in R$,
- 3. $f(1_R) = 1_S$.

Lemma 3.2.2. Given the ring homomorphism $f: R \to S$ the kernel of f is a subgroup of (R, +) which satisfies $xr, rx \in \ker f$ for all $x \in \ker f$ and $r \in R$.

3.3 Ideals

Definition 3.3.1 (Ideal). For a ring R, a subset $I \subseteq R$ is a **left ideal**, denoted $I \subseteq R$ iff

- 1. (I, +) is a subgroups of (R, +),
- 2. if $r \in R$ and $i \in I$, $ri \in R$.

Similarly, for **right ideals**. A subset *I* is a bi-ideal if it is both a left and right ideal.

Definition 3.3.2 (Quotient ring). Given ring R with proper ideal $I \subset R$, The quotient abelian group R/I, with natural multiplication, forms the **quotient ring** of R by I.

Definition 3.3.3 (Principal ideal). Given a commutative ring R and some $a \in R$, $aR := \{ax : x \in R\}$ is an ideal called a **principal ideal** with **generator** a.

Definition 3.3.4. A bijective ring homomorphism is a **ring isomorphism**, a ring homomorphism $f: R \to R$ is a **ring endomorphism**, an isomorphic ring endomorphism is **ring automorphism**.

Proposition 3.3.5. Given the ring homomorphism $f: R \to S$, $f(R) = \operatorname{im} R$ is a subring of S which is isomorphic to $R/\ker f$.

Proposition 3.3.6. A commutative ring is a field iff its only proper ideal is the trivial / zero ideal.

Proposition 3.3.7. Given $f: R \to S$ a ring homomorphism with J a left (or right or bi) ideal of S, $f^{-1}(J)$ is a left (respectively) ideal of R.

Definition 3.3.8 (Prime ideal). Let R be a commutative ring, a proper ideal $I \subset R$ is a **prime ideal** iff $ab \in I$ for $a, b \in R \implies a \in I$ or $b \in I$.

Theorem 3.3.9. If $I \subset R$ is a prime ideal, R/I is an integral domain

Definition 3.3.10 (Maximal ideal). A proper ideal I in a commutative rign R is **maximal** iff there are no other proper ideals J with $I \subset J$.

Theorem 3.3.11. I is a maximal ideal of R iff R/I is a field.

4 Integral domains

Throughout this section we will always have R be an integral domain.

4.1 Integral domains

Theorem 4.1.1. $ab = ac \implies b = c$ for all $a, b, c \in R$. (the cancellation law holds for all integral domains)

Proposition 4.1.2. For $a, b \in R$, aR = bR iff a = br for some $r \neq 0 \in R$.

Proof.

Theorem 4.1.3. All fields are integral domains and all finite integral domains are fields.

Remark 4.1.4. The ring $\mathbb{Z}/n\mathbb{Z}$ is an integral domain iff it is a field \iff n is prime.

Definition 4.1.5 (Unit). $r \in R$ is a **unit** if there exists some $y \in R$ with $x \times y = 1_R$. We write R^{\times} for the group of units in R under multiplication.

Definition 4.1.6 (Irreducible). $r \in R \setminus R^{\times}$ is **irreducible** if it cannot be written as the product of two elements of $R \setminus R^{\times}$.

4.2 Charateristic

Lemma 4.2.1. For any ring S there is a uniquer ring homomorphism $f: \mathbb{Z} \to S$.

Proof. Have $f(0_R) = 0$, $f(1) \to 1_S$ and inductively have f(n) be the sum of 1_S n times.

Lemma 4.2.2. The kernel of the unique homomorphism $\mathbb{Z} \to \mathbb{R}$ is either $\{0\}$ or $p\mathbb{Z}$ for some prime p.

Definition 4.2.3 (Charateristic). The **characteristic** of R is the unique non-negative generator of the kernel of $\mathbb{Z} \to R$, denoted char R.

4.3 Polynomial rings

Definition 4.3.1 (Polynomial ring). R[t] is, formally, the set of infinite sequences of elements of R with finitely many non-zero terms, but more helpfully: the set of polynomials in t with coefficients in R.

Definition 4.3.2 (Polynomial degree). The **degree** of a polynomial, $r_0 + r_1t + r_2t^2 + \ldots + r_it^i + \ldots \in R[t]$, is the unique maximum $i \in \mathbb{N}$ with $r_i \neq 0$ and 0 otherwise.

Lemma 4.3.3. Given $p(t), q(t) \in R$, $\deg(p(t)q(t)) = \deg(p(t)) + \deg(q(t))$, R[t] is an integral domain and $R[t]^* = R^*$.

Theorem 4.3.4. If k is a field with $a(t), b(t) \in k[t]$ with $b(t) \neq 0$, there exists $q(t), r(t) \in k[t]$ such that a(t) = q(t)b(t) = r(t) with $\deg(r(t)) < \deg(b(t))$ and q(t), r(t) unique.

5 PIDs and UFDs

5.1 Euclidian domains

Definition 5.1.1 (Euclidian domain). An integral domain R is a Euclidian domain if there exists some $\phi: R^* \to \mathbb{N}_0$ satisfying:

- 1. $\phi(ab) \leq \phi(a)$ for all $a, b \neq 0$,
- 2. for all $a, b \in R$ there exists $q, r \in R$ with a = qb + r with r = 0 or $\phi(r) \leq \phi(b)$.

5.2 Principal ideal domains

Definition 5.2.1 (Principal integral domain). An integral domain R is a **principal integral domain** iff every ideal of R is principal.

Theorem 5.2.2. R is a Euclidian domain $\implies R$ is a principal integral domain.

Proof.

Corollary 5.2.3. F is a field $\implies F[t]$ is a PID.

5.3 Unique factorisation domains

Definition 5.3.1 (Unique factorisation domain). An integral domain R is a **unique factorisation domain** iff every element of $R \setminus R^{\times}$ can be written as the product of a single unit and finitely many irreducibles in R which is unique up to rearrangement.

Definition 5.3.2 (Division). Given a, b in the integral domain R, we say a divides b, written a|b iff b = ra for some $r \in R$ and **properly divides** if $r \notin R^{\times}$.

Lemma 5.3.3. Given $p, a, b \in R$ a UFD, if p is irreducible then $p|ab \implies p|a$ or p|b.

Lemma 5.3.4. There is no infinite sequence of non-zero $r_1, r_2, \ldots \in R$ a UFD such that r_{n+1} properly divides r for all $n \ge 1$.

Theorem 5.3.5. The integral domain \mathbb{R} is a UFD iff the properties in Lemma 5.3.3 and Lemma 5.3.4 hold.

Theorem 5.3.6. Every principal ideal domain is a unique factorisation domain.

6 Fields

6.1 Vector spaces

Throughout this section let k be a field.

Definition 6.1.1 (Vector space). A k-vector space V is an abelian group with an action of k on the elements of V satisfying

- 1. $1_k v = v$ for all $v \in V$,
- 2. (x+y)V = xv + yv for all $x, y \in k$ and $v \in V$,

3. x(v+w) = xv + xw for all $x \in k$ and $v, w \in V$.

Proposition 6.1.2. If $\operatorname{ch} k = 0$ then k contains a unique subfield isomorphic to \mathbb{Q} . Otherwise, if $\operatorname{ch} k = p$ then k contains a unique subfield isomorphic to \mathbb{F}_p .

Theorem 6.1.3. Every finite field has p^n elements for some prime p and $n \in \mathbb{N}$.

6.2 Field extensions

Definition 6.2.1 (Field extension). A field extension F of k is a k-vector space.

Proposition 6.2.2. All homomorphisms between fields and rings are injective.

Proof. The only possible maps between fields are field extensions, the only proper ideal of a field is the zero ideal. \Box

Definition 6.2.3 (Finite field extension). An extension of the fields $k \subset K$ is **finite** iff K is a finite dimensional vector space over k with $\dim K$ the **degree** of the extension

Theorem 6.2.4. If $k \subset F \subset K$ are field extensions, K is a finite extension of k iff K is a finite extension of F and F is a finite extension of K. We then have K : K = K : K

Remark 6.2.5. Degree 2 and 3 field extensions are called quadratics and cubics respectively.

6.3 Constructing fields

Lemma 6.3.1. Given R a PID with $a \neq 0 \in R$, aR is maximal iff a is irreducible.

Proof.

Corollary 6.3.2. Given R a PID with reducible $a \in R$, R/aR is a field.

Theorem 6.3.3. A polynomial $f(t) \in k[t]$ of degree 2 or 3 is irreducible iff it has no root in k.

Definition 6.3.4 (Non-Square). $a \in k$ is non-square if there is no element $b \in k$ with $b^2 = a$.

Lemma 6.3.5. Let p be an odd prime. The field \mathbb{F}_p contins (p-1)/2 non-squares. For all non-square $a \in \mathbb{F}_p$, $t^2 - a$ is irreducible in $\mathbb{F}_p[t]$.

Theorem 6.3.6. For all $p(t) \in k[t]$, there exists a finite field extension $k \subset K$ such that:

$$p(t) = c \prod_{i=1}^{n} (t - a_i),$$

for some $c \in k^{\times}$ and $a_i \in K$ for all $i \in [1, n]$.

6.4 Existence of finite fields

Theorem 6.4.1. Let k have characteristic $p \neq 0$, for all $x, y \in k$ and $m \in \mathbb{Z}^{\geq 0}$,

$$(x+y)^{p^m} = x^{p^m} + y^{p^m}.$$

Definition 6.4.2 (Derivative). Let $p(t) = a_0 + a_1 t + \ldots + a_n t^n \in k[t]$, the derivative of p(t) is

$$p'(t) := a_1 + 2a_2t + \ldots + na_nt^{n-1}.$$

Lemma 6.4.3. Let $p(t) = (x - a_1)(x - a_2) \dots (x - a_n) \in k[t]$, $a_i \neq a_j$ for all $i \neq j$ iff p(t) and p'(t) have no common roots.

Theorem 6.4.4. For all prime p and natural n, there exists a field with p^n elements.

Chapter 2

Lebesgue Measure and Integration

Lectured by Someone Typed by Yu Coughlin Season Year

Introduction

The following are complementary reading for the course.

- G. Grimmett and D. J. A. Welsh, Probability: An Introduction, 1986
- J. K. Blitzstein and J. Hwang, Introduction to Probability, 2019
- D. F. Anderson et al, Introduction to Probability, 2018
- S. M. Ross, Introduction to Pro ability Models, 2014
- G. Grimmett and D. Stirzaker, Probability and Random Processes, 2001
- G. Grimmett and D. Stirzaker, One Thousand Exercises in Probability, 2009

Lecture 1 Monday 30/10/2023

1 Motivation

- 2 Measures
- 2.1 Algebras and σ -algebras
- 2.2 Measures
- 2.3 Complete measure spaces
- 3 Constructing measures
- 3.1 Pre-measure
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- 4 Measurable functions
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- 5 Lebesgue integral
- 5.1 Construction
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- 6 Convergence
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- 6.3 Lebesgue dominated convergence
- 6.4 Vitali's theorem
- 7 L^p spaces
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- 8.3 Product measures
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- 10 Differentiation

Chapter 3

Categories

Lectured by noone Typed by Yu Coughlin Season Year

Introduction

The following are complementary reading for the course.

- G. Grimmett and D. J. A. Welsh, Probability: An Introduction, 1986
- J. K. Blitzstein and J. Hwang, Introduction to Probability, 2019
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- G. Grimmett and D. Stirzaker, One Thousand Exercises in Probability, 2009

1 Basic definitions

1.1 Categories

Definition 1.1.1 (Category). A category \mathcal{C} contains the following data:

- 1. a collection of objects, $Ob(\mathcal{C})$,
- 2. for every $x, y \in \text{Ob}(\mathcal{C})$ a collection of morphisms $\text{Hom}_{\mathcal{C}}(x, y)$ from x to y,
- 3. an identity morphism $id_x \in Hom_{\mathcal{C}}(x,x)$ for all $x \in Ob(\mathcal{C})$,
- 4. a composition map of morphisms, $\circ : \operatorname{Hom}_{\mathcal{C}}(y,z) \times \operatorname{Hom}_{\mathcal{C}}(x,y) \to \operatorname{Hom}_{\mathcal{C}}(x,z)$ for all $x,y,z \in \operatorname{Ob}(\mathcal{C})$.

Which satisfy the two axioms:

- 1. for all $f \in \operatorname{Hom}_{\mathcal{C}}(x,y)$ with $x,y \in \operatorname{Ob}(\mathcal{C})$ we have $f \circ \operatorname{id}_x = f = \operatorname{id}_y \circ f$,
- 2. for compatible morphisms f, g, h we have $f \circ (g \circ h) = (f \circ g) \circ h$.

We will use the shorthand $x \in \mathcal{C}$ for $x \in \text{Ob } \mathcal{C}$, Hom(x,y) for $\text{Hom}_{\mathcal{C}}(x,y)$ when \mathcal{C} is obvious and End(x) for Hom(x,x).

Note 1.1.2. Note that in our definition the term *collection* is used instead of set, this is commonplace and necessary to prevent paradoxes when constructing the category of sets.

Examples 1.1.3. The following are all categories:

- 1. Set with sets as objects and functions as their morphisms,
- 2. Grp with groups as objects and their homomorphisms as morphisms,
- 3. Ab, Grp restricted to abelian groups,
- 4. for a field k, Vectk with k-vector spaces as objects and linear transformations as morphisms,
- 5. Cat with categories as objects and soon to be defined functors as morphisms,
- 6. Top, Rng, Meas, Poset, Man with their objects and morphisms all defined similarly
- 7. Given a category \mathcal{C} , \mathcal{C}^{op} wich has the same opjects as \mathcal{C} but $\operatorname{Hom}_{\mathcal{C}^{op}}(x,y) = \operatorname{Hom}_{\mathcal{C}}(y,x)$ for all $x,y \in \mathcal{C}$,
- 8. Any set X with objects as elements in X and no morphisms except the identities
- 9. (\mathbb{R}, \leq) with objects as \mathbb{R} and a morphisms from x to y iff $x \leq y$ for all $x, y \in \mathbb{R}$.

Definition 1.1.4 (Isomorphism). A morphism $f \in \text{Hom}(x, y)$ is an **isomorphism** iff there is a morphism $f^{-1} \in \text{Hom}(y, x)$ with $f \circ f^{-1} = \text{id}_y$ and $f^{-1} \circ f = \text{id}_x$.

1.2 Functors

Definition 1.2.1 ((Covariant) Functor). Given categories \mathcal{C}, \mathcal{D} a (covariant) functor $F : \mathcal{C} \to \mathcal{D}$ is the following data:

- 1. a map $Ob(\mathcal{C}) \to Ob(\mathcal{D})$ (also denoted F),
- 2. for any two objects $x, y \in \mathcal{C}$ a map $\operatorname{Hom}_{\mathcal{C}}(x, y) \to \operatorname{Hom}_{\mathcal{D}}(F(x), F(y))$ (also also denoted F)

satisfying the properties:

- 1. for all $x \in \mathcal{C}$, $F(\mathrm{id}_x) = \mathrm{id}_{F(x)}$,
- 2. for all x, y, z with f, g in $\operatorname{Hom}_{\mathcal{C}}(y, z), \operatorname{Hom}_{\mathcal{C}}(x, y), F(f \circ g) = F(f) \circ F(g)$.

Definition 1.2.2 (Contravariant functor). A **contravariant functor** from \mathcal{C} to \mathcal{D} is a covariant functor from \mathcal{C}^{op} to \mathcal{D} .

Definition 1.2.3 (Hom-functor). The **hom-functor** for a given category \mathcal{C} is $\operatorname{Hom}_{\mathcal{C}}: \mathcal{C}^{op} \times \mathcal{C} \to \operatorname{Set}$ sending a pair of elements $c, d \in \mathcal{C}$ to $\operatorname{Hom}_{\mathcal{C}}(c, d)$.

1.3 Natural transformations

Definition 1.3.1 (Natural transformation). Given categories \mathcal{C}, \mathcal{D} with functors $F, G : \mathcal{C} \to \mathcal{D}$, a **natural transformation** $\eta : F \to G$ consists of morphisms η_x for all $x \in \mathcal{C}$ such that the diagram,

$$F(x) \xrightarrow{F(f)} F(y)$$

$$\downarrow^{\eta_x} \qquad \qquad \downarrow^{\eta_y}$$

$$G(x) \xrightarrow{G(f)} G(y)$$

commutes for all $x, y \in \mathcal{C}$ and $f \in \text{Hom}_{\mathcal{C}}(x, y)$.

Remark 1.3.2. By constructing the category of functors from \mathcal{C} to \mathcal{D} , denoted $\text{Fun}(\mathcal{C}, \mathcal{D})$, morphisms are natural transformations. **Natural isomorphisms** are defined as isomorphisms in this category.

1.4 Equivalence of categories

Definition 1.4.1 (Equivalence). Given categories \mathcal{C}, \mathcal{D} an **equivalence of categories** is a pair of functors $F: \mathcal{C} \to \mathcal{D}$ and $G: \mathcal{D} \to \mathcal{C}$ with natural isomorphisms $FG \xrightarrow{\sim} \mathrm{id}_{\mathcal{D}}$ and $\mathrm{id}_{\mathcal{C}} \xrightarrow{\sim} GF$.

Definition 1.4.2 (Adjunction). An **adjuction** between categories \mathcal{C}, \mathcal{D} is a pair of functors $F: \mathcal{C} \to \mathcal{D}$ and $G: \mathcal{D} \to \mathcal{C}$ such that for all $x \in \mathcal{C}$ and $y \in \mathcal{D}$, there exists an $\eta_{x,y} : \operatorname{Hom}_{\mathcal{C}}(x, G(y)) \xrightarrow{\sim} \operatorname{Hom}_{\mathcal{D}}(F(x), y)$ such that the diagram

$$\operatorname{Hom}_{\mathcal{D}}(F(x'), y) \xrightarrow{\circ F(f)} \operatorname{Hom}_{\mathcal{D}}(F(x), y) \xrightarrow{g \circ} \operatorname{Hom}_{\mathcal{D}}(F(x), y')$$

$$\downarrow^{\eta_{x', y}} \qquad \downarrow^{\eta_{x, y}} \qquad \downarrow^{\eta_{x, y'}}$$

$$\operatorname{Hom}_{\mathcal{C}}(x', G(y)) \xrightarrow{\circ f} \operatorname{Hom}_{\mathcal{C}}(x, G(y)) \xrightarrow{G(g) \circ} \operatorname{Hom}_{\mathcal{C}}(x, G(y'))$$

commutes for all $x, x' \in \mathcal{C}$; $y, y' \in \mathcal{D}$; $f: x \to x'$ and $g: y \to y'$.

Theorem 1.4.3. If F, G form an equivalence of the categories C, \mathcal{D} then F, G are an adjunction.

Examples 1.4.4 (Adjunctions in group theory). Consider the **forgetful functor** $F: Ab \to Grp$ which simply forgets the Abelian property of a group. We also have the **abeliantisation functor** $(-)^{ab}: Grp \to Ab$ which maps $G \mapsto G^{ab} := G/[G, G]$. F and $(-)^{ab}$ for an adjuction between Grp and Ab.

1.5 Representable functors

Definition 1.5.1 (Yoneda functor). Given some x in a category C, there is a functor $\operatorname{Hom}_{C}(-,x): C^{op} \to \operatorname{Set}$ which satisfies the required properties to have the **Yoneda functor**:

$$Y: \mathcal{C} \to \operatorname{Fun}(\mathcal{C}^{op}, \operatorname{Set}).$$

Which sends an element $y \in \mathcal{C}$ to the functor from objects in \mathcal{C}^{op} to the set of morphisms from these objects to y.

Lemma 1.5.2. The Yoneda functor and the hom-functor form an adjunction in Cat.

Definition 1.5.3 (Representable). A functor $F \in \text{Fun}(\mathcal{C}^{op}, \text{Set})$ is **representable** if $F \cong Y(c)$ for some $c \in \mathcal{C}$.

Example 1.5.4. Consider the functor $F : Set^{(op)} \to Set$ sending a set to its powerset. F is clearly isomorphic the functor $Hom(-, \{0, 1\})$ from subsets to indicator functions on X. This is the image of the Yoneda functor so F is representable.

1.6 Yoneda lemma

Theorem 1.6.1 (Yoneda lemma). Given some $x \in \mathcal{C}$ and $F \in \text{Fun}(\mathcal{C}^{op}, \text{Set})$ we have

$$\operatorname{Hom}_{\operatorname{Fun}(\mathcal{C}^{op},\operatorname{Set})}(Y(x),F)\cong F(x).$$

Remark 1.6.2. This is a generalisation of Cayley's theorem which shows that we can study a group by instead studying the permutations of its underlying set.