A JOURNEY

IN

PURE MATHEMATICS

A JOURNEY

IN

PURE MATHEMATICS

MAT3006 & 3040 & 4002 Notebook

Prof. Daniel Wong

The Chinese University of Hongkong, Shenzhen

Contents

Ackn	owledgments	xiii
Notat	tions	xv
1	Week1	. 1
1.1	Monday for MAT3040	1
1.1.1	Introduction to Advanced Linear Algebra	. 1
1.1.2	Vector Spaces	. 2
1.2	Monday for MAT3006	5
1.2.1	Overview on uniform convergence	. 5
1.2.2	Introduction to MAT3006	. 6
1.2.3	Metric Spaces	. 7
1.3	Monday for MAT4002	10
1.3.1	Introduction to Topology	. 10
1.3.2	Metric Spaces	. 11
1.4	Wednesday for MAT3040	14
1.4.1	Review	. 14
1.4.2	Spanning Set	. 14
1.4.3	Linear Independence and Basis	. 16
1.5	Wednesday for MAT3006	20
1.5.1	Convergence of Sequences	. 20
1.5.2	Continuity	. 24
1.5.3	Open and Closed Sets	. 25
1.6	Wednesday for MAT4002	27
1.6.1	Forget about metric	. 27
1.6.2	Topological Spaces	. 30

1.6.3	Closed Subsets	31
2	Week2	33
2.1	Monday for MAT3040	33
2.1.1	Basis and Dimension	33
2.1.2	Operations on a vector space	36
2.2	Monday for MAT3006	39
2.2.1	Remark on Open and Closed Set	39
2.2.2	Boundary, Closure, and Interior	43
2.3	Monday for MAT4002	46
2.3.1	Convergence in topological space	46
2.3.2	Interior, Closure, Boundary	48
2.4	Wednesday for MAT3040	52
2.4.1	Remark on Direct Sum	52
2.4.2	Linear Transformation	53
2.5	Wednesday for MAT3006	60
2.5.1	Compactness	60
2.5.2	Completeness	65
2.6	Wednesday for MAT4002	67
2.6.1	Remark on Closure	67
2.6.2	Functions on Topological Space	69
2.6.3	Subspace Topology	71
2.6.4	Basis (Base) of a topology	73
3	Week3	75
3.1	Monday for MAT3040	75
3.1.1	Remarks on Isomorphism	75
312	Change of Basis and Matrix Representation	76

3.2	Monday for MAT3006	83
3.2.1	Remarks on Completeness	83
3.2.2	Contraction Mapping Theorem	84
3.2.3	Picard Lindelof Theorem	87
3.3	Monday for MAT4002	89
3.3.1	Remarks on Basis and Homeomorphism	89
3.3.2	Product Space	92
3.4	Wednesday for MAT3040	94
3.4.1	Remarks for the Change of Basis	94
3.5	Wednesday for MAT3006	100
3.5.1	Remarks on Contraction	100
3.5.2	Picard-Lindelof Theorem	101
3.6	Wednesday for MAT4002	105
3.6.1	Remarks on product space	105
3.6.2	Properties of Topological Spaces	108
4	Week4	111
4.1	Monday for MAT3040	111
4.1.1	Quotient Spaces	111
4.1.2	First Isomorphism Theorem	114
4.2	Monday for MAT3006	117
4.2.1	Generalization into System of ODEs	117
4.2.2	Stone-Weierstrass Theorem	119
4.3	Monday for MAT4002	123
4.3.1	Hausdorffness	123
4.3.2	Connectedness	124
4.4	Wednesday for MAT3040	128
441	Dual Space	133

4.5	Wednesday for MAT3006	136
4.5.1	Stone-Weierstrass Theorem	. 137
4.6	Wednesday for MAT4002	142
4.6.1	Remark on Connectedness	. 142
4.6.2	Completeness	. 144
5	Week5	147
5.1	Monday for MAT3040	147
5.1.1	Remarks on Dual Space	. 148
5.1.2	Annihilators	. 150
5.2	Monday for MAT3006	154
5.2.1	Stone-Weierstrass Theorem in $\mathbb C$. 155
5.2.2	Baire Category Theorem	. 157
5.3	Monday for MAT4002	159
5.3.1	Continuous Functions on Compact Space	. 159
5.4	Wednesday for MAT3040	162
5.4.1	Adjoint Map	. 163
5.4.2	Relationship between Annihilator and dual of quotient spaces	. 166
5.5	Wednesday for MAT3006	167
5.5.1	Remarks on Baire Category Theorem	. 167
5.5.2	Compact subsets of $\mathcal{C}[a,b]$. 169
5.6	Wednesday for MAT4002	171
5.6.1	Remarks on Compactness	. 171
5.6.2	Quotient Spaces	. 172
6	Week6	177
6.1	Monday for MAT3040	177
6.1.1	Polynomials	. 177

6.2	Monday for MAT3006	180
6.2.1	Compactness in Functional Space	. 180
6.2.2	An Application of Ascoli-Arzela Theorem	. 181
6.3	Monday for MAT4002	182
6.3.1	Quotient Topology	. 182
6.3.2	Properties in quotient spaces	. 184
6.2	Wednesday for MAT3040	180
6.2.1	Eigenvalues & Eigenvectors	. 183
6.3	Wednesday for MAT4002	186
6.3.1	Remarks on Compactness	. 186
-	··· 1=	
7	Week7	187
7.1	Monday for MAT3040	187
7.1.1	Minimal Polynomial	. 187
7.1.2	Minimal Polynomial of a vector	. 191
7.2	Monday for MAT3006	193
7.2.1	Remarks on the outer measure	. 193
7.3	Monday for MAT4002	197
7.3.1	Quotient Map	. 197
7.3.2	Simplicial Complex	. 198
7.4	Wednesday for MAT3040	201
7.4.1	Cayley-Hamiton Theorem	. 201
7.5	Wednesday for MAT4002	206
7.5.1	Simplicial Sub-complex	. 206
7.5.2	Some properties of simplicial complex	. 208

8	Week8	. 211
8.1	Monday for MAT3040	211
8.1.1	Cayley-Hamiton Theorem	213
8.1.2	Primary Decomposition Theorem	216
8.2	Monday for MAT3006	218
8.2.1	Remarks for Outer Measure	218
8.2.2	Lebesgue Measurable	219
7.3	Monday for MAT4002	197
7.3.1	Quotient Map	197
7.3.2	Simplicial Complex	198
8.3	Wednesday for MAT3040	216
8.3.1	Cayley-Hamiton Theorem	216
8.4	Wednesday for MAT3006	223
8.4.1	Remarks on Lebesgue Measurability	223
8.4.2	Measures In Probability Theory	224
8.5	Wednesday for MAT4002	228
8.5.1	Homotopy	230
9	Week9	221
9	vveek9	. 221
9.1	Monday for MAT3040	221
9.2	Monday for MAT3006	226
9.2.1	Measurable Functions	226
7.3	Monday for MAT4002	197
7.3.1	Quotient Map	197
7.3.2	Simplicial Complex	198
8.3	Wednesday for MAT3040	216
8.3.1	Cayley-Hamiton Theorem	216

8.4	Wednesday for MAT3006	223
8.4.1	Remarks on Lebesgue Measurability	. 223
8.4.2	Measures In Probability Theory	. 224
8.3	Wednesday for MAT4002	216
8.3.1	Homotopy	. 218

Acknowledgments

This book is from the MAT3006,MAT3040,MAT4002 in spring semester, 2018-2019.

CUHK(SZ)

Notations and Conventions

 \mathbb{R}^n *n*-dimensional real space \mathbb{C}^n *n*-dimensional complex space $\mathbb{R}^{m \times n}$ set of all $m \times n$ real-valued matrices $\mathbb{C}^{m \times n}$ set of all $m \times n$ complex-valued matrices *i*th entry of column vector \boldsymbol{x} x_i (i,j)th entry of matrix \boldsymbol{A} a_{ij} *i*th column of matrix *A* \boldsymbol{a}_i $\boldsymbol{a}_{i}^{\mathrm{T}}$ *i*th row of matrix **A** set of all $n \times n$ real symmetric matrices, i.e., $\mathbf{A} \in \mathbb{R}^{n \times n}$ and $a_{ij} = a_{ji}$ \mathbb{S}^n for all *i*, *j* \mathbb{H}^n set of all $n \times n$ complex Hermitian matrices, i.e., $\mathbf{A} \in \mathbb{C}^{n \times n}$ and $\bar{a}_{ij} = a_{ji}$ for all i, jtranspose of \boldsymbol{A} , i.e, $\boldsymbol{B} = \boldsymbol{A}^{\mathrm{T}}$ means $b_{ji} = a_{ij}$ for all i,j $\boldsymbol{A}^{\mathrm{T}}$ Hermitian transpose of \boldsymbol{A} , i.e, $\boldsymbol{B} = \boldsymbol{A}^{H}$ means $b_{ji} = \bar{a}_{ij}$ for all i,j A^{H} trace(A)sum of diagonal entries of square matrix A1 A vector with all 1 entries 0 either a vector of all zeros, or a matrix of all zeros a unit vector with the nonzero element at the *i*th entry e_i

C(A)

 $\mathcal{R}(\boldsymbol{A})$

 $\mathcal{N}(\boldsymbol{A})$

the column space of \boldsymbol{A}

the row space of \boldsymbol{A}

the null space of \boldsymbol{A}

 $\operatorname{Proj}_{\mathcal{M}}(\mathbf{A})$ the projection of \mathbf{A} onto the set \mathcal{M}

8.5. Wednesday for MAT4002

Reviewing. Let $K' = (V', \Sigma')$ be a simplicial subcomplex, then $K = (V, \Sigma)$.

$$|K'| = D_{\Sigma'} / \sim_{\Sigma'} \Longrightarrow |K| = D_{\Sigma} / \sim_{\Sigma}$$

Thus $D_{\Sigma'} \to D_{\Sigma} \to^P D_{\Sigma} / \sim_{\Sigma}$. For all $x, y \in D_{\Sigma}$,

$$x \sim_{\Sigma'} y \iff i(x) \sim_{\Sigma} i(y) \tag{8.6}$$

The whole map f descends to a continuous map

$$\tilde{f}: D_{\Sigma'}/\sim_{\Sigma'} \to D_{\Sigma}/\sim_{\Sigma}$$

Indeed, the \Leftarrow part of (8.2) guarantess that \tilde{f} is injective.

For $i: |K'| \to |K|$ continuous and injective, i(|K'|) is closed in |K|.

Proposition 8.6 For each $K = (V, \Sigma)$, and finite V, there is a continuous injection $g : |K| \hookrightarrow \mathbb{R}^n$ for some n.

Proof. Consider $K^p := (V, \Sigma^p)$, where Σ^p is the power set of V. Therefore, $|K^p| = \Delta^{|V|-1} \subseteq \mathbb{R}^{|V|}$. Also, we have the injection

$$|K'| \xrightarrow{l} |K^p| \xrightarrow{l} \mathbb{R}^{|V|}$$

Since $K = (V, \Sigma)$ is a simplicial subcomplex of $K^p = (V, \Sigma^p)$, the proof is complete.

Proposition 8.7 — **Hausdorff.** If $K = (V, \Sigma)$ with finite V, then |K| is Hausdorff.

Proof. Let $g: |K| \xrightarrow{l} \mathbb{R}^n$. Consider the bijective $g: |K| \to g(|K|)$, which is continuous. Sicne |K| is compact, $g(|K|) \subseteq \mathbb{R}^n$ is Hausdorff. Therefore, we imply that |K| and g(|K|) are homeomorphic, i.e., |K| is Hausdorff.

Definition 8.13 [Edge Path] An **edge path** of $K=(V,\Sigma)$ is a sequence of vertices $(v_1,\ldots,v_n),v_i\in V$ such that $\{v_i,v_{i+1}\}\in \Sigma, \forall i.$

Proposition 8.8 — Connectedness. Let $K = (V, \Sigma)$ be a simplicial complex. TFAE:

- 1. |K| is connected
- 2. |K| is path-connected
- 3. Any 2 vertices in (V, Σ) can be joined by an edge path, i.e., for $\forall u, v \in V$, there exists $v_1, \dots, v_k \in V$ such that (u, v_1, \dots, v_k, v) is an edge path.

Sketch of Proof. 1. (3) implies (2): For every $x, y \in |K|$,

$$\begin{cases} x \in \Delta_{\sigma_1} \text{ for some } \sigma_1 \in \Sigma. \\ y \in \Delta_{\sigma_2} \text{ for some } \sigma_2 \in \Sigma. \end{cases}$$

Take a path joining x to a vertex $v_1 \in \sigma_1$ and a path joining y to a vertex $v_2 \in \sigma_2$. By (3), we have a path jonining v_1 and v_2 .

(1) implies (3): Suppose on the contrary that there is a vertex v not satisfying
(3). Take V' as the set of vertexs that can be joined with v; and V" as the set of vertexs that cannot be joined with v.

Then $V', V'' \neq \emptyset$. Consider K', K'' be simplicial subcomplexes of K, spanned by V' and V''. Then |K'|, |K''| are disjoint, closed in |K|.

 $|K| = |K'| \cup |K''|$. If there exists $x \in |K| \setminus (|K'| \cup |K''|)$, then for any $\sigma \in \Sigma$ such that $x \in \Delta_{\sigma}$, we imply $\Delta_{\sigma} \nsubseteq |K'|$ or |K''|.

Therefore, σ consists of vertices in both V' and V''. Then there is $v', v'' \in \sigma$ joining V' and V''.

Therefore, there is no such x and hence $|K| = |K'| \cup |K''|$ is a disjoint union of two closed sets, i.e., not connected.

229

8.5.1. Homotopy

Yoneda's "philosophy". To understand an object *X* (in our focus, *X* denotes topological space), we should understand functions

$$f: A \to X$$
, or $g: X \to B$

One special example is to let $B = \mathbb{R}$.

There are many continuous functions $g: X \to Y$. We will group all these functions into equivalence classes.

Definition 8.14 [Homotopy] A **Homotopy** between two continuous maps $f,g:X\to Y$ is a continuous map

$$H: X \times [0,1] \rightarrow Y$$

such that

$$H(x,0) = f(x), \quad H(x,1) = g(x)$$

If such H exists, we say f and g are **homotopic**, denoted as $f \cong g$.

■ Example 8.7 Let $Y \subseteq \mathbb{R}^2$ be a convex subset. Consider two continuous maps $f: X \to Y$ and $g: X \to Y$. They are always homotopic since we can define the homotopy

$$H(x,t) = tg(x) + (1-t)f(x)$$

Proposition 8.9 Homotopy is an equivalent relation

- 1. $f \cong f$ is obvious: let H(x,t) = f(x), for $\forall 0 \le t \le 1$
- 2. If $f \cong g$, then $g \cong f$: For homotopic from f to g, say H(x,t), construct

$$H'(x,t) := H(x,1-t)$$

Therefore, H'(x,0) = g(x) and H'(x,1) = f(x).

3. If $f \cong g$ and $g \cong h$, then $f \cong h$: suppose $H : f \cong g$, and $K : g \cong h$. Consider

$$J(x,t) = \begin{cases} H(x,2t), & 0 \le t \le 1/2 \\ K(x,2t-1), & 1/2 \le t \le 1 \end{cases}$$

Note that J(x,1/2) are well-defined. Then J is continuous, since for all closed $V \subseteq Y$,

$$J^{-1}(V) = (J^{-1}(V) \cap (X \times [0,1/2])) \cup (J^{-1}(V) \cap (X \times [1/2,1])) = H^{-1}(V) \cup K^{-1}(V)$$

Since $H^{-1}(V)$ and $K^{-1}(V)$ are both closed, we imply $J^{-1}(V)$ is closed.

Therefore, there is only one equivalence class in example (1). This reflects the fact that $Y \subseteq \mathbb{R}^2$ is a "simple" object.

Proof. Tkae $y_0 \in Y$. Consider $C_y : X \to Y$ by $C_y(x) = y_0, \forall x$. For all continuous maps $f : X \to Y$, $f \cong C_y$.

Therefore, there is only one equivalence class since every continuous map is homotopic to C_y