Vector Spaces

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Abstract

This article contains Z Notation type declarations for vector spaces and some related objects. It has been type checked by fUZZ.

1 Introduction

Real vector spaces are multidimensional generalizations of real numbers. They are the objects studied in linear algebra and are foundational to differential geometry.

2 Real *n*-tuples

2.1 \mathbb{R}^{∞} \Rinf

Let n be a natural number. A finite sequence of n real numbers is called a *real* n-tuple. Let \mathbb{R}^{∞} denote the set of all real n-tuples for any n.

$$\mathbb{R}^{\infty} == \operatorname{seq} \mathbb{R}$$

2.2 \mathbb{R} \setminus Rtuples

Let $\mathbb{R}(n)$ denote \mathbb{R}^n , the set of all *n*-tuples for some given *n*.

$$\begin{array}{|c|c|} \hline \mathbb{R}: \mathbb{N} \longrightarrow \mathbb{P} \, \mathbb{R}^{\infty} \\ \hline \forall \, n: \mathbb{N} \bullet \\ \hline \mathbb{R}(n) = \{ \, v: \mathbb{R}^{\infty} \mid \#v = n \, \} \end{array}$$

Remark.

$$\mathbb{R}^{\infty} = \bigcup \{ n : \mathbb{N} \bullet \mathbb{R}(n) \}$$

2.3 $\Delta_{\mathbb{R}}$ \DeltaR

Let $\Delta_{\mathbb{R}}$ denote the family of subsets of \mathbb{R}^{∞} such that all tuples in each subset have the same number of components. Such as subset is said to be well-dimensioned.

Example. The subset $\mathbb{R}(n)$ is well-dimensioned.

$$\forall n : \mathbb{N} \bullet \\ \mathbb{R}(n) \in \Delta_{\mathbb{R}}$$

$2.4 \dim \dim R$

Let dim(U) denote the number of components of the tuples in $U \in \Delta_{\mathbb{R}}$.

$$\frac{\dim : \Delta_{\mathbb{R}} \longrightarrow \mathbb{N}}{\forall n : \mathbb{N} \bullet \forall U : \mathbb{P}(\mathbb{R}(n)) \bullet}$$
$$\dim(U) = n$$

Example. The dimension of $\mathbb{R}(n)$ is n.

$$\forall n : \mathbb{N} \bullet \dim(\mathbb{R}(n)) = n$$

$2.5 \quad 0 \text{ } \text{zeroRn}$

Let $\mathbf{0}(n)$ denote the *n*-tuple consisting of all zeroes.

$$\begin{array}{|c|c|} \mathbf{0} : \mathbb{N} \longrightarrow \mathbb{R}^{\infty} \\ \hline \mathbf{0}(0) = \langle \rangle \\ \hline \forall n : \mathbb{N}_{1} \bullet \\ \mathbf{0}(n) = (\lambda i : 1 \dots n \bullet 0) \end{array}$$

Remark. The tuple $\mathbf{0}(n)$ is in $\mathbb{R}(n)$.

$$\forall n : \mathbb{N} \bullet \mathbf{0}(n) \in \mathbb{R}(n)$$

2.6 $\pi \neq R$

The real numbers that comprise an n-tuple are called its components. The real number v(i) is the i-th component of the n-tuple v where $1 \le i \le n$. Let $\pi(i)$ be the projection function that maps an n-tuple v to its i-th component v(i).

$$\frac{\pi : \mathbb{N}_1 \longrightarrow \mathbb{R}^{\infty} \longrightarrow \mathbb{R}}{\forall i : \mathbb{N}_1 \bullet}$$

$$\pi(i) = (\lambda \, v : \mathbb{R}^{\infty} \mid i \in \text{dom } v \bullet v(i))$$

Remark. Every component of $\mathbf{0}(n)$ is 0.

$$\forall n : \mathbb{N} \bullet \forall i : 1 \dots n \bullet \\ \pi(i)(\mathbf{0}(n)) = 0$$

3 Scalar Multiplication

$3.1 * \text{\smulR}$

Let v be an n-tuple and let c be a real number. Scalar multiplication of v by c is the n-tuple c * v defined by component-wise multiplication.

$$-*-: \mathbb{R} \times \mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty}$$

$$\forall c : \mathbb{R} \bullet$$

$$c * \langle \rangle = \langle \rangle$$

$$\forall c : \mathbb{R}; n : \mathbb{N}_{1} \bullet$$

$$\forall v : \mathbb{R}(n); i : 1 ... n \bullet$$

$$(c * v)(i) = c * v(i)$$

Remark. Scalar multiplication is associative in the sense that (a * b) * v = a * (b * v)

$$\forall a, b : \mathbb{R}; v : \mathbb{R}^{\infty} \bullet$$
$$(a * b) * v = a * (b * v)$$

4 Vector Addition and Subtraction

4.1 \mathbb{R}^Δ \Rdelta

Let \mathbb{R}^{Δ} denote the set of all pairs of tuples that have the same number of components.

$$\begin{array}{c|c}
\mathbb{R}^{\Delta} : \mathbb{R}^{\infty} &\longleftrightarrow \mathbb{R}^{\infty} \\
\hline
\mathbb{R}^{\Delta} &= \{ v, w : \mathbb{R}^{\infty} \mid \#v = \#w \} \end{array}$$

4.2 + vaddR

Let v and w be n-tuples. Vector addition of v and w is the n-tuple v + w defined by component-wise addition.

4.3 - \vsubR

Vector subtraction is defined similarly.

$$\begin{array}{c} -- : \mathbb{R}^{\Delta} \longrightarrow \mathbb{R}^{\infty} \\ \hline \langle \rangle - \langle \rangle = \langle \rangle \\ \hline \forall \, n : \mathbb{N}_{1} \bullet \\ \forall \, v, \, w : \mathbb{R}(n); \, i : 1 \dots n \bullet \\ (v - w)(i) = v(i) - w(i) \end{array}$$

Each $\mathbb{R}(n)$ is a real vector space under the operations of scalar multiplication and vector addition defined above.

5 Vector Spaces

The sets \mathbb{R}^n with the operations of scalar multiplication and vector addition form vector spaces. In general, a vector space is a set of vectors endowed with scalar multiplication and vector addition operations that follow rules analogous to those for \mathbb{R}^n .

5.1 VectorSpace

Let V be a set and let VectorSpace[V] denote the set of all vector spaces whose vectors are V.

```
VectorSpace[V]
-+-: V \times V \longrightarrow V
\_*\_: \mathbb{R} \times V \longrightarrow V
\forall v: V \bullet
       \mathbf{0} + v = v = v + \mathbf{0}
\forall v, w : V \bullet
       v + w = w + v
\forall u, v, w : V \bullet
       u + (v + w) = (u + v) + w
\forall v: V \bullet
       0 * v = \mathbf{0}
\forall\,v:\,V •
       1 * v = v
\forall a, b : \mathbb{R}; v : V \bullet
       (a + b) * v = (a * v) + (b * v)
\forall a, b : \mathbb{R}; v : V \bullet
       (a*b)*v = a*(b*v)
\forall a : \mathbb{R}; v, w : V \bullet
       a * (v + w) = (a * v) + (a * w)
```

- ullet the zero vector $oldsymbol{0}$ is the identity element for vector addition
- vector addition is commutative
- vector addition is associative
- scalar multiplication by 0 gives the zero vector
- scalar multiplication by 1 leaves any vector unchanged
- real addition distributes over scalar multiplication
- real multiplication associates over scalar multiplication
- scalar multiplication distributes over vector addition

5.2 vectorSpace

Let vectorSpace[V] the set of all triples consisting of a zero vector, a vector addition operation, and a scalar multiplication operation that define a vector space whose vectors are V,

6 Linear Transformations

6.1 Linear

Let n and m be natural numbers. A mapping L from \mathbb{R}^n to \mathbb{R}^m is said to be a *linear transformation* if it preserves scalar multiplication and vector addition.

```
Linear
n, m : \mathbb{N}
L : \mathbb{R}^{\infty} \to \mathbb{R}^{\infty}
L \in \mathbb{R}(n) \to \mathbb{R}(m)
\forall c : \mathbb{R}; v : \mathbb{R}(n) \bullet
L(c * v) = c * L(v)
\forall v, w : \mathbb{R}(n) \bullet
L(v + w) = L(v) + L(w)
```

$6.2 \quad lin \land linR$

Define lin(n, m) to be the set of all linear transformations from \mathbb{R}^n to \mathbb{R}^m .

$$\begin{array}{c|c} & \lim: \mathbb{N} \times \mathbb{N} \longrightarrow \mathbb{P}(\mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty}) \\ \hline & \forall \, n, m : \mathbb{N} \bullet \\ & & \lim(n, m) = \{ \, L : \mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty} \mid Linear \, \} \end{array}$$

6.3 I \In

Let I(n) denote the identity function on $\mathbb{R}(n)$.

$$\begin{array}{c} I: \mathbb{N} \longrightarrow \mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty} \\ \hline \forall n: \mathbb{N} \bullet \\ I(n) = \mathrm{id}(\mathbb{R}(n)) \end{array}$$

Remark. The function I(n) is a linear transformation.

$$\forall n : \mathbb{N} \bullet$$
$$I(n) \in \lim(n, n)$$

7 The Dot Product

$7.1 \cdot \text{dotR}$

The *inner* or *dot* product of *n*-tuples v and w is the real number $v \cdot w$ defined by the sum of the component-wise products.

Each $\mathbb{R}(n)$ is a real inner product space under the operation of dot product defined above.

8 The Norm

8.1 norm \normR

The norm ||v|| of the *n*-tuple v is the positive square root of its dot product with itself.

$$||v|| = \sqrt{v \cdot v}$$

Define norm(v) to be ||v||.

The concepts of continuity, limits, and differentiability extend to functions between normed vector spaces such as \mathbb{R}^n .

8.2 ball \ballRn

Let ball(v, r) denote the open ball in $\mathbb{R}(n)$ of radius $r \in \mathbb{R}$ centred at $v \in \mathbb{R}(n)$.

$$\begin{array}{|c|c|} \hline \text{ball} : \mathbb{R}^{\infty} \times \mathbb{R} \longrightarrow \mathbb{P} \, \mathbb{R}^{\infty} \\ \hline \forall \, v : \mathbb{R}^{\infty}; \, r : \mathbb{R} \bullet \text{let } n == \# v \bullet \\ \hline \text{ball}(v, r) = \{ \, w : \mathbb{R}(n) \mid \text{norm}(v - w) < r \, \} \end{array}$$

8.3 balls \ballsRn

Let balls(n) denote the family of all open balls in $\mathbb{R}(n)$.

$$\begin{array}{|c|c|c|} \hline \text{balls} : \mathbb{N} \longrightarrow \mathcal{F} \, \mathbb{R}^{\infty} \\ \hline \forall \, n : \mathbb{N} \bullet \\ \text{balls}(n) = \{ \, v : \mathbb{R}(n); \, r : \mathbb{R} \bullet \text{ball}(v, r) \, \} \end{array}$$

8.4 $au_{\mathbb{R}}$ \tauRn

The usual topology on $\mathbb{R}(n)$ is the topology generated by the open balls in $\mathbb{R}(n)$. Let $\tau_{\mathbb{R}}(n)$ denote the usual topology on $\mathbb{R}(n)$.

$$\frac{\tau_{\mathbb{R}}: \mathbb{N} \longrightarrow \mathcal{F}}{\forall n : \mathbb{N} \bullet} \\
\tau_{\mathbb{R}}(n) = topGen[\mathbb{R}(n)](balls(n))$$
nark. If $n \in \mathbb{N}$ then $\tau_{\mathbb{R}}(n)$ is a topology of

Remark. If $n \in \mathbb{N}$ then $\tau_{\mathbb{R}}(n)$ is a topology on $\mathbb{R}(n)$.

$$\forall n : \mathbb{N} \bullet \tau_{\mathbb{R}}(n) \in top[\mathbb{R}(n)]$$

8.5 neigh \neighRn

Let $x \in \mathbb{R}(n)$. Let neigh(x) denote the set of all open sets U in the usual topology $\tau_{\mathbb{R}}(n)$ that contain x. Such a set U is called a neighbourhood of x.

neigh:
$$\mathbb{R}^{\infty} \longrightarrow \mathcal{F} \mathbb{R}^{\infty}$$

$$\forall x : \mathbb{R}^{\infty} \bullet \mathbf{let} \ n == \#x \bullet$$

$$\mathrm{neigh}(x) = \{ \ U : \tau_{\mathbb{R}}(n) \mid x \in U \}$$

Remark.

$$\forall v : \mathbb{R}^{\infty} \bullet \mathbf{let} \ n == \#v \bullet \mathrm{neigh}(v) \in \mathcal{F}(\mathbb{R}(n))$$

8.6 $\mathbb{R}_{ au}$ \RtauN

Let $\mathbb{R}_{\tau}(n)$ denote the topological space defined by the usual topology on $\mathbb{R}(n)$.

$$\mathbb{R}_{\tau}: \mathbb{N} \longrightarrow topSpaces[\mathbb{R}^{\infty}]$$

$$\forall n: \mathbb{N} \bullet$$

$$\mathbb{R}_{\tau}(n) = (\mathbb{R}(n), \tau_{\mathbb{R}}(n))$$

9 Continuity

9.1 C^0 \CzeroN

A function f from \mathbb{R}^n to \mathbb{R} is said to be continuous if it is continuous with respect to the usual topologies. Let $C^0(n)$ denote the set of these continuous mappings.

$$\begin{array}{c|c} C^0: \mathbb{N} \longrightarrow \mathbb{P}(\mathbb{R}^{\infty} \longrightarrow \mathbb{R}) \\ \hline \forall \, n: \mathbb{N} \bullet \\ C^0(n) = C^0(\mathbb{R}_{\tau}(n), \mathbb{R}_{\tau}) \end{array}$$

9.2 C⁰ \CzeroPRn

Let U be a subset of \mathbb{R}^n . A function $f \in U \longrightarrow \mathbb{R}$ is said to be continuous if it is continuous with respect to the topology induced on U. Let $C^0(U)$ denote the set of these continuous functions.

$$C^{0}: \Delta_{\mathbb{R}} \longrightarrow \mathbb{P}(\mathbb{R}^{\infty} \longrightarrow \mathbb{R})$$

$$\forall U: \Delta_{\mathbb{R}} \bullet$$

$$\mathbf{let} \ n == \dim U \bullet$$

$$C^{0}(U) = C^{0}(\mathbb{R}_{\tau}(n) \mid_{\mathsf{top}} U, \mathbb{R}_{\tau})$$

9.3 C^0 \CzeroRn

A partial function f from \mathbb{R}^n to \mathbb{R} is said to be continuous at $x \in \mathbb{R}^n$ if its domain contains a neighbourhood U of x such that its restriction to U is continuous on U. Let $C^0(x)$ denote the set of such functions.

$$\begin{array}{|c|c|} \hline C^0:\mathbb{R}^\infty & \longrightarrow \mathbb{P}(\mathbb{R}^\infty & \longrightarrow \mathbb{R}) \\ \hline \forall x:\mathbb{R}^\infty & \bullet \\ & \mathbf{let} \ n == \#x \bullet \\ & C^0(x) = \{f:\mathbb{R}(n) & \longrightarrow \mathbb{R} \mid \exists \ U: \mathrm{neigh}(x) \mid \ U \subseteq \mathrm{dom} \ f \bullet \ U \lhd f \in \mathrm{C}^0(U) \} \end{array}$$

9.4 C^0 \CzeroNN

A mapping f from $\mathbb{R}(n)$ to $\mathbb{R}(m)$ is said to be continuous if it is continuous with respect to the usual topologies. Let $C^0(n, m)$ denote the set of these continuous mappings.

$$\begin{array}{c|c}
C^0: \mathbb{N} \times \mathbb{N} \longrightarrow \mathbb{P}(\mathbb{R}^\infty \longrightarrow \mathbb{R}^\infty) \\
\hline
\forall n, m : \mathbb{N} \bullet \\
C^0(n, m) = C^0(\mathbb{R}_\tau(n), \mathbb{R}_\tau(m))
\end{array}$$

Example. The function I(n) is continuous.

$$\forall\, n: \mathbb{N} \bullet \\ \mathrm{I}(n) \in \mathrm{C}^0(n,n)$$

Theorem 1. Linear functions are continuous.

$$\forall n, m : \mathbb{N} \bullet \\ \lim(n, m) \subseteq C^0(n, m)$$

9.5 C^0 \CzeroPRnN

Let U be any subset of $\mathbb{R}(n)$. Let $C^0(U, m)$ denote the set of continuous mappings from the topology induced by $\mathbb{R}_{\tau}(n)$ on U to $\mathbb{R}_{\tau}(m)$.

$$C^{0}: \Delta_{\mathbb{R}} \times \mathbb{N} \longrightarrow \mathbb{P}(\mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty})$$

$$\forall n, m : \mathbb{N} \bullet$$

$$\forall U: \Delta_{\mathbb{R}} \mid \dim(U) = n \bullet$$

$$C^{0}(U, m) = C^{0}(\mathbb{R}_{\tau}(n) \mid_{\mathsf{top}} U, \mathbb{R}_{\tau}(m))$$

Remark.

$$\forall n, m : \mathbb{N} \bullet$$

$$C^{0}(\mathbb{R}(n), m) = C^{0}(n, m)$$

9.6 C⁰ \CzeroRnN

Let $x \in \mathbb{R}(n)$ and let f be a partial function from $\mathbb{R}(n)$ to $\mathbb{R}(m)$ whose domain includes some neighbourhood U of x such that f restricted to U is continuous. In this case f is said to be *continuous* at x.

```
Vector Continuous
n, m : \mathbb{N}
f : \mathbb{R}^{\infty} \to \mathbb{R}^{\infty}
x : \mathbb{R}^{\infty}
f \in \mathbb{R}(n) \to \mathbb{R}(m)
\exists U : \operatorname{neigh}(x) \mid
U \subseteq \operatorname{dom} f \bullet
U \lhd f \in C^{0}(U, m)
```

Let $C^0(x, m)$ denote the set of all partial functions f from $\mathbb{R}(n)$ to $\mathbb{R}(m)$ that are continuous at x.

$$\begin{array}{|c|c|} \hline C^0:\mathbb{R}^\infty\times\mathbb{N}\longrightarrow\mathbb{P}(\mathbb{R}^\infty\to\mathbb{R}^\infty) \\ \hline \forall\,n,m:\mathbb{N}\bullet\forall\,x:\mathbb{R}(n)\bullet \\ \hline C^0(x,m)=\\ \{f:\mathbb{R}(n)\to\mathbb{R}(m)\mid \textit{Vector Continuous}\,\} \end{array}$$

Example. The function I(n) is continuous at every point $x \in \mathbb{R}(n)$.

$$\forall n : \mathbb{N} \bullet \forall x : \mathbb{R}(n) \bullet$$
$$I(n) \in C^{0}(x, n)$$

Theorem 2. Linear functions are continuous everywhere.

$$\forall n, m : \mathbb{N} \bullet$$

 $\forall x : \mathbb{R}(n); L : \lim(n, m) \bullet$
 $L \in C^{0}(x, m)$

10 Differentiability

Let $x \in \mathbb{R}^n$ and let $f : \mathbb{R}^n \to \mathbb{R}^m$ be continuous at x. Then f is said to be differentiable at x if there exists a linear transformation $L : \mathbb{R}^n \to \mathbb{R}^m$ such that f(x+h) - f(x) is approximately linear in h for very small h.

$$f(x+h) - f(x) \approx L(h) + O(h^2)$$
 when $||h|| \approx 0$

This condition can be written as a limit.

$$\lim_{h \to 0} \frac{\|f(x+h) - f(x) - L(h)\|}{\|h\|} = 0$$

10.1 diffQuot

The limit exists when the following difference quotient function $q: \mathbb{R}^n \to \mathbb{R}$ is continuous at 0.

$$q(h) = \begin{cases} \frac{\|f(x+h) - f(x) - L(h)\|}{\|h\|} & \text{if } h \neq 0\\ 0 & \text{otherwise} \end{cases}$$

```
Difference Quotient
Vector Continuous
L: \mathbb{R}^{\infty} \to \mathbb{R}^{\infty}
q: \mathbb{R}^{\infty} \to \mathbb{R}
L \in \text{lin}(n, m)
\text{dom } q = \{ h: \mathbb{R}(n) \mid x + h \in \text{dom } f \}
\forall h: \text{dom } q \mid h \neq \mathbf{0}(n) \bullet
q(h) = \text{norm}(f(x + h) - f(x) - L(h)) / \text{norm}(h)
q(\mathbf{0}(n)) = 0
```

The function f is differentiable at x when there exists a linear transformation L such that the difference quotient q is continuous at 0.

Clearly q is uniquely determined by f, x, and L. Let diffQuot(f, x, L) denote the difference quotient.

```
\frac{diffQuot : (\mathbb{R}^{\infty} \to \mathbb{R}^{\infty}) \times \mathbb{R}^{\infty} \times (\mathbb{R}^{\infty} \to \mathbb{R}^{\infty}) \to (\mathbb{R}^{\infty} \to \mathbb{R})}{diffQuot = \{ VectorDifferentiable \bullet (f, x, L) \mapsto q \}}
```

Let $C^{\infty}(x, m)$ denote the set of all functions $f \in \mathbb{R}(n) \to \mathbb{R}(m)$ that are smooth at $x \in \mathbb{R}(n)$.