Vector Spaces

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June 25, 2022

${\bf Abstract}$

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

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1 Real Vector Spaces

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

In the following let t denote a set of elements which we'll refer to as vectors and let A denote an Abelian group over the vectors in which the binary operation is denoted as addition. Let v and w denote vectors and and let x and y denote real numbers.

1.1 Notation for Vector Addition, Zero, and Negative: + \addV, 0 \zeroV, and - \negV

Let v + w denote vector addition, let **0** denote the zero vector, and let v + w denote the negative vector.

1.2 Real Scalar Multiplication: $* \text{ \text{mulS}}, \times \text{ \text{timesS}}, \text{ and } \textit{RealScalarMultiplication}$

A real scalar multiplication operation on the vectors is an operation smul that maps the pair (x, v) to another vector, typically denoted x * v or $x \times y$, such that multiplication by 0 maps all vectors to the group identity element, multiplication by 1 maps each vector to itself, multiplication preserves group addition, and multiplication distributes over both real and group addition.

Let RealScalarMultiplication denote this situation.

```
RealScalarMultiplication[t]
A : abgroup t
smul : \mathbb{R} \times t \longrightarrow t
let (\_+\_) == A;
\mathbf{0} == identity\_element A;
(\_*\_) == smul \bullet
\forall x, y : \mathbb{R}; v, w : t \bullet
0 * v = \mathbf{0} \land
1 * v = v \land
(x * y) * v = x * (y * v) \land
(x + y) * v = x * v + y * v \land
x * (v + w) = x * v + x * w
```

- Multiplying by 0 gives the zero vector.
- Multiplying by 1 gives the same vector.
- Scalar multiplication is associative.
- Scalar addition distributes over scalar multiplication.
- Vector addition distributes over scalar multiplication.

1.3 The Set of All Real Vector Spaces: $vec_{\mathbb{R}} \setminus vec_{\mathbb{R}}$

A real vector space is a pair (A, smul) where A is an Abelian group and smul is a real scalar multiplication on the elements of A. The elements of A are referred to as vectors.

Let $vec_{\mathbb{R}} t$ denote the set of all real vector spaces over t,

```
\operatorname{vec}_{\mathbb{R}} \mathsf{t} == \{ \operatorname{RealScalarMultiplication}[\mathsf{t}] \bullet (A, smul) \}
```

1.4 Real Linear Transformations: RealLinearTransformation

Let V_1 and V_2 be real vector spaces and let f be a homomorphism of the underlying Abelian groups. The map f is said to be a *linear transformation* if f maps scalar multiples of vectors to the scalar multiple of the mapped vectors.

Let RealLinearTransformation denote this situation.

- The vector space V_1 has Abelian group A_1 and scalar multiplication (-*-).
- The vector space V_2 has Abelian group A_2 and scalar multiplication ($_\times_$).
- The map f is a homomorphism of the underlying Abelian groups.
- The map f maps scalar multiples of vectors in t to scalar multiples of the mapped vectors in u.

1.5 The Set of All Real Linear Transformations: $L_{\mathbb{R}} \setminus \mathbb{R}$

Let V_1 and V_2 be real vector spaces. Let $L_{\mathbb{R}}(V_1, V_2)$ denote the set of all linear transformations from V_1 to V_2 . A linear transformation is also referred to as a homomorphism of vector spaces.

```
\begin{split} \mathbf{L}_{\mathbb{R}}[\mathsf{t},\mathsf{u}] &== \\ & (\lambda \ V_1 : \mathrm{vec}_{\mathbb{R}} \, \mathsf{t}; \ V_2 : \mathrm{vec}_{\mathbb{R}} \, \mathsf{u} \, \bullet \\ & \{ f : \mathsf{t} \longrightarrow \mathsf{u} \mid \\ & \mathit{RealLinearTransformation}[\mathsf{t},\mathsf{u}] \, \} ) \end{split}
```

2 Real *n*-tuples

The preceding section described real vector spaces abstractly. In this section we define a family of finite-dimensional real vector spaces whose elements are finite sequences of real numbers, also referred to as *real tuples*.

2.1 The Set of All Finite Sequences of Real Numbers: \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.

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

2.2 The Component Projection Function: π \piRinf

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

$$\begin{array}{c|c}
\pi: \mathbb{N}_1 \longrightarrow \mathbb{R}^{\infty} \longrightarrow \mathbb{R} \\
\hline
\forall i: \mathbb{N}_1 \bullet \\
\pi(i) = (\lambda v: \mathbb{R}^{\infty} \mid i \in \text{dom } v \bullet v(i))
\end{array}$$

2.3 The Set of All Well-Dimensioned Subsets of \mathbb{R}^{∞} : $\Delta_{\mathbb{R}}$ \DeltaRinf

A non-empty subset of \mathbb{R}^{∞} is said to be *well-dimensioned* if each of its elements has the same number of components. Let $\Delta_{\mathbb{R}}$ denote the family of all well-dimensioned subsets of \mathbb{R}^{∞} .

2.4 The Dimension of a Well-Dimensioned Set of Tuples: dim \dimRinf

Let $S \in \Delta_{\mathbb{R}}$ be a well-dimensioned set of tuples. The number of components of each tuple in S is called its dimension. Let dim(S) denote the dimension of S.

$$\begin{array}{c|c} \dim: \Delta_{\mathbb{R}} \longrightarrow \mathbb{N} \\ \hline \forall \, S: \Delta_{\mathbb{R}} \bullet \\ \dim S = (\mu \, v: S \bullet \# v) \end{array}$$

2.5 The Set of All Compatible Pairs of Tuples: \mathbb{R}^{Δ} \RinfDelta

The pair of real tuples (v, w) is said to be *compatible* if each member has the same number of components. Let \mathbb{R}^{Δ} denote the set of all compatible pairs of real tuples. If the pair (v, w) is compatible then v and w are said to be compatible with each other.

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

2.6 Addition of Compatible Tuples: + \addRinf

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

2.7 Subtraction of Compatible Tuples: - \subRinf

Vector subtraction is defined similarly.

2.8 The Negative of a Tuple: - \negRinf

Let - v denote the negative of v.

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

$$-\langle \rangle = \langle \rangle$$

$$\forall n : \mathbb{N}_{1}; v : \mathbb{R}^{\infty} \mid n = \#v \bullet$$

$$-v = (\lambda i : 1 \dots n \bullet -(v i))$$

2.9 Scalar Multiplication of a Tuple: * \smulRinf

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.

$$\begin{array}{c}
-* -: \mathbb{R} \times \mathbb{R}^{\infty} \longrightarrow \mathbb{R}^{\infty} \\
\forall c : \mathbb{R} \bullet \\
c * \langle \rangle = \langle \rangle \\
\forall c : \mathbb{R}; n : \mathbb{N}_{1}; v : \mathbb{R}^{\infty} \mid n = \#v \bullet \\
c * v = (\lambda i : 1 \dots n \bullet c * (v i))
\end{array}$$

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

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

2.10 The Set of All Real n-tuples: $\mathbb{R} \setminus \mathbb{R}$

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.

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

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

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

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

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

2.11 Addition of *n*-tuples: addRtup

Let addRtup(n) denote the restriction of addition to $\mathbb{R}(n)$.

$$addRtup == (\lambda n : \mathbb{N} \bullet (\lambda v, w : \mathbb{R}(n) \bullet v + w))$$

Example. The binary operation addRtup(n) defines an Abelian group over $\mathbb{R}(n)$.

$$\forall n : \mathbb{N} \bullet \\ addRtup(n) \in \operatorname{abgroup}(\mathbb{R}(n))$$

2.12 Subtraction of *n*-tuples: subRtup

Let subRtup(n) denote the restriction of subtraction to $\mathbb{R}(n)$.

$$subRtup == (\lambda n : \mathbb{N} \bullet (\lambda v, w : \mathbb{R}(n) \bullet v - w))$$

2.13 The Negative of an *n*-tuple: negRtup

Let negRtup(n) denote the restriction of the negative operation to $\mathbb{R}(n)$.

```
negRtup == (\lambda n : \mathbb{N} \bullet (\lambda v : \mathbb{R}(n) \bullet - v))
```

Remark. The operation negRtup(n) is the inverse operation of the Abelian group addRtup(n).

```
\forall n : \mathbb{N} \bullet negRtup(n) = inverse\_operation(addRtup(n))
```

2.14 The Zero Real *n*-tuple: 0 \zeroRtup

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

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

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

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

 $\mathbf{0}(n) \in \mathbb{R}(n)$

Remark. The tuple $\mathbf{0}(n)$ is the identity element of the Abelian group addRtup(n).

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

 $\mathbf{0}(n) = identity_element(addRtup(n))$

2.15 Scalar Multiplication of an *n*-tuple: *smulRtup*

Let smulRtup(n) denote scalar multiplication restricted to $\mathbb{R}(n)$.

$$smulRtup == (\lambda n : \mathbb{N} \bullet (\lambda c : \mathbb{R}; v : \mathbb{R}(n) \bullet c * v))$$

2.16 The Real Vector Space of *n*-tuples: *vecRtup*

Let vecRtup(n) denote the real vector space of n-tuples.

$$\begin{aligned} vecRtup &== \\ (\lambda \: n : \mathbb{N} \bullet (addRtup(n), smulRtup(n))) \end{aligned}$$

Remark. The pair vecRtup(n) defines a vector space over $\mathbb{R}(n)$.

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

2.17 Linear Transformations of *n*-tuples: $L_{\mathbb{R}}$ \linRtup

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

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

2.18 The Identity Transformation of *n*-tuples: I \idRtup

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

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

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

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

3 The Metric Topology on Real *n*-tuples

3.1 The Dot Product of Tuples: \\dotRinf

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.

3.2 The Norm of a Tuple: norm \normRinf

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 .

3.3 The Open Ball at a Tuple: ball \ballRinf

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

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

3.4 The Set of All Open Balls at an *n*-tuple: balls \ballsRtup

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

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

Remark. The set of all open balls in $\mathbb{R}(n)$ is a family of sets in $\mathbb{R}(n)$.

$$\forall n : \mathbb{N} \bullet$$
 balls $(n) \in \mathcal{F}(\mathbb{R}(n))$

3.5 The Usual Topology on *n*-tuples: $\tau_{\mathbb{R}}$ \tauRtup

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 $\mathbb{R}(n)$.

$$\begin{array}{|c|c|c|c|}\hline \tau_{\mathbb{R}}: \mathbb{N} \longrightarrow \mathcal{F} \ \mathbb{R}^{\infty} \\ \hline \forall \, n: \mathbb{N} \bullet \\ \hline \tau_{\mathbb{R}}(n) = topGen[\mathbb{R}(n)](balls(n)) \end{array}$$

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

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

3.6 The Set of All Neighbourhoods of a Tuple: neigh \neighRinf

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

$$\begin{array}{|c|c|c|c|c|} \hline \text{neigh}: \mathbb{R}^{\infty} \longrightarrow \mathcal{F} \, \mathbb{R}^{\infty} \\ \hline \forall \, n: \mathbb{N}; \, v: \mathbb{R}^{\infty} \mid n = \# v \bullet \\ \hline \text{neigh}(v) = \{ \, U: \tau_{\mathbb{R}}(n) \mid v \in U \, \} \end{array}$$

Remark. The set of all neighbourhoods of $v \in \mathbb{R}(n)$ is a family of sets in $\mathbb{R}(n)$.

$$\forall n : \mathbb{N}; v : \mathbb{R}^{\infty} \mid n = \#v \bullet$$

neigh(v) \in \mathcal{F}(\mathbb{R}(n))

3.7 The Topological Space of *n*-tuples: \mathbb{R}_{τ} \tsRtup

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

$$\begin{array}{|c|c|} & \mathbb{R}_{\tau} : \mathbb{N} \longrightarrow topSpaces[\mathbb{R}^{\infty}] \\ \hline & \forall \, n : \mathbb{N} \bullet \\ & \mathbb{R}_{\tau}(n) = (\mathbb{R}(n), \tau_{\mathbb{R}}(n)) \end{array}$$

4 Continuity

4.1 Real-Valued Functions That Are Continuous on the Set of All n-tuples: $C^0 \setminus CzeroRtup$

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

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

4.2 Real-Valued Functions That Are Continuous on a Subset of n-tuples: $\mathbb{C}^0 \setminus \mathbb{C}$

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

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

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

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

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

4.3 Real-Valued Functions That Are Continuous at an n-tuple: \mathbb{C}^0 \CzeroPointRtup

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.

4.4 *m*-tuple-Valued Functions That Are Continuous on the Set of All n-tuples: $C^0 \setminus CzeroRtupRtup$

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.

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

Theorem 1. Linear functions are continuous.

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

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

4.5 *m*-tuple-Valued Functions That Are Continuous on a Subset of *n*-tuples: C⁰ \CzeroSubsetRtupRtup

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 $\mathbb{R}_{\tau}(m)$.

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

Remark.

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

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

4.6 m-tuple-Valued Functions That Are Continuous at an n-tuple: Vector Coninuous, $C^0 \ CzeroPointRtupRtup$

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.

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

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.

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

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

5 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.

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

5.1 The Difference Quotient: Difference Quotient and diff Quot

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

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

Given a function f that is continuous at x, and a linear transformation L, we can define the difference quotient q. Clearly q is uniquely determined by f, x, and L. Let Difference Quotient denote this situation.

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

- L is a linear transformation from $\mathbb{R}(n)$ to $\mathbb{R}(m)$.
- The difference quotient q is defined on a subset of $\mathbb{R}(n)$ that contains $\mathbf{0}(n)$.
- q(h) is defined as the quotient when h is non-zero.
- q(0) is defined as zero.

Let diffQuot(f, x, L) denote the difference quotient q.

$$diffQuot == \{ Difference Quotient \bullet (f, x, L) \mapsto q \}$$

$\textbf{5.2} \quad \textbf{The Derivative of a Continuous} \ \textit{m-tuple-Valued Function:} \ \textit{VectorDifferentiable}$

The continuous function f is differentiable at x when there exists a linear transformation L such that the difference quotient q is continuous at 0. In this case L is unique and is referred to as the derivative at x.

```
Vector Differentiable \\ Vector Continuous \\ L: \mathbb{R}^{\infty} \to \mathbb{R}^{\infty}
\mathbf{let} \ q == diff Quot(f, x, L) \bullet \\ q \in \mathrm{C}^0(\mathbf{0}(n))
```

• The continuous function f is differentiable at x with derivative L if the resulting difference quotient q is continuous at $\mathbf{0}(n)$.

Remark. If L exists then it is unique.

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