

Vector Spaces

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April 29, 2020

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 $\mathbb{R}^\infty \setminus \text{Rinf}$

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 .

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

2.2 $\mathbb{R} \setminus \text{Rtuples}$

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

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

Remark.

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

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

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 a subset is said to be *well-dimensioned*.

$$\left| \begin{array}{l} \Delta_{\mathbb{R}} : \mathcal{F} \mathbb{R}^{\infty} \\ \hline \Delta_{\mathbb{R}} = \bigcup \{ n : \mathbb{N} \bullet \mathbb{P}(\mathbb{R}(n)) \} \end{array} \right|$$

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

$$\begin{array}{l} \forall n : \mathbb{N} \bullet \\ \mathbb{R}(n) \in \Delta_{\mathbb{R}} \end{array}$$

2.4 $\text{dim} \setminus \text{dimR}$

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

$$\left| \begin{array}{l} \text{dim} : \Delta_{\mathbb{R}} \rightarrow \mathbb{N} \\ \hline \forall n : \mathbb{N} \bullet \forall U : \mathbb{P}(\mathbb{R}(n)) \bullet \\ \text{dim}(U) = n \end{array} \right|$$

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

$$\begin{array}{l} \forall n : \mathbb{N} \bullet \\ \text{dim}(\mathbb{R}(n)) = n \end{array}$$

2.5 $\mathbf{0} \setminus \text{zeroRn}$

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

$$\left| \begin{array}{l} \mathbf{0} : \mathbb{N} \rightarrow \mathbb{R}^{\infty} \\ \hline \mathbf{0}(0) = \langle \rangle \\ \forall n : \mathbb{N}_1 \bullet \\ \mathbf{0}(n) = (\lambda i : 1 .. n \bullet 0) \end{array} \right|$$

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 $\pi \setminus \text{piR}$

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 $1 \leq i \leq n$. Let $\pi(i)$ be the projection function that maps an n -tuple v to its i -th component $v(i)$.

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

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

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

3 Scalar Multiplication

3.1 $* \setminus \text{smulR}$

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.

$$\left| \begin{array}{l} _ * _ : \mathbb{R} \times \mathbb{R}^\infty \longrightarrow \mathbb{R}^\infty \\ \hline \forall c : \mathbb{R} \bullet \\ c * \langle \rangle = \langle \rangle \\ \forall c : \mathbb{R}; n : \mathbb{N}_1 \bullet \\ \forall v : \mathbb{R}(n); i : 1 \dots n \bullet \\ (c * v)(i) = c * v(i) \end{array} \right|$$

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

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

4 Vector Addition and Subtraction

4.1 $\mathbb{R}^\Delta \setminus \text{Rdelta}$

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

$$\left| \begin{array}{l} \mathbb{R}^\Delta : \mathbb{R}^\infty \leftrightarrow \mathbb{R}^\infty \\ \hline \mathbb{R}^\Delta = \{ v, w : \mathbb{R}^\infty \mid \#v = \#w \} \end{array} \right|$$

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.

$$\left| \begin{array}{l} _ + _ : \mathbb{R}^\Delta \longrightarrow \mathbb{R}^\infty \\ \hline \langle \rangle + \langle \rangle = \langle \rangle \\ \forall n : \mathbb{N}_1 \bullet \\ \quad \forall v, w : \mathbb{R}(n); i : 1 \dots n \bullet \\ \quad \quad (v + w)(i) = v(i) + w(i) \end{array} \right.$$

4.3 $-$ `\vsubR`

Vector subtraction is defined similarly.

$$\left| \begin{array}{l} _ - _ : \mathbb{R}^\Delta \longrightarrow \mathbb{R}^\infty \\ \hline \langle \rangle - \langle \rangle = \langle \rangle \\ \forall n : \mathbb{N}_1 \bullet \\ \quad \forall v, w : \mathbb{R}(n); i : 1 \dots n \bullet \\ \quad \quad (v - w)(i) = v(i) - w(i) \end{array} \right.$$

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 .

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

- the zero vector $\mathbf{0}$ 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.

<i>Linear</i>
$n, m : \mathbb{N}$ $L : \mathbb{R}^\infty \rightarrow \mathbb{R}^\infty$
$L \in \mathbb{R}(n) \rightarrow \mathbb{R}(m)$ $\forall c : \mathbb{R}; v : \mathbb{R}(n) \bullet$ $L(c * v) = c * L(v)$ $\forall v, w : \mathbb{R}(n) \bullet$ $L(v + w) = L(v) + L(w)$

6.2 $\text{lin} \setminus \text{linR}$

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

$\text{lin} : \mathbb{N} \times \mathbb{N} \rightarrow \mathcal{P}(\mathbb{R}^\infty \rightarrow \mathbb{R}^\infty)$
$\forall n, m : \mathbb{N} \bullet$ $\text{lin}(n, m) = \{ L : \mathbb{R}^\infty \rightarrow \mathbb{R}^\infty \mid \text{Linear} \}$

6.3 $\text{I} \setminus \text{In}$

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

$\text{I} : \mathbb{N} \rightarrow \mathbb{R}^\infty \rightarrow \mathbb{R}^\infty$
$\forall n : \mathbb{N} \bullet$ $\text{I}(n) = \text{id}(\mathbb{R}(n))$

Remark. *The function $\text{I}(n)$ is a linear transformation.*

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

$$\text{I}(n) \in \text{lin}(n, n)$$

7 The Dot Product

7.1 \cdot \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.

$$\left| \begin{array}{l} _ \cdot _ : \mathbb{R}^\Delta \longrightarrow \mathbb{R} \\ \hline \langle \rangle \cdot \langle \rangle = 0 \\ \forall x, y : \mathbb{R}; v, w : \mathbb{R}^\infty \mid \#v = \#w \bullet \\ \quad (\langle x \rangle \frown v) \cdot (\langle y \rangle \frown w) = x * y + v \cdot w \end{array} \right.$$

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 $\text{norm}(v)$ to be $\|v\|$.

$$\left| \begin{array}{l} \text{norm} : \mathbb{R}^\infty \longrightarrow \mathbb{R} \\ \hline \forall v : \mathbb{R}^\infty \bullet \\ \quad \text{norm}(v) = \text{sqrt}(v \cdot v) \end{array} \right.$$

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

8.2 ball \ballRn

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

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

8.3 balls \ballsRn

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

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

8.4 $\tau_{\mathbb{R}}$ \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 $\mathbb{R}(n)$.

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

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

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

8.5 neigh \neighRn

Let $x \in \mathbb{R}(n)$. Let $\text{neigh}(x)$ 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 .

$$\begin{array}{|l} \text{neigh} : \mathbb{R}^\infty \rightarrow \mathcal{F} \mathbb{R}^\infty \\ \hline \forall x : \mathbb{R}^\infty \bullet \text{let } n == \#x \bullet \\ \text{neigh}(x) = \{ U : \tau_{\mathbb{R}}(n) \mid x \in U \} \end{array}$$

Remark.

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

8.6 \mathbb{R}_τ \RtauN

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

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

9 Continuity

9.1 $C^0 \setminus \text{CzeroN}$

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.

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

9.2 $C^0 \setminus \text{CzeroPRn}$

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.

$$\begin{array}{|l} C^0 : \Delta_{\mathbb{R}} \longrightarrow \mathbb{P}(\mathbb{R}^\infty \multimap \mathbb{R}) \\ \hline \forall U : \Delta_{\mathbb{R}} \bullet \\ \quad \text{let } n == \dim U \bullet \\ \quad \quad C^0(U) = C^0(\mathbb{R}_\tau(n) \mid_{\text{top}} U, \mathbb{R}_\tau) \end{array}$$

9.3 $C^0 \setminus \text{CzeroRn}$

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.

$$\begin{array}{|l} C^0 : \mathbb{R}^\infty \longrightarrow \mathbb{P}(\mathbb{R}^\infty \multimap \mathbb{R}) \\ \hline \forall x : \mathbb{R}^\infty \bullet \\ \quad \text{let } n == \#x \bullet \\ \quad \quad C^0(x) = \{ f : \mathbb{R}(n) \multimap \mathbb{R} \mid \exists U : \text{neigh}(x) \mid U \subseteq \text{dom } f \bullet U \triangleleft f \in C^0(U) \} \end{array}$$

9.4 $C^0 \setminus \text{CzeroNN}$

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.

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

Example. The function $I(n)$ is continuous.

$$\begin{array}{l} \forall n : \mathbb{N} \bullet \\ I(n) \in C^0(n, n) \end{array}$$

Theorem 1. Linear functions are continuous.

$$\begin{array}{l} \forall n, m : \mathbb{N} \bullet \\ \text{lin}(n, m) \subseteq C^0(n, m) \end{array}$$

9.5 $C^0 \setminus \text{CzeroPRnN}$

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

$$\begin{array}{l} C^0 : \Delta_{\mathbb{R}} \times \mathbb{N} \longrightarrow \mathbb{P}(\mathbb{R}^\infty \rightarrow \mathbb{R}^\infty) \\ \hline \forall n, m : \mathbb{N} \bullet \\ \quad \forall U : \Delta_{\mathbb{R}} \mid \dim(U) = n \bullet \\ \quad \quad C^0(U, m) = C^0(\mathbb{R}_\tau(n) \upharpoonright_{\text{top}} U, \mathbb{R}_\tau(m)) \end{array}$$

Remark.

$$\begin{array}{l} \forall n, m : \mathbb{N} \bullet \\ C^0(\mathbb{R}(n), m) = C^0(n, m) \end{array}$$

9.6 $C^0 \setminus \text{CzeroRnN}$

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* .

$$\begin{array}{l} \text{VectorContinuous} \text{-----} \\ n, m : \mathbb{N} \\ f : \mathbb{R}^\infty \rightarrow \mathbb{R}^\infty \\ x : \mathbb{R}^\infty \\ \hline f \in \mathbb{R}(n) \rightarrow \mathbb{R}(m) \\ \exists U : \text{neigh}(x) \mid \\ \quad U \subseteq \text{dom } f \bullet \\ \quad \quad U \triangleleft f \in C^0(U, m) \end{array}$$

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 .

$$\left| \begin{array}{l} C^0 : \mathbb{R}^\infty \times \mathbb{N} \rightarrow \mathbb{P}(\mathbb{R}^\infty \rightarrow \mathbb{R}^\infty) \\ \hline \forall n, m : \mathbb{N} \bullet \forall x : \mathbb{R}(n) \bullet \\ C^0(x, m) = \\ \{ f : \mathbb{R}(n) \rightarrow \mathbb{R}(m) \mid \text{VectorContinuous} \} \end{array} \right|$$

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

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

Theorem 2. Linear functions are continuous everywhere.

$$\begin{array}{l} \forall n, m : \mathbb{N} \bullet \\ \forall x : \mathbb{R}(n); L : \text{lin}(n, m) \bullet \\ L \in C^0(x, m) \end{array}$$

10 Differentiability

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

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

This condition can be written as a limit.

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

10.1 diffQuot

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

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

<i>DifferenceQuotient</i>	
<i>VectorContinuous</i>	
$L : \mathbb{R}^\infty \rightarrow \mathbb{R}^\infty$	
$q : \mathbb{R}^\infty \rightarrow \mathbb{R}$	
$L \in \text{lin}(n, m)$	
$\text{dom } q = \{ h : \mathbb{R}(n) \mid x + h \in \text{dom } f \}$	
$\forall h : \text{dom } q \mid h \neq \mathbf{0}(n) \bullet$	
$q(h) = \text{norm}(f(x + h) - f(x) - L(h)) / \text{norm}(h)$	
$q(\mathbf{0}(n)) = 0$	

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

<i>VectorDifferentiable</i>	
<i>DifferenceQuotient</i>	
$q \in C^0(\mathbf{0}(n))$	

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

$\text{diffQuot} : (\mathbb{R}^\infty \rightarrow \mathbb{R}^\infty) \times \mathbb{R}^\infty \times (\mathbb{R}^\infty \rightarrow \mathbb{R}^\infty) \rightarrow (\mathbb{R}^\infty \rightarrow \mathbb{R})$
$\text{diffQuot} = \{ \text{VectorDifferentiable} \bullet (f, x, L) \mapsto q \}$

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