

ARITHMETIC

of the

CONTINUUM



Contents

0	Zeroth Order Logic	7
0.0	Nullary truth functions	8
0.1	Unary truth functions	8
0.2	Binary truth functions	9
0.3	More on conditional statements	10
0.4	Logical deduction	11
0.5	Methods of proof	12
0.6	Exercises and remarks	12
1	First Order Logic	13
1.0	Terms and predicates	13
1.1	Formulas and quantifiers	13
1.2	Negation of quantifiers	14
1.3	Non-logical symbols	14
1.4	The universe and the void	15
1.5	The nonnegative integers	16
1.6	Exercises and remarks	17
2	The ZFC Axioms	18
2.0	Sets are defined by their elements	18
2.1	Unordered pairs exist	18
2.2	Power sets exist	19
2.3	Arbitrary unions exist	19
2.4	The nonnegative integers exist	19
2.5	Any definable subclass of a set is a set	20
2.6	The image of a set is a set	20
2.7	All sets are well founded	21
2.8	The axiom of choice	21
2.9	Exercises and remarks	21

3	Relation and Number	22
3.0	Homogeneous binary relations	22
3.1	Functions and invertibility	23
3.2	Image and preimage	24
3.3	Cardinality	25
3.4	The Schröder-Bernstein theorem	25
3.5	Functions and set operations	26
3.6	Arithmetic on the nonnegative integers	26
3.7	Integers and rational numbers	26
3.8	Real and complex numbers	27
3.9	Exercises and remarks	29
4	Nearness and Distance	30
4.0	Topological spaces	31
4.1	Neighborhoods and points	32
4.2	Continuous functions	34
4.3	Connectedness and compactness	34
4.4	Hausdorff spaces	36
4.5	Metric spaces	37
4.6	Cauchy sequences	39
4.7	Complete metric spaces	39
4.8	Contraction mappings	40
4.9	Exercises and remarks	41
5	Forms of Completeness	43
5.0	Cauchy completeness + Archimedean property	43
5.1	Suprema and infima	44
5.2	Demonstrating equivalence	46
5.3	Monotone convergence theorem	47
5.4	Bolzano-Weierstrass theorem	47
5.5	Intermediate value theorem	48
5.6	Exercises and remarks	48
6	Finite Dimensional Vector Spaces	49
6.0	Subspaces and span	50
6.1	Linear independence and bases	50
6.2	Sums and quotients	50
6.3	Linear maps	51
6.4	Injectivity and surjectivity in finite dimension	51
6.5	Duals and multilinearity	52
6.6	Exercises and remarks	53

7	Norms and Inner Products	54
7.0	The Cauchy-Schwarz inequality	55
7.1	Compactness of the unit sphere	55
7.2	Continuous linear maps	56
7.3	Nearest point property	56
7.4	The projection theorem	57
7.5	Orthogonality and direct sums	57
7.6	Riesz representation theorem	58
7.7	Hahn-Banach theorem	58
7.8	Exercises and remarks	58
8	Differentiation in Banach Space	60
8.0	Landau notation	60
8.1	The Frechet and Gateaux derivatives	60
8.2	Properties of the derivative	61
8.3	The chain rule	62
8.4	Higher order derivatives and Taylor's theorem	62
8.5	The inverse and implicit function theorems	63
8.6	Exercises and remarks	63
9	Measure in Euclidean Space	65
9.0	Borel sets	65
9.1	Lebesgue outer measure	67
9.2	Sets of measure zero	67
9.3	Lebesgue measure on $[0, 1]$	67
9.4	Product measures and Fubini's theorem	68
9.5	Measure of unbounded sets	68
9.6	Exercises and remarks	68
10	Integration in Hilbert Space	69
10.0	The Lebesgue integral in Euclidean space	69
10.1	The alternating algebra	69
10.2	The exterior derivative	69
10.3	Pullback of a differential form	69
10.4	Closed and exact forms	69
10.5	Stokes' theorem	69
10.6	The de Rham complex	69
10.7	Signed vs. unsigned definite integrals	69
10.8	The Bochner integral in Hilbert space	69
10.9	Exercises and remarks	70

11 Eigenvalues and Eigenvectors	71
11.0 Spectrum of an operator	71
11.1 Projection-valued measures	72
11.2 Spectra of compact self-adjoint operators	72
11.3 Algebraic and geometric multiplicity	72
11.4 Simultaneous diagonalization	72
11.5 Exercises and remarks	72
12 Tempered Distributions	73
12.0 The Fourier transform on L^1	73
12.1 The Schwartz space	73
12.2 The Fourier transform on L^2	74
12.3 The dual of the Schwartz space	74
12.4 The Fourier transform on \mathcal{S}'	74
12.5 Hermite functions as eigenfunctions	74
12.6 Gelfand triples	74
12.7 Exercises and remarks	75

PREFACE

These notes form an introduction to doing mathematics.

Einstein once said to

“make things as easy as possible, but no easier.”

I have done my best to follow this advice.

Justin T. Chun
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Chapter 0

ZEROth ORDER LOGIC

Let $\mathcal{V} = \{\perp, \top\}$ denote the finite set¹ of **truth values**.

One may find it convenient to read \perp as “false” and \top as “true.”

We denote by (v_1, \dots, v_n) an n -tuple² of truth values,

and by \mathcal{V}^n the finite set of all n -tuples with entries in \mathcal{V} .

We call a function³

$$f : \mathcal{V}^n \rightarrow \mathcal{V}$$

an n -ary **truth function**.

¹Intuitively, one thinks of a set as an unordered collection of elements with no repeats. However, this naive conception can lead to logical disasters.

For instance, we have the following argument, known as *Russell's Paradox*. Consider the set of all sets that are not elements of themselves – call this set Ω . On the one hand, if Ω is an element of itself, then it is (by definition of Ω) not an element of itself. On the other hand, if Ω is not an element of itself, then it belongs with all the other sets that aren't elements of themselves – namely, in Ω . So Ω contains itself if and only if Ω does not contain itself – a contradiction.

We would like to exclude sets like Ω from all of mathematics.

The working solution is called ZFC, or “Zermelo-Fraenkel set theory with the axiom of choice.” It is a collection of axioms and axiom schemata that specify how a set ought to behave. We'll get to this in time, but an exploration of ZFC at this very moment would be a distraction. So we restrict to finite sets, where our intuition is trustworthy.

²An n -tuple is a finite ordered collection of elements, possibly with repeats.

³A function is a way to map elements from one set to elements in another set such that every element in the first set is paired with a unique element of the second set.

0.0 NULLARY TRUTH FUNCTIONS

The set $\mathcal{V}^0 = \{()\}$ consists of exactly one 0-tuple (the only possible 0-tuple).

Thus we have two nullary truth functions:

$$\perp : \mathcal{V}^0 \rightarrow \mathcal{V} \text{ given by } () \mapsto \perp, \quad \text{and} \quad \top : \mathcal{V}^0 \rightarrow \mathcal{V} \text{ given by } () \mapsto \top.$$

That is, *the nullary truth functions are simply the truth values.*

0.1 UNARY TRUTH FUNCTIONS

The set \mathcal{V}^1 consists of two 1-tuples (corresponding to the two elements of \mathcal{V}).

To each 1-tuple there are two choices of output,

spawning a total of four unary truth functions.⁴

$$(0) \perp(P) = \perp \qquad (1) \top(P) = \top \qquad (2) \text{id}(P) = P \qquad (3) \neg(P) = \neg P$$

The functions (0) and (1) are exactly the nullary truth functions from before.

We can describe functions (2) and (3) in tabular form:

P	$\neg P$
\perp	\top
\top	\perp

In (2), “id” stands for “identity function.” This is standard notation.

The function (3) is called **negation**. It is a consequence of the table above that

$$P = \neg(\neg P),$$

a fact known as *double negation*.

⁴We are denoting an arbitrary **proposition** with the letter P. A proposition is a declarative sentence which can be assigned exactly one truth value. We often use P, Q, R and S to denote propositions, possibly with subscripts if needed (e.g. P_0, P_1, \dots).

0.2 BINARY TRUTH FUNCTIONS

The set \mathcal{V}^2 consists of four 2-tuples:

$$(\perp, \perp), (\perp, \top), (\top, \perp), (\top, \top).$$

Denoting an element of \mathcal{V}^2 by (P, Q) , sixteen binary truth functions follow.⁵

- | | | | |
|-------------------------------|-----------------------|-------------------------------|--|
| (0) $\perp(P, Q) = \perp$ | (4) $P(P, Q) = P$ | (8) $\leq(P, Q) = (P \leq Q)$ | (12) $\wedge(P, Q) = (P \wedge Q)$ |
| (1) $\top(P, Q) = \top$ | (5) $(-P)(P, Q) = -P$ | (9) $\geq(P, Q) = (P \geq Q)$ | (13) $\vee(P, Q) = (P \vee Q)$ |
| (2) $=(P, Q) = (P = Q)$ | (6) $Q(P, Q) = Q$ | (10) $<(P, Q) = (P < Q)$ | (14) $\uparrow(P, Q) = (P \uparrow Q)$ |
| (3) $\neq(P, Q) = (P \neq Q)$ | (7) $(-Q)(P, Q) = -Q$ | (11) $>(P, Q) = (P > Q)$ | (15) $\downarrow(P, Q) = (P \downarrow Q)$ |

We give their descriptions all at once:

P	Q	\perp	\top	$P = Q$	$P \neq Q$	P	$-P$	Q	$-Q$
\perp	\perp	\perp	\top	\top	\perp	\perp	\top	\perp	\top
\perp	\top	\perp	\top	\perp	\top	\perp	\top	\top	\perp
\top	\perp	\perp	\top	\perp	\top	\top	\perp	\perp	\top
\top	\top	\perp	\top	\top	\perp	\top	\perp	\top	\perp

P	Q	$P \leq Q$	$P \geq Q$	$P < Q$	$P > Q$	$P \wedge Q$	$P \vee Q$	$P \uparrow Q$	$P \downarrow Q$
\perp	\perp	\top	\top	\perp	\perp	\perp	\perp	\top	\top
\perp	\top	\top	\perp	\top	\perp	\perp	\top	\top	\perp
\top	\perp	\perp	\top	\perp	\top	\perp	\top	\top	\perp
\top	\top	\top	\top	\perp	\perp	\top	\top	\perp	\perp

Some comments on these functions follow.

- The functions (0) and (1) are exactly the nullary truth functions from before.
- Functions (2) **biconditional** and (3) **exclusive disjunction** have to do with whether the inputs agree:

$$(P \neq Q) = -(P = Q)$$

- Functions (4 - 7) are constructed by restricting to a single input and then applying a unary truth function.

⁵Note that while it is convenient to use prefix notation to define these truth functions, in practice one uses infix notation.

- Functions (8) **implication**, (9) **reverse implication**, (10) **negated reverse implication**, and (11) **negated implication** are all *asymmetric* and *transitive* binary truth functions.
- Functions (12) **conjunction** aka “and” and (13) **inclusive disjunction** aka “or (possibly both)” are related via *de Morgan’s laws*:

$$(\neg P) \vee (\neg Q) = \neg(P \wedge Q), \quad (\neg P) \wedge (\neg Q) = \neg(P \vee Q)$$

Furthermore, the following *distributive laws* hold:

$$P \wedge (Q \vee R) = (P \wedge Q) \vee (P \wedge R), \quad P \vee (Q \wedge R) = (P \vee Q) \wedge (P \vee R)$$

We also have:

$$(P \leq Q) = (\neg P \vee Q).$$

- Functions (14) **negated conjunction** aka “nand” and (15) **negated inclusive disjunction** aka “nor” are interesting because each individually can generate all the other binary truth functions:

$$\neg P = P \uparrow P, \quad P \wedge Q = \neg(P \uparrow Q), \quad \text{etc.}$$

0.3 MORE ON CONDITIONAL STATEMENTS

In the proposition $P \leq Q$, we call P the **antecedent** and Q the **consequent**. The antecedent suffices for the consequent, whereas the consequent necessitates the antecedent. Amplifying,

“ P is a sufficient condition for Q ” equals “ Q is a necessary condition for P .”

Be prepared to recognize the following forms of $P \leq Q$:

- “ P implies Q ” or “ Q is implied by P ”
- “if P then Q ” or “ Q if P ”
- “only if Q then P ” or “ P only if Q ”

The conditional $P \leq Q$ is the **converse** to $Q \leq P$ and the **contrapositive** of $\neg Q \leq \neg P$. The converse of the converse of a conditional is the original conditional, and the contrapositive of the contrapositive of a conditional is the original conditional.

0.4 LOGICAL DEDUCTION

This refers to the process of starting with a set of assumptions and arriving at a conclusion after a finite number of steps.

We care about truth functions and tabular proof because it is a quick way to get to the truth value of any proposition; we care about logical deduction because it is a microcosm not dissimilar to how mathematics actually functions.

Formally, a propositional calculus can be thought of as a set of propositions, a set of logical connectives, a set of axioms, and a set of laws of inference. Here is a common starting point:

- (1) $\vdash (P \leq (Q \leq P))$
- (2) $\vdash ((P \leq (Q \leq R)) \leq ((P \leq Q) \leq (P \leq R)))$
- (3) $\vdash ((-P \leq -Q) \leq (Q \leq P))$
- (MP) $P, (P \leq Q) \vdash Q$

The first three lines are *axioms* where P , Q , etc. can be any propositions. The remaining line is **modus ponens**, a *law of inference*. The \vdash symbol is called a *turnstile*, and it should be read as “given what’s left of \vdash , we have what’s right of \vdash .”

The first move is to turn those axioms into inferences via (MP):

- (1i) $P \vdash (Q \leq P)$
- (2i) $(P \leq (Q \leq R)) \vdash ((P \leq Q) \leq (P \leq R))$
- (3i) $(-P \leq -Q) \vdash (Q \leq P)$

We can actually further transform (3i) so that it becomes **modus tollens**:

- (MT) $(-P \leq -Q), Q \vdash P.$

Now suppose we wanted to demonstrate that

- (D1) $(P \leq Q), (P \leq (Q \leq R)) \vdash (P \leq R).$

We start by assuming both $P \leq Q$ and $P \leq (Q \leq R)$. We may then infer via (2i) that $(P \leq Q) \leq (P \leq R)$. Finally we get $P \leq R$ via (MP).

This is enough to demonstrate transitivity of implication, i.e. that

- (TR) $(P \leq Q), (Q \leq R) \vdash (P \leq R).$

Easy – start by assuming both $P \leq Q$ and $Q \leq R$. Then by (1i), we get $P \leq (Q \leq R)$. Finally we get $P \leq R$ via (D1).

0.5 METHODS OF PROOF

The simplest (but often not easiest) way to prove Q given P is to show $P \leq Q$ and then use modus ponens. This is called **direct proof**.

Another way to prove Q given P is to show $\neg Q \leq \neg P$ and then apply modus tollens. This is known as **proof by contrapositive**.

A third way to prove Q given P is to show that if one had P but also $\neg Q$, then disaster ensues. This is called **proof by contradiction**.

We will encounter all three methods of proof throughout our study of math.

0.6 EXERCISES AND REMARKS

1. Show that all sixteen binary truth functions can be built out of \uparrow .
2. Deduce from the first two axioms and modus ponens that $\vdash (P \leq P)$.

To learn more about (and get lots of practice with) logical deduction, I recommend the *Metamath Proof Explorer* webpage. There, one can flip through a large portion of zeroth and first order logic.

One of the surprising things about propositional calculus is it only needs one axiom to get off the ground:

$$((((A \leq B) \leq (\neg C \leq \neg D)) \leq C) \leq E) \leq ((E \leq A) \leq (D \leq A)))$$

This is known as *Meredith's sole axiom*, and from it one can derive the axioms given in the section on logical deduction.

I also recommend Tim Button's Cambridge version of *forallx* (by P.D. Magnus) as a general course in logic, as well as Peter Smith's *An Introduction to Formal Logic*.

Chapter 1

FIRST ORDER LOGIC

Fix for a moment a finite set¹ of objects Ω .

1.0 TERMS AND PREDICATES

By a **term** we mean either:

- a **constant** c , i.e. some fixed object in Ω , or
- a **variable** x , i.e. any object in Ω , or
- a **function** $f : \Omega^n \rightarrow \Omega$.

We note that constants are nullary functions, and that the argument of a function could be another function.

By an n -ary **predicate** we mean a function $P : \Omega^n \rightarrow \mathcal{V}$.

1.1 FORMULAS AND QUANTIFIERS

By a **formula** we mean either:

- an n -ary predicate applied to an n -tuple of terms, or
- a negated formula, or two formulas joined by a binary truth function, or
- $\forall x P(x)$ or $\exists x P(x)$ where x is a variable and $P(x)$ is a formula.

¹Imagine this one large, say $10^{100^{1000}}$ elements.

Here are some examples of formulas:

$$c_1, \quad \top, \quad P(c_1, c_2) \wedge Q, \quad \forall x R(x), \quad \exists x S(x) \vee P(c_3, c_4)$$

The symbols \forall “for all” and \exists “there exists” are called **quantifiers**.

The statement $\forall x P(x)$ may be read

“ $P(x)$ is true for all x ,”

whereas the statement $\exists x P(x)$ may be read

“there exists an x for which $P(x)$ is true.”

Many logical malapropisms can be attributed to accidentally swapping quantifiers.

1.2 NEGATION OF QUANTIFIERS

Note that

$$-(\forall x P(x)) = \exists x (-P)(x) \quad \text{and} \quad -(\exists y Q(y)) = \forall y (-Q)(y)$$

The above is basically de Morgan’s laws:

think of \forall as behaving like \wedge and \exists as behaving like \vee .

1.3 NON-LOGICAL SYMBOLS

We will soon be working with sets, replacing Ω with “the class of sets.”²

We thus need two more symbols:³

$$\in \quad \text{and} \quad =$$

where the $=$ symbol is now being defined on sets instead of on propositions.

All together, in our mathematical ontology we have three types:

propositions, sets, and proper classes (used sparingly).

²Of course, this collection is too big to be a set itself. Usually we call this collection a proper class.

³The \in symbol was originally an ϵ (lower case Greek epsilon), but eventually became its own glyph.

1.4 THE UNIVERSE AND THE VOID

We can characterize the proper class of all sets as follows:⁴

$$\text{Set} = \{x : x = x\}$$

which we may call the *classical universe of mathematical discourse*.

The definition is a reference to the three laws of thought:

- Excluded middle: *every proposition is either true or false*.
- Noncontradiction: *no proposition is both true and false*.
- Identity: *each object is equal to itself*.

The first two laws of thought are part of the definition of proposition.

We may also have the opportunity to work with the class of all finite sets, FinSet .

If we can characterize anything with the assumption $x = x$,

we ought to be able to characterize nothing at all with the assumption $x \neq x$.

We call

$$\emptyset = \{x : x \neq x\}$$

the **empty set**.

There is exactly one function on \emptyset , the *empty function* which sends nothing nowhere.

⁴Naming the class of all sets Set is a convention from category theory.

1.5 THE NONNEGATIVE INTEGERS

Let's get ahead of ourselves for a moment.

The *binary union*

$$x \cup y$$

of two sets x and y consists of all z such that either $z \in x$ or $z \in y$.

Define⁵

$$0 = \emptyset$$

$$1 = 0 \cup \{0\} = \{0\} = \{\emptyset\}$$

$$2 = 1 \cup \{1\} = \{0, 1\} = \{\emptyset, \{\emptyset\}\}$$

$$3 = 2 \cup \{2\} = \{0, 1, 2\} = \{\emptyset, \{\emptyset\}, \{\emptyset, \{\emptyset\}\}\}$$

$$\vdots$$

Continuing this process ad infinitum, one obtains the **nonnegative integers**

$$\mathbf{Z}_{\geq 0} = \{0, 1, 2, 3, \dots\}$$

as well as the **successor function**

$$(\cdot)^{++} : \mathbf{Z}_{\geq 0} \rightarrow \mathbf{Z}_{\geq 0}$$

given by $n^{++} = n \cup \{n\}$. Thus $1^{++} = 2$, $2^{++} = 3$, and so on.

Addition and multiplication are characterized on $\mathbf{Z}_{\geq 0}$ as follows.

Theorem 1.1 (Characterization of arithmetic in $\mathbf{Z}_{\geq 0}$). *We have:*

$\forall x$	$0 \neq x^{++}$	$\forall x, y$	$x + y^{++} = (x + y)^{++}$
$\forall x, y$	$(x^{++} = y^{++}) \leq (x = y)$	$\forall x$	$x \cdot 0 = 0$
$\forall x$	$x + 0 = x$	$\forall x, y$	$x \cdot y^{++} = x + x \cdot y$

PROOF. We will construct the successor function formally in the next chapter. ■

⁵This next part is due to John von Neumann.

We also have the following schema (one axiom per proposition):

Axiom 1.2 (Induction schema). *If $P(n)$ satisfies*

$$P(0) \quad \text{and} \quad \forall n \in \mathbf{Z}_{\geq 0} (P(n) \leq P(n^{++})),$$

then $\forall n \in \mathbf{Z}_{\geq 0} P(n)$.

In plain English, this is saying that if one has a property that holds at zero, and one can show that the property holding at n implies the property holding at n^{++} , then the property holds for every nonnegative integer.

1.6 EXERCISES AND REMARKS

1. Is FinSet proper?

Chapter 2

THE ZFC AXIOMS

It is now time to define sets. We deliver the axioms in unapologetic symbols, having prepared the reader with the previous two chapters.

The following treatment was inspired by a similar one in the book by Thomas Jech.

2.0 SETS ARE DEFINED BY THEIR ELEMENTS

Axiom 2.1 (Extensionality).

$$(x = y) = \forall z(z \in x \Rightarrow z \in y).$$

That is, two sets are equal if and only if they have the same elements.

2.1 UNORDERED PAIRS EXIST

Axiom 2.2 (Pairing).

$$\forall a, b \exists x \forall c (x \in c \Leftrightarrow x = a \vee x = b).$$

The pair defined above is unique by extensionality,

so we may now write $\{a, b\}$ for any sets a and b .

In the case $a = b$, we may write $\{a\}$, the singleton containing just a .

Note that $a \neq \{a\}$.

Note also that $\{a, b\} = \{b, a\}$.

We define **ordered pairs** as follows:

$$(x, y) = \{\{x\}, \{x, y\}\}$$

2.2 POWER SETS EXIST

Axiom 2.3 (Power set).

$$\forall x \exists p \forall y ((y \in p) = \forall z ((z \in y) \leq (z \in x))).$$

For any set x , define the **power set** of x to be the set $\mathcal{P}(x)$ of all subsets of x .

2.3 ARBITRARY UNIONS EXIST

Axiom 2.4 (Union).

$$\forall x \exists y \forall z ((z \in y) = \exists w ((w \in x) \wedge (z \in w)))$$

We denote y by $\bigcup x$. In the case of $x = \{x_1, \dots, x_N\}$ we write

$$\bigcup x = \bigcup_{n=1}^N x_n = x_1 \cup \dots \cup x_N.$$

2.4 THE NONNEGATIVE INTEGERS EXIST

Axiom 2.5 (Induction).

$$\exists s (\emptyset \in s \wedge (\forall x \in s) (x^{++} \in s)).$$

This is actually the only thing that guarantees that any sets exist at all.

That is, at least one set exists because $\mathbf{Z}_{\geq 0}$ exists.¹

2.5 ANY DEFINABLE SUBCLASS OF A SET IS A SET

Axiom 2.6 (Separation schema). *For $\phi(z, p)$ a formula, we have*

$$\forall x \forall p \exists y \forall z ((z \in y) = (z \in x \wedge \phi(z, p))).$$

This basically says that the intersection of a set with a class forms another set.

From this, we get the existence of the empty set, and also the existence of intersections and complements.

We also get subsets, but in a specific way. Basically, one can only create a subset from an existing set. This is different from the *comprehension schema* which falsely states that one can take subsets of any class.

The binary cartesian product can be written as subset of known sets:

$$x \times y \subset \mathcal{P}(\mathcal{P}(x \cup y))$$

A subset r of $x \times y$ is called a **relation**.²

2.6 THE IMAGE OF A SET IS A SET

Axiom 2.7 (Replacement schema). *For $\phi(x, y, p)$ a formula, we have*

$$\forall x \forall y \forall z (\phi(x, y, p) \wedge \phi(x, z, p) \leq (y = z)) \leq \forall z \exists w \forall y (y \in w = (\exists x \in z) \phi(x, y, p)).$$

¹The set $\mathbf{Z}_{\geq 0}$ is sometimes denoted \mathbf{N} (for “natural numbers”). Some think the “natural numbers” ought to start at 1, others at 0. We avoid this ambiguity by calling this set the nonnegative integers.

The set $\mathbf{Z}_{\geq 0}$ is also sometimes denoted ω , for “first infinite ordinal.”

²For a relation R we use xRy to mean $(x, y) \in R$.

There are three major kinds of relations:

- **Equivalence relations** are relations that are reflexive, symmetric, and transitive.
- **Partial orderings** are relations that are reflexive, antisymmetric, and transitive.
- **Functions** are possibly the most important relations. For a function $f: X \rightarrow Y$, every element $x \in X$ has some element $y \in Y$ such that $(x, y) \in f$, and $((x, a) = (x, b)) \leq (a = b)$.

This says that the image of function whose domain is a set must be a set.

2.7 ALL SETS ARE WELL FOUNDED

Axiom 2.8 (Regularity).

$$\forall s((s \neq \emptyset) \leq (\exists x \in s)(s \cap x \neq \emptyset))$$

There are no infinite membership chains and no cyclic membership loops.

Every chain has an \in -minimal element.

2.8 THE AXIOM OF CHOICE

Axiom 2.9 (Choice). *Every family of nonempty sets has a choice function.*

2.9 EXERCISES AND REMARKS

1.

See *Set Theory* by Thomas Jech.

Chapter 3

RELATION AND NUMBER

3.0 HOMOGENEOUS BINARY RELATIONS

A relation $R \subseteq X \times Y$ is *homogeneous* if $X = Y$.

Three examples of homogeneous relations $x_1 R x_2$ are:

- The *trivial relation* $R = \emptyset$, which holds for no $(x_1, x_2) \in X^2$;
- The *universal relation* $R = X^2$, which holds for any $(x_1, x_2) \in X^2$;
- The *identity relation* $R = \text{id}$, which holds when $x_1 = x_2$.

A homogeneous relation R is:

- *reflexive* when $\text{id} \subseteq R$
- *transitive* when $(xRy \wedge yRz) \leq xRz$ for all $x, y, z \in X$

A homogeneous relation that is both reflexive and transitive is called a *preorder*.

- A preorder is *symmetric* if $xRy = yRx$;

a symmetric preorder is also known as an **equivalence relation**.

- A preorder is *antisymmetric* if $((xRy \wedge yRx) \leq (x = y))$;

an antisymmetric preorder is also known as a **partial order**.

A set equipped with an equivalence relation is called a *setoid*,¹

whereas a set equipped with a partial order is called a **poset**.

Definition 3.1. Let (X, \leq_X) and (Y, \leq_Y) be partially ordered sets. A function

$$f : X \rightarrow Y$$

is **monotone** if for all $x, y \in X$ we have

$$(x \leq_X y) \leq (f(x) \leq_Y f(y)).$$

3.1 FUNCTIONS AND INVERTIBILITY

Now we shift focus to relations $R \subseteq X \times Y$ where X does not necessarily equal Y .

Definition 3.2. Let $R \subseteq X \times Y$ be a relation. We say R is

- *left-total* if for all $x \in X$ there is some $y \in Y$ such that xRy
- *right-total* if for all $y \in Y$ there is some $x \in X$ such that xRy
- *left-unique* if for all $y \in Y$, $(xRy \wedge x'Ry) \leq (x = x')$
- *right-unique* if for all $x \in X$, $(xRy \wedge xRy') \leq (y = y')$

We then say that R is

- a *partial function* if R is right-unique but not necessarily left-total,
- a *multivalued function* if R is left-total but not necessarily right-unique,
- a **function** if R is both left-total and right-unique.²

If f is a function from X to Y , we write

$$f : X \rightarrow Y$$

¹A *setoid* is a set X equipped with an equivalence relation \sim_X . This \sim_X relation *partitions* X into disjoint equivalence classes. From the setoid (X, \sim_X) we may form the **quotient set** X/\sim_X , which is the actual set of all equivalence classes of X . It must be stressed that these are all terms describing the same data.

²For emphasis, we sometimes say the function is *well-defined*.

and to specify how the function acts on a single input, we write $x \mapsto f(x)$.

We can also use the above four criteria to define when a function can be undone.

Definition 3.3. If f is a function, then we say that f is

- **injective** if f is also left-unique,
- **surjective** if f is also right-total,
- **bijective** or **invertible** if f is also both left-unique and right-total.

Injective functions are also called injections, surjective functions are also called surjections, bijective functions are also called bijections.

3.2 IMAGE AND PREIMAGE

One can send subsets forwards and backwards through functions.

Definition 3.4. Let $f : X \rightarrow Y$ be a function. There are functions

$$f_* : \mathcal{P}(X) \rightarrow \mathcal{P}(Y) \quad \text{and} \quad f^* : \mathcal{P}(Y) \rightarrow \mathcal{P}(X)$$

called **image** and **preimage**, respectively given by

$$f_*(A) = \{y \in Y : \exists x \in A \text{ such that } f(x) = y\} \quad \text{and} \quad f^*(B) = \{x \in X : f(x) \in B\}.$$

Note that image respects the order of composition whereas preimage reverses the order of composition:

$$(g \circ f)_* = g_* \circ f_* \quad \text{and} \quad (g \circ f)^* = f^* \circ g^*.$$

In slightly more ornate language,

we say image is *covariant* and preimage is *contravariant*.

Note that since the preimage of the codomain is the domain, we have

$$f_*(f^*(B)) = f_*(A).$$

Furthermore,

Proposition 3.5. For $f : A \rightarrow B$, we have $f^*(f_*(A)) = A$.

PROOF. Let $a \in A$. Then since f is a function, there is a unique $b \in f_*(A)$ such that $f(a) = b$. But then $a \in f^*(f_*(A))$ by definition of preimage. Conversely, suppose $a' \in f^*(f_*(A))$. Then $f(a') = b'$ for some $b' \in f_*(A)$ by definition of preimage, hence $a' \in A$ since f is a function. ■

3.3 CARDINALITY

This is basically the size of a set.

Definition 3.6. A surjection

$$\pi : X \rightarrow Y$$

is said to **split** if there is some $\sigma : Y \rightarrow X$ such that $\pi \circ \sigma = \text{id}_Y$.

Axiom 3.7 (Countable choice). Let X be a set,

$$\pi : X \rightarrow \mathbb{Z}_{\geq 0}$$

a surjection. Then π splits.

Theorem 3.8. A countable union of countable sets is countable.

3.4 THE SCHRÖDER-BERNSTEIN THEOREM

Theorem 3.9 (Knaster-Tarski). Let L be a complete lattice and $f : L \rightarrow L$ a monotone function. Then

$$\alpha = \bigvee \{x \in L : x \leq f(x)\}$$

is a fixed point of f . Further, α is the greatest fixed point of f .

PROOF. Let $H = \{x \in L : x \leq f(x)\}$. For all $x \in H$ we have $x \leq \alpha$, so $x \leq f(x) \leq f(\alpha)$. Thus $f(\alpha)$ is an upper bound of H , so that $\alpha \leq f(\alpha)$. By monotonicity of f we have $f(\alpha) \leq f(f(\alpha))$. So $f(\alpha) \in H$, i.e. $f(\alpha) \leq \alpha$. So α is a fixed point of f . If $f(\beta) = \beta$ then $\beta \in H$ and so $\beta \leq \alpha$. ■

Corollary 3.10 (Banach's Decomposition theorem). *Let X and Y be sets with $f : X \rightarrow Y$ and $g : Y \rightarrow X$. Then there exist disjoint subsets X_1 and X_2 of X and Y_1 and Y_2 of Y such that $f(X_1) = Y_1$, $g(Y_2) = X_2$, $X = X_1 \sqcup X_2$ and $Y = Y_1 \sqcup Y_2$.*

PROOF. Consider $\mathcal{P}(X)$. ■

Theorem 3.11 (Schröder-Bernstein). *Let X and Y be sets and suppose there exist injective maps $f : X \rightarrow Y$ and $g : Y \rightarrow X$. Then there is a bijective map $h : X \rightarrow Y$.*

3.5 FUNCTIONS AND SET OPERATIONS

Here's how image and preimage behave with respect to union, intersection, and complement:

$$\begin{aligned} f_*\left(\bigcup_{\lambda \in \Lambda} X_\lambda\right) &= \bigcup_{\lambda \in \Lambda} f_*(X_\lambda) & f^*\left(\bigcup_{\lambda \in \Lambda} Y_\lambda\right) &= \bigcup_{\lambda \in \Lambda} f^*(Y_\lambda) \\ f_*\left(\bigcap_{\lambda \in \Lambda} X_\lambda\right) &\subseteq \bigcap_{\lambda \in \Lambda} f_*(X_\lambda) & f^*\left(\bigcap_{\lambda \in \Lambda} Y_\lambda\right) &= \bigcap_{\lambda \in \Lambda} f^*(Y_\lambda) \\ f_*(X^c) &\subseteq (f_*(X))^c & f^*(Y^c) &= (f^*(Y))^c \end{aligned}$$

Furthermore, we have equality in the intersection image case when f is injective, and equality in the complement image case when f is surjective.

3.6 ARITHMETIC ON THE NONNEGATIVE INTEGERS

Theorem 3.12. *Let X be a set, $a \in X$, $f : X \rightarrow X$. Then there is a unique function $F : \mathbb{Z}_{\geq 0} \rightarrow X$ such that $F(0) = a$ and $F(n^{++}) = f(F(n))$ for any natural number n .*

3.7 INTEGERS AND RATIONAL NUMBERS

Definition 3.13. quotient with respect to an equivalence relation.

This relies on ZFC axioms.³ This gives us \mathbf{Z} and \mathbf{Q} .

Definition 3.14. characterization of the integers as equivalence classes of differences of nonnegative integers. characterization of the rationals as equivalence classes of numerator and denominator pairs.

3.8 REAL AND COMPLEX NUMBERS

construction of the reals as a quotient space of cauchy sequences of rationals.

construction of the complex numbers as follows:

Definition 3.15.

$$\mathbf{C} := \frac{\mathbf{R}[x]}{(x^2 = -1)}$$

Here $\mathbf{R}[x]$ is all polynomials with real coefficients.

the quotient notation here indicates that we are considering equivalence classes with respect to the relation $x^2 = -1$.

That is, complex numbers are polynomials in i with real coefficients, where

$$i^2 = -1.$$

We also care about the the subsets

\mathbf{C}^\times (nonzero complex numbers) and

\mathbf{U}_1 (complex numbers of unit modulus)⁴

as well as the set

$\widehat{\mathbf{C}}$ (complex numbers plus a point ∞).

We have the following diagram:

³Separation is used to form the equivalence classes, replacement forms the quotient set itself, extensionality gives us well-definedness of the natural projection

⁴Also common is the notation $\mathbf{U}(1)$.

$$\begin{array}{ccccccc} & & \mathbb{U}_1 & \longrightarrow & \mathbb{C}^\times & \longrightarrow & \mathbb{C} \longrightarrow \widehat{\mathbb{C}} \\ & & & & & & \uparrow \\ \mathbb{Z}_{\geq 0} & \longrightarrow & \mathbb{Z} & \longrightarrow & \mathbb{Q} & \longrightarrow & \mathbb{R} \longrightarrow \overline{\mathbb{R}} \end{array}$$

where all arrows are understood to be inclusion maps.

3.9 EXERCISES AND REMARKS

1.

This book deals mostly with classical mathematics. There is also category theory, though. A brief introduction to the basics may help aid understanding certain concepts later on.

Definition 3.16. A **category** \mathcal{C} consists of:

- a class of *objects* \mathcal{C}_0 ,
- for any two objects x,y a set of *arrows* $\mathcal{C}_1(x,y)$,⁵
- for any three objects a,b,c an associative binary operation
$$\mathcal{C}_1(a,b) \times \mathcal{C}_1(b,c) \rightarrow \mathcal{C}_1(a,c)$$
called *composition of arrows*,
- for any object x an arrow $\text{id}_x \in \mathcal{C}_1(x,x)$.

We'll also use the notation $\mathcal{C}_{\simeq}(x,y)$ for the set of isomorphisms between x and y .

Here is an entire table of examples. The objects and arrows are things we will encounter, though the actual categories will stay in the background.

\mathcal{C}	\mathcal{C}_0	\mathcal{C}_1	\mathcal{C}_{\simeq}
Set	sets	functions	bijections
Poset	posets	monotone fns	order isomorphisms
Top	topological spaces	continuous fns	homeomorphisms
Met	metric spaces	1-Lipschitz fns	isometries
Vect _k	vector spaces over k	k-linear maps	k-linear bijections
Norm _k	normed spaces over k	1-Lipschitz k-linear maps	k-linear isometries
Orth	inner product spaces over R	orthogonal maps	orthogonal maps
Unit	inner product spaces over C	unitary maps	unitary maps

Other examples include:

- FinSet, the category of finite sets;
- FinPoset, the category of finite posets;
- FinVect_k, the category of finite dimensional vector spaces over k;
- FinNorm_k, FinOrth, FinUnit;
- CompMet, the category of complete metric spaces;
- Banach, the category of complete normed spaces (i.e. Banach spaces);
- Hilbert, the category of complete inner-product spaces (i.e. Hilbert spaces).

⁵Herein, x is the *source* object and y the *target* object.

Chapter 4

NEARNESS AND DISTANCE

In everyday life, a *ruler* is essentially some reference distance that we use to measure the length of other distances. We can mark a finite number of other reference points on that ruler to make it do the job of finitely many other rulers, but ultimately each ruler can only measure a limited number of distances.

We ignore this limitation in everyday life by settling for an approximation. If we want to measure lengths precisely all the time, though, things get interesting.

Associated to every ruler is a set U such that if the length of the object being measured is in U , then this can be verified by holding the ruler up to the object and seeing that the ruler is entirely within the object. We'll call such a ruler R_U .

Now suppose you have two rulers, R_U and R_V . To find out if a length lies within $U \cup V$, one first holds up R_U to the object and then R_V . If at least one ruler witnesses (fits within) the length, then the length lies within $U \cup V$. So we basically have a "phantom ruler" $R_{U \cup V}$.

Similarly, to find out if a length lies within $U \cap V$, one simply verifies that both R_U and R_V do the job. So $R_{U \cap V}$ is another "phantom ruler."

Now suppose you have a sequence of rulers $(R_{U_n})_{n \geq 0}$. To prove that some length lies in $\bigcup_{n \geq 0} U_n$, one only needs to provide a single witness ruler. But to prove that some length lies in $\bigcap_{n \geq 0} U_n$, one needs infinitely many witnesses, which makes for an infinitely long proof. Thus, $R_{\bigcup_n U_n}$ is a "phantom ruler," but $R_{\bigcap_n U_n}$ is not.

This is topology.

4.0 TOPOLOGICAL SPACES

Definition 4.1. A **topology** on a set X consists of a set of *open sets* τ such that

1. $\emptyset \in \tau$ and $X \in \tau$
2. τ is stable under arbitrary unions:

$$((X_\lambda)_{\lambda \in \Lambda} \subseteq \tau) \leq \left(\bigcup_{\lambda \in \Lambda} X_\lambda \in \tau \right).$$

3. τ is stable under finite intersections:

$$((X_n)_{n=0}^N \subseteq \tau) \leq \left(\bigcap_{n=0}^N X_n \in \tau \right).$$

we call (X, τ) a **topological space**.

Every topological space also has a set of *closed sets* κ such that

1. $\emptyset \in \kappa$ and $X \in \kappa$
2. κ is stable under arbitrary intersections
3. κ is stable under finite unions

The complement of an open set is a closed set: $(U \in \tau) = (X \setminus U \in \kappa)$.

Here are three examples of topological spaces.

- The coarsest (i.e. fewest open sets) example of a topology on X is

$$\tau = \{\emptyset, X\}.$$

This is called the **trivial topology**.

- The finest (i.e. most open sets) example of a topology on X is

$$\tau = \mathcal{P}(X).$$

This is called the **discrete topology**.

- The set of subsets $\{\emptyset, \{1\}, \{0, 1\}\}$ forms a topology on the set 2 which is neither trivial nor discrete; this space is known as the **Sierpinski space**.

4.1 NEIGHBORHOODS AND POINTS

Definition 4.2. Let X be a topological space, $S \subseteq X$.

A **neighborhood** of S is a subset V of X containing an open set U containing S :

$$S \subseteq U \subseteq V \subseteq X.$$

In particular, we are usually interested in the case when S is just a single point.

Consider a subset S of a topological space X .

- A point x is an **interior point** of S if S is a neighborhood of x . The set of all interior points of S is called the **interior** of S and is denoted S° .
- A point x is a **boundary point** of S if all neighborhoods of x contain at least one point in S and one point not in S . The set of all boundary points of S is called the **boundary** of S and is denoted ∂S .
- A point x is a **limit point** of S if all neighborhoods of x contain at least one point of S different from x itself. Note that a limit point of S does not have to be an element of S . The union of S with the set of all limit points of S is called the (topological) **closure** of S and is denoted \bar{S} .

Theorem 4.3. *Let S be a subset of a topological space X . Then S is open if and only if $S = S^\circ$, and S is closed if and only if $S = \bar{S}$.*

PROOF. Suppose S is open. Clearly we always have $S^\circ \subseteq S$, so it remains to show $S \subseteq S^\circ$. Let $x \in S$. Since S is open, S is a neighborhood of x :

$$x \in S \subseteq S \subseteq X.$$

So $x \in S^\circ$. Conversely, suppose $S \subseteq S^\circ$. Then every point of S is an interior point, that is, for every point $x \in S$ there exists an open set U_x such that $x \in U_x \subseteq S$. Then $\bigcup_{x \in S} U_x = S$, and since S is a union of open sets, S must itself be open.

Now suppose S is closed. Clearly we always have $S \subseteq \bar{S}$, so it remains to show $\bar{S} \subseteq S$. Let $x \in \bar{S}$. Then either $x \in S$ or x is a limit point of S . Suppose $x \notin S$ and x is a limit point of S . If S is closed, then S^c is open. If $x \notin S$, then necessarily $x \in S^c$. Note that S^c is a neighborhood of x by the same trick as before. However, since x is a limit point of S , we see S^c must contain a point of S (distinct from x), contradiction. So we must have $x \in S$.

Conversely, suppose every limit point of S is itself in S . Let $x \in S^c$. Since x is not in S , x is not a limit point of S . Thus it is not the case that all neighborhoods of x contain at least one point of S different from x itself. Thus there exists a neighborhood of x that does not contain any points of S , which amounts to there being an open set U such that $x \in U$ and such that U is contained within S^c . Thus S^c is a neighborhood of x , which means every point in S^c is an interior point, which means S^c is open, hence S is closed. ■

4.2 CONTINUOUS FUNCTIONS

Definition 4.4. Let (X, τ_X) and (Y, τ_Y) be topological spaces.

A function $f : X \rightarrow Y$ is **continuous** if

$$(U \in \tau_Y) \leq (f^*(U) \in \tau_X),$$

that is, if the preimage of every open set is open.

Let Y be a topological space.

- Consider the discrete space $(X, \mathcal{P}(X))$. Any function $f : X \rightarrow Y$ is continuous. Conversely, the only continuous functions $g : Y \rightarrow X$ are the locally constant functions, where a function g is locally constant if every point has a neighborhood on which g is constant.
- Now consider the trivial space $(S, \{\emptyset, S\})$. The only continuous functions $f : S \rightarrow Y$ are the constant functions, whereas every function $g : Y \rightarrow S$ is continuous.

Proposition 4.5. *Continuous functions are stable under composition.*

PROOF. Let $f : X \rightarrow Y$ and $g : Y \rightarrow Z$ be continuous. Take U_Z to be open in Z . Then since g is continuous, $g^*(U_Z)$ is open in Y , so $f^* \circ g^*(U_Z) = (g \circ f)^*(U_Z)$ is open in X by continuity of f . ■

4.3 CONNECTEDNESS AND COMPACTNESS

Definition 4.6. A topological space (X, τ) is **connected** if there are no $X_1, X_2 \in \tau$ such that X can be written as $X_1 \cup X_2$ with $X_1 \cap X_2 = \emptyset$.

The continuous image of a connected set is another connected set.

Proposition 4.7. *Let $f : X \rightarrow f_*(X)$ be continuous. If X is connected then so is $f_*(X)$.*

PROOF. By contraposition. If $f_*(X)$ is disconnected then there exist open sets Y_1 and Y_2 such that $f_*(X) = Y_1 \cup Y_2$ with $Y_1 \cap Y_2 = \emptyset$. Then

$$X = f^*(f_*(X)) = f^*(Y_1 \cup Y_2) = f^*(Y_1) \cup f^*(Y_2)$$

where $f^*(Y_1) \cap f^*(Y_2) = f^*(Y_1 \cap Y_2) = f^*(\emptyset) = \emptyset$, showing that X is disconnected. Hence, if X is connected, then $f_*(X)$ must be connected. ■

Definition 4.8. A topological space (X, τ) is **compact** if for every open cover of X there exists a finite subcover of X .

The continuous image of a compact set is another compact set.

Proposition 4.9. Let $f : X \rightarrow f_*(X)$ be continuous. If X is compact then so is $f_*(X)$.

PROOF. Suppose that f is continuous and X is compact, and let $\mathcal{U} = \{U_\alpha : \alpha \in I\}$ be an open cover of $f(X)$ (where I is just some index set). Then each U_α is open, and $\bigcup_{\alpha \in I} U_\alpha = f(X)$. Since f is continuous, each $f^{-1}(U_\alpha)$ is open, and

$$X = f^{-1}(f(X)) = f^{-1}\left(\bigcup_{\alpha \in I} U_\alpha\right) = \bigcup_{\alpha \in I} f^{-1}(U_\alpha),$$

i.e. $V = \{f^{-1}(U_\alpha) : \alpha \in I\}$ is an open cover for X . Since X is compact, we can reduce this to a finite subcover $V' = \{f^{-1}(U_i) : 1 \leq i \leq n\}$ where $n \in \mathbf{Z}_{\geq 0}$. So each $f^{-1}(U_i)$ is open and $\bigcup_{i=1}^n f^{-1}(U_i) = X$. But then

$$f(X) = f\left(\bigcup_{i=1}^n f^{-1}(U_i)\right) = \bigcup_{i=1}^n f(f^{-1}(U_i)) = \bigcup_{i=1}^n U_i,$$

where the last equality follows since f is surjective. So we have found a finite subcover for $f(X)$, which means $f(X)$ must also be compact. ■

4.4 HAUSDORFF SPACES

Continuous bijection from a compact space to a Hausdorff space has continuous inverse (i.e. is a homeomorphism).

4.5 METRIC SPACES

Definition 4.10. Let X be a set. A **metric** on X is a function

$$d : X^2 \rightarrow \mathbf{R}$$

satisfying the following properties:¹

1. $d(x, y) \geq 0$ with $d(x, y) = 0$ iff $x = y$
2. $d(x, y) = d(y, x)$
3. $d(x, z) \leq d(x, y) + d(y, z)$

we call the ordered pair (X, d) a **metric space**.

Metric spaces are Hausdorff.

Previously we defined the notion of limit point of a set. Related to this notion is the limit of a sequence.

Definition 4.11. Let X be a metric space. A sequence $(x_n)_n \subseteq X$ **converges to a limit** x if for every $\varepsilon > 0$ there is an $N > 0$ such that

$$n \geq N \quad \text{implies} \quad d(x, x_n) < \varepsilon.$$

We write $\lim_{n \rightarrow \infty} x_n = x$ or simply $x_n \rightarrow x$.

¹We're defining metrics to map into the reals (which is what should happen), but we haven't given a construction of \mathbf{R} yet. When we do, we will do so via the "Cauchy sequence of Cauchy sequences" argument, and our metrics will be assumed to map into \mathbf{Q} .

In metric spaces, limits are unique:

Proposition 4.12. *Let X be a metric space. If $(x_n)_n \subseteq X$ converges to x and y , then we must have $x = y$.*

PROOF. Let $\varepsilon > 0$, so that $\varepsilon/2 > 0$ as well. Then there exists $N_x > 0$ such that

$$n \geq N_x \quad \text{implies} \quad d(x, x_n) < \varepsilon/2,$$

and N_y such that

$$n \geq N_y \quad \text{implies} \quad d(y, x_n) < \varepsilon/2.$$

Pick $N = \max(\{N_x, N_y\})$. Then $n \geq N$ implies

$$d(x, y) \leq d(x, x_n) + d(x_n, y) < \varepsilon/2 + \varepsilon/2 = \varepsilon,$$

so $x = y$. ■

The metric respects convergence of sequences:

Proposition 4.13. *Let X be a metric space with $(x_n)_n \subseteq X$, $(y_n)_n \subseteq X$, and $x, y \in X$ such that $x_n \rightarrow x$ and $y_n \rightarrow y$. Then $d(x_n, y_n) \rightarrow d(x, y)$.*

PROOF. Let $\varepsilon > 0$, so that $\varepsilon/2 > 0$ as well. Then there exists $N_x > 0$ such that

$$n \geq N_x \quad \text{implies} \quad d(x, x_n) < \varepsilon/2,$$

and N_y such that

$$n \geq N_y \quad \text{implies} \quad d(y, y_n) < \varepsilon/2.$$

Pick $N = \max(\{N_x, N_y\})$. Then by a previous proposition,

$$|d(x_n, y_n) - d(x, y)| \leq d(x_n, x) + d(y_n, y) < \varepsilon/2 + \varepsilon/2 = \varepsilon,$$

so $d(x_n, y_n) \rightarrow d(x, y)$, as desired. ■

4.6 CAUCHY SEQUENCES

There are also sequences whose terms grow closer and closer together without necessarily reaching a limit.

Definition 4.14. Let X be a metric space. A sequence $(x_n)_n \subseteq X$ is **Cauchy** if for every $\varepsilon > 0$ there is an $N > 0$ such that

$$n, m \geq N \quad \text{implies} \quad d(x_n, x_m) < \varepsilon.$$

Every converging sequence is Cauchy:

Proposition 4.15. Let X be a metric space and $(x_n)_n \subset X$ a sequence converging to $x \in X$. Then $(x_n)_n$ is Cauchy.

PROOF. Let $\varepsilon > 0$. Then $\varepsilon/2 > 0$ as well; so there exists an N such that

$$d(x_n, x) < \varepsilon/2$$

for all $n \geq N$. But then for $m > n$,

$$d(x_n, x_m) \leq d(x_n, x) + d(x, x_m) < \varepsilon/2 + \varepsilon/2 = \varepsilon,$$

which shows that $(x_n)_n$ is Cauchy. ■

Not every Cauchy sequence converges, however. Consider the sequence

$$\left(\frac{\lfloor 10^n \sqrt{2} \rfloor}{10^n} \right)_n = (1, 1.4, 1.41, 1.414, \dots)$$

in \mathbf{Q} . The sequence converges to $\sqrt{2}$, which is not in \mathbf{Q} .

4.7 COMPLETE METRIC SPACES

Theorem 4.16. If a metric space completion exists, it is unique up to isometry.

PROOF. Let X be a metric space and let X^*, X^{**} be completions of X .

Every $x^* \in X^*$ has a Cauchy sequence $(x_n)_n \subset X$ such that $x_n \rightarrow x^*$ by completeness of X^* . But by completeness of X^{**} , we have $x_n \rightarrow x^{**}$ for some $x^{**} \in X^{**}$. Note that if

$y_n \rightarrow x^*$ then $y_n - x_n \rightarrow 0$, hence $y_n \rightarrow x^{**}$; that is, the map $f : X^* \rightarrow X^{**}$ given by $f(x^*) = x^{**}$ is well defined. Note that $f(x) = x$ for all $x \in X$.

Now suppose $x_n \rightarrow x^*, y_n \rightarrow y^*$ in X^* and also $x_n \rightarrow x^{**}, y_n \rightarrow y^{**}$ in X^{**} . Then

$$\begin{aligned} d_*(x^*, y^*) &= \lim_{n \rightarrow \infty} d_*(x_n, y_n) \\ &= \lim_{n \rightarrow \infty} d(x_n, y_n) \\ &= \lim_{n \rightarrow \infty} d_{**}(x_n, y_n) = d_{**}(f(x^*), f(y^*)), \end{aligned}$$

so f is an isometry. ■

Theorem 4.17 (Construction of \mathbf{R}). *A completion of \mathbf{Q} exists.*

PROOF. Let $\Xi = (\xi_n)_n$ be a Cauchy sequence of Cauchy sequences $\xi_n = (x_{(n,m)})_m$, where each $x_{(n,m)}$ is some rational number. If a Cauchy sequence has a convergent subsequence, then the original sequence converges to that same limit, so we can take each ξ_n to converge at a rate of 2^{-m} or faster, thus forming the limit sequence $\xi_\infty = (x_{(m,m)})_m$. ■

4.8 CONTRACTION MAPPINGS

Definition 4.18. Let (X, d) be a metric space, $f : X \rightarrow X$.

We say f forms a **contraction mapping** if there is some $\alpha \in [0, 1)$ such that

$$d(f(x), f(y)) \leq \alpha d(x, y)$$

for all $x, y \in X$.

Theorem 4.19 (Banach fixed-point theorem). *Let (X, d) be a nonempty complete metric space with a contraction mapping $f : X \rightarrow X$. Then f admits a unique fixed point $x^* \in X$ so that $f(x^*) = x^*$.*

PROOF. ■

4.9 EXERCISES AND REMARKS

1.

I first learned the “family of rulers” explanation from Dan Piponi on Math SE.

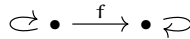
There is also \mathbf{Cat} , the category of small categories,² wherein the arrows are **functors**. A functor is a map from one category to another that respects both the object structure and the arrow structure of each category. For example, the operation $(\cdot)^{\text{op}}$ takes a category \mathcal{C} and swaps the sources and targets of each arrow, creating the **opposite category** \mathcal{C}^{op} . When this operation respects arrows, it is also a functor.

Nonnegative integers form small categories (i.e. elements of \mathbf{Cat}), denoted in boldface.

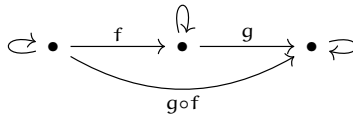
The category $\mathbf{0}$ is empty, and $\mathbf{1}$ is the category with just one object and its identity,



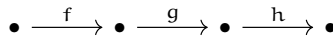
The category $\mathbf{2}$ has two objects, totally ordered with compositions:



The category $\mathbf{3}$ has three objects, totally ordered with compositions:



For clarity, we often omit compositions and identity arrows, so that $\mathbf{4}$ looks like



There are functors that connect these nonnegative integer categories: $\mathbf{Cat}_1(\mathbf{k}, \mathbf{n})$ has size $\binom{n}{k}$.

Note that while there is no natural³ way to identify \mathbf{n} with \mathbf{n}^{op} , there *is* a natural way⁴ to identify \mathbf{n} with $(\mathbf{n}^{\text{op}})^{\text{op}}$.

Continuity is a functor from \mathbf{Top}^{op} to \mathbf{Poset} .

²A category is **small** when both \mathcal{C}_0 and \mathcal{C}_1 are both sets.

³The operation $\mathbf{n} \mapsto \mathbf{n}^{\text{op}}$ in this case is not a functor, since it reverses order (functors between nonnegative integer categories must preserve order).

⁴This parallels the fact that there is no natural map from a finite dimensional vector space to its dual, there is a natural map from any finite dimensional vector space to its double dual.

The category \mathbf{Met} of metric spaces has as its arrows the 1-Lipschitz maps, which makes the isomorphisms in \mathbf{Met} the isometries.

Every metric space X has a completion \widetilde{X} , and this completion is unique up to unique isometry:

$$\begin{array}{ccc} & \widetilde{X} & \\ \uparrow \iota & \text{---} \exists! F & \\ X & \xrightarrow{f} & Z \end{array}$$

That is, completions of metric spaces satisfy a **universal property**, and the completion functor from \mathbf{Met} to $\mathbf{CompMet}$ is in a precise sense complementary to the inclusion functor going from $\mathbf{CompMet}$ into \mathbf{Met} .⁵

The category \mathbf{Met} is enriched over itself: each hom-set $\mathbf{Met}_1(a, b)$ can be thought of as a metric space under the sup metric.

⁵We say that the two functors form an **adjunction**.

Chapter 5

FORMS OF COMPLETENESS

The numbering is currently all out of order since I copied this over from an old handout.

5.0 CAUCHY COMPLETENESS + ARCHIMEDEAN PROPERTY

As one might expect, the Cauchy construction of the reals makes it easy to show Cauchy completeness. The Archimedean property is then a consequence of well-ordering.

Theorem 5.1. *Every Cauchy sequence of real numbers converges to some real limit.*

Axiom 5.2 (Well-Ordering Principle). *A nonempty set of positive integers has a minimum.*

Corollary 5.3. *There is no largest positive integer, i.e. \mathbf{Z}^+ is unbounded.*

PROOF. Suppose there were some positive integer N_∞ that was greater than or equal to all other positive integers. Consider $N_\infty - 1$. If there were some positive integer M greater than $N_\infty - 1$, then $M + 1 > N_\infty - 1 + 1 = N_\infty$, contradiction, so $N_\infty - 1$ must also be greater than or equal to all other positive integers. But there was nothing particularly special about $N_\infty - 1$, we could apply the same logic to $N_\infty - 2$, or $N_\infty - 3$, etc. In particular, we have produced a nonempty set of positive integers with no least element, contradiction. ■

Theorem 5.4 (Archimedean Property). *Let $\alpha, \beta \in \mathbf{R}^+$. Then there is $N \in \mathbf{Z}^+$ such that*

$$N\alpha > \beta.$$

PROOF. Suppose no such N exists. Then for every positive integer N , we have $N\alpha \leq \beta$, i.e. β/α is an upper bound for the positive integers. But \mathbf{Z}^+ is unbounded, so N must exist. ■

5.1 SUPREMA AND INFIMA

This section covers the least upper bound property, which is the most common starting point for proving the results in this writeup. Many textbooks take the least upper bound property as an axiom; we will show it is equivalent to Cauchy completeness with the Archimedean property. Before we state the least upper bound property we must first define and characterize suprema and infima.

Definition 5.5. Let $S \subseteq \mathbf{R}$ be nonempty.

We say M is an *upper bound* of S (and that S is *bounded above*)

if $s \leq M$ for every $s \in S$.

We say m is a *lower bound* of S (and that S is *bounded below*)

if $m \leq s$ for every $s \in S$.

If S is both bounded above and bounded below, then we say S is *bounded*.

We say M is a *least upper bound* or *supremum* of S if

- M is an upper bound of S and
- if for any upper bound M' of S , we have $M \leq M'$.

We say m is a *greatest lower bound* or *infimum* of S if

- m is a lower bound of S and
- if for any lower bound m' of S we have $m' \leq m$.

Proposition 5.6. *Let $S \subseteq \mathbf{R}$ be nonempty.*

Then $M = \sup S$ if and only if M is an upper bound of S and for every $\varepsilon > 0$ there is some $s \in S$ such that $M < s + \varepsilon$.

Similarly, $m = \inf S$ if and only if m is a lower bound of S and for every $\varepsilon > 0$ there is some $s \in S$ such that $s - \varepsilon < m$.

PROOF. We'll prove the supremum version (the infimum version is nearly identical).

Suppose that for every upper bound M' of S we have $M \leq M'$. Let $\varepsilon > 0$, and consider the interval $[M - \varepsilon/2, M]$. If there are no elements of S within this interval, then $M - \varepsilon/2$ is an upper bound of S , but this cannot be, since $M - \varepsilon/2 < M$. So pick some $s \in [M - \varepsilon/2, M]$. Then $M < s + \varepsilon$.

Conversely, suppose for every $\varepsilon > 0$ there is some $s \in S$ such that $M < s + \varepsilon$. Let M' be an upper bound of S , and suppose $M > M'$. Then $M - M' > 0$, so there is some $s \in S$ such that $M < s + M - M'$, but this implies that $M' < s$ for some $s \in S$, which contradicts the assumption that M' was an upper bound of S . So we must have $M \leq M'$. ■

Now let S denote some nonempty set of real numbers.

Theorem 5.7 (Least Upper Bound Property). *If S is bounded above, then $\sup S$ exists.*

This technique of proof will be used to prove the Theorem 2.3 under various assumptions.

PROOF. (Kinda sketchy.) Take $s_0 \in S$ and M_0 an upper bound of S , and consider $x_0 = \frac{1}{2}(s_0 + M_0)$. If $x_0 \in S$, then set $s_1 = x_0, M_1 = M_0$. Continue on in this way, letting $x_1 = \frac{1}{2}(s_1 + M_1)$ and so on, and note that $y_i = s_i - M_i = 2^{-i}(s_0 - M_0)$ is a Cauchy sequence. By the archimedean property the sequence tends to 0, and since we are assuming that every Cauchy sequence converges to some real limit, $y_i \rightarrow 0$. That is, $s_i - M_i \rightarrow 0$.

Let $\alpha = \lim_i M_i = \lim_i s_i$. So if some $s \in S$ were such that $\alpha < s$, then $\lim_i M_i < s$, which contradicts the fact that the M_i are all upper bounds of S . So α is an upper bound of S . Now let α' be another upper bound of S , and suppose $\alpha' < \alpha$. Then

$\alpha' < \lim_i s_i$, so some element of s_i is greater than α' , contradicting the assumption that α' is an upper bound of S . So $\alpha \leq \alpha'$, i.e. $\alpha = \sup S$. ■

This is actually equivalent to the following:

Corollary 5.8 (Greatest Lower Bound Property). *If S is bounded below, then $\inf S$ exists.*

PROOF. Consider the set S' of lower bounds of S . It is nonempty and bounded above by some element of S , so S' has a least upper bound α . Since every upper bound of S' is greater than or equal to α , and every element of S is an upper bound of S' , it follows that every element of S is greater than α , i.e. α is a lower bound of S . Now let α' be another lower bound of S and suppose $\alpha < \alpha'$. Then since $\alpha' \in S'$, α is not an upper bound of S' , contradicting the assumption that α was the least upper bound of S' . So we must have $\alpha' \leq \alpha$, i.e. $\alpha = \inf S$. ■

Collecting the two results, we have:

Theorem 5.9. *Let $S \subset \mathbf{R}$ be nonempty and bounded. Then both $\inf S$ and $\sup S$ exist.*

5.2 DEMONSTRATING EQUIVALENCE

Theorem 2.3 is implied by Theorems 1.1 and 1.4 and implies Theorem 2.5. We now need to show that Theorem 2.5 implies Theorems 1.1 and 1.4.

Theorem 5.10. *Theorem 2.5 implies both Theorem 1.1 and Theorem 1.4.*

PROOF. Let $(x_n)_n$ be a Cauchy sequence of real numbers. Then $(x_n)_n$ is bounded, so $\sup_n x_n$ and $\inf_n x_n$ both exist. Extending this observation to $(x_{n+m})_n$ for some $m \in \mathbf{Z}^+$, $\sup_n x_{n+m} = \alpha_m$ and $\inf_n x_{n+m} = \beta_m$ all exist. Further, the sequences $(\alpha_m)_m$ and $(\beta_m)_m$ are nonempty bounded sets, so $\inf_m \alpha_m$ and $\sup_m \beta_m$ both exist. (To be transparent, we note that we are basically talking about \liminf and \limsup .) We claim that $\inf_m \alpha_m = \sup_m \beta_m$. Suppose they differed by ε_0 . Then for every $N \in \mathbf{Z}^+$ we are then able to find $m, n \geq N$ such that $|x_m - x_n| \geq \varepsilon_0$, contradicting our assumption that $(x_n)_n$ was Cauchy. So $\inf_m \alpha_m = \lim_m \alpha_m = \lim_m \beta_m = \sup_m \beta_m$, and all of these equal $\lim_m x_m$ by the squeeze theorem. This proves Theorem 1.1.

Note that $\frac{1}{n} \rightarrow 0$: $(\frac{1}{n})_n$ is a bounded below by 0 strictly decreasing sequence of real

numbers, and so converges to 0. Since $1/n$ gets arbitrarily small, n gets arbitrarily large, showing that \mathbf{Z}^+ is unbounded. This proves Theorem 1.4. ■

5.3 MONOTONE CONVERGENCE THEOREM

We will show that the following result is equivalent to the least upper bound property.

Theorem 5.11 (Monotone Convergence Theorem). *Let $(x_n)_n$ be a strictly decreasing bounded below sequence of real numbers (or, equivalently, a strictly increasing bounded above sequence of real numbers). Then $(x_n)_n$ converges to some real limit.*

PROOF. Let $(x_n)_n$ be a strictly increasing bounded above sequence, and let $S = \{x_n : n \in \mathbf{Z}^+\}$. Then S is a nonempty bounded above subset of real numbers. By Theorem 2.5, S has a least upper bound $\sup S$. We claim that $x_n \rightarrow \sup S$. Let $\varepsilon > 0$. Then there is some $N \in \mathbf{Z}^+$ such that for all $n \geq N$, we have $x_n + \varepsilon > \sup S$. But since $\sup S$ is an upper bound of S , we have

$$|\sup S - x_n| = \sup S - x_n < \varepsilon.$$

The case where $(x_n)_n$ is strictly decreasing and bounded below is similar. ■

Theorem 5.12. *Theorem 3.1 implies Theorem 2.5.*

PROOF. Let S be a nonempty bounded above subset of \mathbf{R} . Pick $s_0 \in S$, and M_0 some upper bound of S , and consider $x_0 = \frac{1}{2}(s_0 + M_0)$. If $x_0 \in S$ then set $s_1 = x_0, M_1 = M_0$. Otherwise set $s_1 = s_0, M_1 = x_0$. Continue choosing s_i and M_i in this way so that s_i is always in S and M_i is always an upper bound of S . By construction, $s_i - M_i \leq 0$ for all i , and further $s_i - M_i = 2^{-i}(s_0 - M_0)$, i.e. $s_i - M_i$ is strictly increasing. By Theorem 3.1 $s_i - M_i$ converges to some real limit, and it is clear that this limit must be 0.

From here we set $\alpha = \lim_i s_i = \lim_i M_i$ and continue as in the proof of Theorem 2.3. ■

5.4 BOLZANO-WEIERSTRASS THEOREM

Theorem 5.13 (Bolzano-Weierstrass). *Every bounded sequence has a convergent subsequence.*

Theorem 5.14. *Theorem 4.1 implies Theorem 3.1.*

5.5 INTERMEDIATE VALUE THEOREM

Finally, we show that the following result is equivalent to Theorem 4.1.

Theorem 5.15 (Intermediate Value Theorem). *Let $f : \mathbf{R} \rightarrow \mathbf{R}$ be a continuous function such that $f(a) < 0$ and $f(b) > 0$ where $a < b$. Then some $c \in [a, b]$ is a root of f .*

Theorem 5.16. *Theorem 5.1 implies Theorem 4.1.*

5.6 EXERCISES AND REMARKS

Chapter 6

FINITE DIMENSIONAL VECTOR SPACES

Here we cover basic linear algebra,

wherein the basic objects of study are *vector spaces*.

Definition 6.1. Let k be either \mathbf{R} or \mathbf{C} . A **vector space** over k is a set X with

- a neutral element 0 (called the *origin*)
- a function $+: X^2 \rightarrow X$ given by $+(x, y) = x + y$ (called *vector addition*)
- a function $\sigma: k \times X \rightarrow X$ given by $\sigma(\alpha, x) = \alpha x$ (called *scalar multiplication*)

for which the following hold:

- a1. $\forall x, y, z \in X$ we have $x + (y + z) = (x + y) + z$
- a2. $\forall x \in X$ we have $0 + x = x$
- a3. $\forall x \in X$ there is a unique $-x \in X$ such that $x + (-x) = 0$
- a4. $\forall x, y \in X$ we have $x + y = y + x$
- m1. $\forall x \in X$ we have $1x = x$
- m2. $\forall \alpha, \beta \in k$ and $x \in X$ we have $(\alpha\beta)x = \alpha(\beta x)$
- d. $\forall \alpha, \beta \in k$ and $x, y \in X$ we have $(\alpha + \beta)(x + y) = \alpha x + \alpha y + \beta x + \beta y$

That is, a vector space is an *additive group* with a compatible *scaling action*.

In this chapter we study vector spaces of finite dimension over a field k , which will always be either \mathbf{R} or \mathbf{C} .

6.0 SUBSPACES AND SPAN

Definition 6.2. Let X be a vector space. A subset $Y \subseteq X$ is a **subspace** of X if for any $(x_n)_{n=1}^N \subset Y$ we have that if $(\alpha_n)_{n=1}^N \subset k$ then $\sum_{n=1}^N \alpha_n x_n \in Y$.

That is, subspaces are stable under linear combinations.

Every subspace comes with an inclusion map ι .

6.1 LINEAR INDEPENDENCE AND BASES

Proposition 6.3 (Steinitz Exchange Lemma). *Let X be a vector space with*

$$Y = (y_m)_{m=1}^M \subseteq X \quad \text{and} \quad Z = (z_n)_{n=1}^N \subseteq X$$

such that Y is linearly independent and Z spans X .

Then $M \leq N$, and there is some $W \subset Z$ with $|W| = N - M$ such that $Y \cup W$ spans X .

PROOF. By induction. ■

6.2 SUMS AND QUOTIENTS

Definition 6.4. Sum, direct sum of subspaces

Definition 6.5. quotient wrt a subspace

6.3 LINEAR MAPS

Definition 6.6. A function

$$T : X \rightarrow Y$$

is **linear** if

$$T\left(\sum_{n=1}^N \alpha_n x_n\right) = \sum_{n=1}^N \alpha_n T(x_n)$$

where $(\alpha_n)_{n=1}^N \subset k$ and $(x_n)_{n=1}^N \subset X$.

Proposition 6.7. *The set of linear maps from X to Y forms a vector space, denoted*

$$\mathcal{L}(X, Y).$$

Proposition 6.8 (Subkernel property). *If a linear map $T : X \rightarrow Y$ sends a subspace Z of X to zero, then there is a unique surjective linear map $\tilde{T} : X/Z \rightarrow Y$.*

Theorem 6.9 (Canonical decomposition). *Every linear map decomposes as an injection followed by a bijection followed by a surjection.*

Corollary 6.10 (Rank-nullity theorem).

6.4 INJECTIVITY AND SURJECTIVITY IN FINITE DIMENSION

Let X be a vector space with $0 < N = \dim X < \infty$,¹ and let $T : X \rightarrow X$.

Theorem 6.11. *T is injective if and only if T is surjective.*

PROOF. Suppose T is injective, i.e. suppose $\ker T = 0$. Let $x \in X$.

Consider the vectors $(T^n x)_{n=0}^N$. Since $\dim X = N$, this is a linearly dependent set,

¹If $X = \{0\}$, the only map from X to X is the zero map, which sends 0 to 0 and is trivially bijective.

i.e. there exists a nonzero $(\alpha_n)_{n=0}^N$ such that $\sum_{n=0}^N \alpha_n T^n x = 0$.

In the case $\alpha_0 \neq 0$, we may divide by α_0 and use linearity of T to obtain:

$$x = T \left(-\frac{1}{\alpha_0} \sum_{n=1}^N \alpha_n T^{n-1} x \right).$$

In the case $\alpha_0 = 0$, we have $T \left(\sum_{n=1}^N \alpha_n T^{n-1} x \right) = \sum_{n=1}^N \alpha_n T^n x = 0$, i.e.

$$\sum_{n=1}^N \alpha_n T^{n-1} x \in \ker T.$$

But since T is injective, this means $\sum_{n=1}^N \alpha_n T^{n-1} x = 0$, and so we're back where we started: we eventually encounter a nonzero α_n , which we may divide by, and then use linearity of T as before.

This proves T is surjective.

Conversely, suppose T is surjective, i.e. suppose $T(X) = X$. Let $x \in \ker T$.

Then $\text{Span}(x) \subset \ker T$, so there exists a unique surjective linear map

$$\widetilde{T}: X/\text{Span}(x) \rightarrow X,$$

which implies $\dim(X/\text{Span}(x)) \geq N$. But we also have

$$\dim(X/\text{Span}(x)) = N - \dim(\text{Span}(x)) \leq N,$$

so $X/\text{Span}(x)$ has dimension N . This implies $\text{Span}(x) = 0$, hence $x = 0$.

This proves T is injective. ■

6.5 DUALS AND MULTILINEARITY

Definition 6.12. Let $\mathcal{L}(X_1, \dots, X_N; Y)$ denote the space of **multilinear maps** from $\prod_{n=1}^N X_n$ to Y .

Define $\bigotimes_{n=1}^N X_n = \mathcal{L}(X'_1, \dots, X'_N; k)$.

6.6 EXERCISES AND REMARKS

1. Classical logic gates: the field \mathbf{F}_2 .
2. CNOT gates
3. Constructing Bell states.

Vector spaces and linear maps form a category, \mathbf{Vect}_k .

Also of note is the subcategory of finite dimensional vector spaces, $\mathbf{FinVect}_k$.

We'll let $\Xi(X)$ denote the set of subspaces of X , ordered by inclusion. We have that Ξ is actually a complete lattice: intersections are meets, sums are joins, the 0 subspace is the bottom element, and X is the top element.

A corollary of the first isomorphism theorem is that

$$\Xi^{\text{op}}(X)$$

is actually the lattice of quotient spaces of X .

Chapter 7

NORMS AND INNER PRODUCTS

A vector is commonly known as “a quantity with both magnitude and direction.” Norms are a way to talk about lengths, inner products are a way to talk about angles.

Definition 7.1. Let X be a vector space over a field k .

A **norm** on X is a function $\|\cdot\| : X \rightarrow \mathbf{R}$ satisfying¹

1. Positivity: $\|x\| > 0$ for all nonzero $x \in X$
2. Absolute homogeneity: $\|\alpha x\| = |\alpha| \|x\|$ for all $x \in X$, $\alpha \in k$
3. Subadditivity: $\left\| \sum_{n=1}^N x_n \right\| \leq \sum_{n=1}^N \|x_n\|$ for all $(x_n)_{n=1}^N \subset X$

We call $(X, \|\cdot\|)$ a **normed space**. If X is complete, we call X a **Banach space**.

Proposition 7.2. *In a normed space $(X, \|\cdot\|)$, the norm $\|\cdot\|$ is 1-Lipschitz.*

PROOF. As a consequence of subadditivity, we have the reverse triangle inequality:

$$\left| \|x\| - \|y\| \right| \leq \|x - y\| \quad \forall x, y \in X.$$

This implies the result. ■

¹We note that $\|0\| = \|0x\| = |0| \|x\| = 0 \|x\| = 0$, so the claim

$$(x = 0) = (\|x\| = 0)$$

(a strengthening of positivity) holds. Also, $\|x\| \geq 0$ for all $x \in X$.

Definition 7.3. Let X be a vector space over a field k .

An **inner product** on X is a function $\langle \cdot, \cdot \rangle : X^2 \rightarrow k$ satisfying:

1. $\langle x, x \rangle > 0$ for all nonzero $x \in X$,
2. $\langle x, y \rangle = \overline{\langle y, x \rangle}$,
3. $\langle \sum_{n=1}^N \alpha_n x_n, y \rangle = \sum_{n=1}^N \alpha_n \langle x_n, y \rangle$.

7.0 THE CAUCHY-SCHWARZ INEQUALITY

Theorem 7.4 (Cauchy-Schwarz). For X an inner product space, $x, y \in X$:

$$|\langle x, y \rangle| \leq \|x\| \|y\|$$

with equality when x and y are linearly dependent.

PROOF. (T. Brimnathwala, 2021)

Define

$$u = \frac{x}{\|x\|}, \quad v = \frac{y}{\|y\|}, \quad \gamma = \frac{\langle u, v \rangle}{|\langle u, v \rangle|}$$

so that if any of the denominators vanish then the result immediately follows.

Now let

$$p = \frac{u + \gamma v}{2}, \quad q = \frac{u - \gamma v}{2}.$$

One may check that $\langle p, q \rangle = 0$ and that $\|p\|^2 + \|q\|^2 = 1$ (Exercise 1). These imply

$$(7.1) \quad |\langle u, v \rangle| = |1 - 2\|q\|^2| \leq 1$$

with equality holding when either $\|q\|^2 = 0$ or $\|q\|^2 = 1$,

which is exactly when $u = \pm v$, or when $x = \alpha y$ for some $\alpha \in k$.

Multiply both sides of (7.1) by $\|x\| \|y\|$ to obtain the result. ■

7.1 COMPACTNESS OF THE UNIT SPHERE

A normed space is finite dimensional if and only if the unit sphere is compact.

7.2 CONTINUOUS LINEAR MAPS

Recall that, for vector spaces X and Y ,

$\mathcal{L}(X, Y)$ denotes the vector space of linear maps from X to Y .

Now if X and Y are normed spaces, we denote by $\mathcal{B}(X, Y)$

the normed space of continuous linear maps from X to Y .

Theorem 7.5. *Let $T \in \mathcal{L}(X, Y)$. Then*

$$T \text{ is continuous} \quad = \quad T \text{ is continuous at } 0 \quad = \quad T \text{ is bounded.}$$

7.3 NEAREST POINT PROPERTY

Definition 7.6. Let X be a vector space.

A **convex combination** is a linear combination $\sum_{n=1}^N \alpha_n x_n$

where each $\alpha_n \geq 0$ and $\sum_{n=1}^N \alpha_n = 1$.

A subset $S \subseteq X$ is **convex** if it is stable under convex combinations.

Theorem 7.7 (Nearest point property). *Let X be a Hilbert space,*

and let K be a nonempty closed convex subset of X .

Then K contains an element of smallest norm.

Moreover, given any $x \in X$, there is a unique $k_0 \in K$ such that

$$\|x - k_0\| = \inf\{\|x - k\| : k \in K\}.$$

PROOF. (Riesz) Uses the parallelogram law. ■

7.4 THE PROJECTION THEOREM

Theorem 7.8 (Projection theorem). *Let $(X, \langle \cdot, \cdot \rangle)$ be an inner product space, $Z \subseteq X$ a nonempty convex complete subset.*

1. *For any $x \in X$ there is a unique $P(x) \in Z$ such that*

$$\|x - P(x)\| = \inf_{z \in Z} \|x - z\|.$$

2. *The unique element $P(x)$ satisfies*

$$\operatorname{Re} \langle P(x) - x, z - P(x) \rangle \geq 0 \quad \forall z \in Z.$$

Conversely, if $y \in Z$ satisfies

$$\operatorname{Re} \langle y - x, z - y \rangle \geq 0 \quad \forall z \in Z,$$

then $y = P(x)$.

3. *P is 1-Lipschitz.*

4. *Suppose Z is a complete subspace of X . Then $P(x)$ satisfies*

$$\langle P(x) - x, z \rangle = 0 \quad \forall z \in Z.$$

Conversely, if $y \in Z$ satisfies

$$\langle y - x, z \rangle = 0 \quad \forall z \in Z,$$

then $y = P(x)$.

5. *The mapping $P : X \rightarrow Z$ is linear if and only if Z is a subspace of X . If $Z \neq \{0\}$ then $\|P\| = 1$.*

7.5 ORTHOGONALITY AND DIRECT SUMS

Proposition 7.9. *For X a Hilbert space and Y a closed subspace of X ,*

$$X = Y \oplus Y^\perp.$$

7.6 RIESZ REPRESENTATION THEOREM

Theorem 7.10 (Riesz representation theorem). *Let X be a Hilbert space. Given a continuous linear function $\ell \in X'$, there exists one and only one vector $y_\ell \in X$ such that*

$$\ell(x) = \langle x, y_\ell \rangle \quad \forall x \in X.$$

7.7 HAHN-BANACH THEOREM

Theorem 7.11 (Hahn-Banach). *Let X be a Hilbert space, Y a subspace of X , $\ell \in Y'$. There is a unique $L \in X'$ such that $L(y) = \ell(y)$ for all $y \in Y$ and $\|L\|_{X'} = \|\ell\|_{Y'}$.*

7.8 EXERCISES AND REMARKS

1. In the proof of Cauchy-Schwarz, check that $\langle p, q \rangle = 0$ and $\|p\|^2 + \|q\|^2 = 1$.
2. *Bra-ket notation.* Instead of the mathematical

$$\langle x, y \rangle$$

where the conjugate-linearity is agreed to go in the *second* argument, physicists notate the inner product as

$$\langle x | y \rangle$$

where the conjugate-linearity is now agreed to go in the *first* argument.

3. *The Heisenberg Uncertainty Principle.* Let Ω and Λ be Hermitian with commutator $[\Omega, \Lambda] = i\hbar$.

$$(\Delta\Omega)(\Delta\Lambda) \geq \frac{\hbar}{2}.$$

PROOF.

$$\begin{aligned}
 (\Delta\Omega)^2(\Delta\Lambda)^2 &= \langle\psi | (\Omega - \langle\Omega\rangle)^2 | \psi\rangle \langle\psi | (\Lambda - \langle\Lambda\rangle)^2 | \psi\rangle \\
 &= \langle\psi | \hat{\Omega}^2 | \psi\rangle \langle\psi | \hat{\Lambda}^2 | \psi\rangle \\
 &= \langle\psi | \hat{\Omega}^\dagger \hat{\Omega} | \psi\rangle \langle\psi | \hat{\Lambda}^\dagger \hat{\Lambda} | \psi\rangle \\
 &= \langle\hat{\Omega}\psi | \hat{\Omega}\psi\rangle \langle\hat{\Lambda}\psi | \hat{\Lambda}\psi\rangle \\
 &= \|\Omega\psi\|^2 \|\Lambda\psi\|^2 \\
 &\geq |\langle\hat{\Omega}\psi | \hat{\Lambda}\psi\rangle|^2 \\
 &= |\langle\psi | \hat{\Omega}\hat{\Lambda} | \psi\rangle|^2 \\
 &= |\langle\psi | \frac{1}{2}[\Omega, \Lambda]_+ + \frac{1}{2}[\Omega, \Lambda] | \psi\rangle|^2 \\
 &= |\frac{1}{2}\langle\psi | [\Omega, \Lambda]_+ | \psi\rangle + \frac{1}{2}\langle\psi | [\Omega, \Lambda] | \psi\rangle|^2
 \end{aligned}$$

■

In the category Norm of normed spaces, the morphisms are the linear 1-Lipschitz maps, which means the isomorphisms are the linear isometries.

There are two inner product categories, which I'll call Orth and Unit. The objects in the category Orth are the real inner product spaces, whereas the objects in the category Unit are complex inner product spaces. The morphisms in both categories are the conformal linear isometries, which means the isos for Orth are the symmetric operators and the isos for Unit are the unitary operators.

Summarizing, we have the following diagram.

$$\begin{array}{ccccc}
 \text{CompMet} & \longrightarrow & \text{Banach} & \longrightarrow & \text{Hilbert} \\
 \uparrow & & \uparrow & & \uparrow \\
 \text{Top} & \longrightarrow & \text{Met} & \longrightarrow & \text{Norm} & \longrightarrow & \text{Orth/Unit}
 \end{array}$$

It does **not** commute, e.g. Met is not “the pullback of Norm and CompMet.”

Chapter 8

DIFFERENTIATION IN BANACH SPACE

8.0 LANDAU NOTATION

Let X be a normed space, and let U_X be an open neighborhood of 0.

If $\varphi : U_X \rightarrow Y$, write:

$$\varphi(u) = \varepsilon(u) \quad \text{if } \lim_{x \rightarrow 0} \|\varphi(x)\| = 0,$$

$$\varphi(u) = \mathcal{O}(u) \quad \text{if } \exists C < \infty \text{ and } r > 0 \text{ such that } \|\varphi(x)\| \leq C\|x\|, \forall x \in B_r(0),$$

$$\varphi(u) = o(u) \quad \text{if } \varphi(u) = \varepsilon(u)\mathcal{O}(u), \text{ i.e. if } \lim_{x \rightarrow 0} \frac{\|\varphi(x)\|}{\|x\|} = 0.$$

8.1 THE FRECHET AND GATEAUX DERIVATIVES

Definition 8.1. Let X and Y be normed spaces,

$U_X \subseteq X$ open, $\varphi : U_X \rightarrow Y$, and $u \in U$.

If there is $F \in \mathcal{B}(X, Y)$ satisfying

$$\varphi(u+x) - \varphi(u) - Fx = o(x)$$

then φ is said to be **(Frechet) differentiable** at u , where we write $F = \varphi'_u$.

There is an important distinction to make:

the “Frechet derivative at a point” is $\varphi'_u : X \rightarrow Y$, whereas

the “Frechet differential” is the map $\varphi' : U_X \rightarrow \mathcal{B}(X, Y)$, whereas

the “Frechet tangent map” is a map $D\varphi : X^2 \rightarrow Y^2$ given by

$$(u, x) \mapsto (\varphi(u), \varphi'_u x).$$

So even if φ has continuous derivative at each point, it may not follow that φ is continuously differentiable. Being continuously differentiable means that φ' is continuous as a function of u as well.

Definition 8.2. Let X and Y be normed spaces,

$U_X \subseteq X$ open, $\varphi : U_X \rightarrow Y$, and $u \in U$.

If there is a $G \in \mathcal{L}(X, Y)$ satisfying

$$\varphi(u + \alpha x) - \varphi(u) - \alpha Gx = o(\alpha)$$

for every $x \in X$, then φ is said to be **(Gateaux) differentiable** at u .

If φ is Frechet differentiable at u , then φ is Gateaux differentiable at u , and the two derivatives coincide. So we use the same notation for both.

Caution: Gateaux derivatives need not be bounded.

Note that any normed space X has functions that are Gateaux differentiable at some point without being Frechet differentiable at that point, e.g. $\varphi(x) = \|x\|^2$ around 0.

We can say more in a Hilbert space, where Riesz representation allows us to say

$$\varphi'_u v = \langle \nabla \varphi(u), v \rangle$$

8.2 PROPERTIES OF THE DERIVATIVE

Differentiation is linear, product rule, differentiability implies continuity.

Proposition 8.3. *Let X and Y be Banach spaces with $U_X \subseteq X$ open, and*

$$\varphi : U_X \rightarrow Y$$

a Frechet differentiable function. Then φ is locally Lipschitz, i.e.

$$\varphi(x) - \varphi(u) = \mathcal{O}(x - u)$$

i.e. at any point $u \in U_X$.

PROOF. Let $u \in U_X$. Then by definition of the Frechet derivative,¹

$$\varphi(x) - \varphi(u) = \varphi'_u(x - u) + o(x - u) = \mathcal{O}(x - u),$$

for any $x \in U_X$, as desired. ■

8.3 THE CHAIN RULE

Let X , Y , and Z be normed spaces with $U_X \subseteq X$ open and $U_Y \subseteq Y$ open, and let $\phi : U_X \rightarrow Y$ and $\psi : U_Y \rightarrow Z$ be differentiable.

Then there exists $\psi \circ \phi : U_X \rightarrow Z$ whose derivative is given by

$$(\psi \circ \phi)'_u = \psi'_{\phi(u)} \circ \phi'_u$$

8.4 HIGHER ORDER DERIVATIVES AND TAYLOR'S THEOREM

We have

$$\phi(u + v) = \sum_{k=0}^n \frac{1}{k!} \phi_u^{(k)}(v, \dots, v) + R_n(v)$$

where $R_n(v) = o(\|v\|^n)$.

¹Recall that the Frechet derivative is defined to be bounded.

8.5 THE INVERSE AND IMPLICIT FUNCTION THEOREMS

Theorem 8.4 (Inverse function theorem). *Let X and Y be Banach spaces and*

$$\varphi : U_X \rightarrow Y$$

a C^1 function with $U_X \subseteq X$ open.

Further, assume φ'_0 is a bounded linear isomorphism of X onto Y .

Then there exists an open neighborhood U_Y of $\varphi(0)$ in Y and a C^1 map

$$\psi : U_Y \rightarrow X$$

such that

$$\varphi(\psi(y)) = y$$

for all $y \in U_Y$.

Theorem 8.5 (Implicit function theorem). *Let X, Y, Z be Banach spaces with*

$$f : X \times Y \rightarrow Z$$

a C^1 function. Suppose $(x_0, y_0) \in X \times Y$ with $f(x_0, y_0) = 0$.

If $\phi : Y \rightarrow Z$ given by $y \mapsto f'_{(x_0, y_0)}(0, y)$ is a Banach space isomorphism,

then there exist neighborhoods U_X of x_0 and U_Y of y_0

and a differentiable function $g : U_X \rightarrow U_Y$ such that

$$f(x, g(x)) = 0 \quad \text{and} \quad f(x, y) = 0 \quad \text{iff} \quad y = g(x)$$

for all $(x, y) \in U_X \times U_Y$.

8.6 EXERCISES AND REMARKS

The chain rule as functoriality of the derivative.

The tangent map D given by $\varphi \mapsto D\varphi$ sends each Banach space to its Cartesian square.

For the second derivatives, we have:

$$\varphi'' : \mathcal{U} \rightarrow \mathcal{B}(\mathcal{V}, \mathcal{B}(\mathcal{V}, \mathcal{W})) \quad \text{given by} \quad \varphi''(\mathbf{u})(\mathbf{v}_1)(\mathbf{v}_2) = \varphi''_{\mathbf{u}}(\mathbf{v}_1, \mathbf{v}_2)$$

and

$$D^2\varphi((\mathbf{u}, \mathbf{v}), (\mathbf{w}_1, \mathbf{w}_2)) = ((\varphi(\mathbf{u}), \varphi'_{\mathbf{u}}(\mathbf{v})), (\varphi''_{\mathbf{u}}(\mathbf{w}_1, \mathbf{v}) + \varphi'_{\mathbf{u}}(\mathbf{w}_2)))$$

Chapter 9

MEASURE IN EUCLIDEAN SPACE

9.0 BOREL SETS

Definition 9.1. Let X be a set. A **σ -algebra** on X is a subset

$$\Sigma \subseteq \mathcal{P}(X)$$

that is stable under complement and countable union.¹

Proposition 9.2. Let X be a set. If $(\Sigma_\lambda)_{\lambda \in \Lambda}$ is a collection of σ -algebras on X , then

$$\bigcap_{\lambda \in \Lambda} \Sigma_\lambda$$

also forms a σ -algebra on X .

For any set, there is a smallest σ -algebra generated by that set:

¹Some observations:

Since \emptyset is countable, $\bigcup \emptyset = \emptyset \in \Sigma$, i.e. the empty union (which forms the empty set) is in Σ .

Since Σ is complement stable, $X \setminus \emptyset = X \in \Sigma$ as well.

By de Morgan's laws, Σ must also be stable under countable intersection.

This is a complete lattice where X is the top element and \emptyset is the bottom element.

the intersection of all of the σ -algebras containing that set.

The **Borel sets** are simply elements of the Borel σ -algebra, which is the algebra generated by the open sets.²

²Note that the topology is part of the Borel σ -algebra.

9.1 LEBESGUE OUTER MEASURE

Definition 9.3. Let X be a set and Σ a σ -algebra over X . A set function $\mu : \Sigma \rightarrow [0, \infty]$ is called a **measure** if the following hold:

1. $\mu(\emptyset) = 0$
2. For $(E_n)_{n \geq 1} \subset \Sigma$ pairwise disjoint,

$$\mu\left(\bigcup_{n \geq 1} E_n\right) = \sum_{n \geq 1} \mu(E_n).$$

A Borel measure (in general) is just a measure defined on the Borel sets of X . A Radon measure is a special kind of Borel measure; these are required to be locally finite and inner regular. The Dirac and Lebesgue measures are both examples of Radon measures.

To consider a non-Borel measure, we can take an uncountable set X with the discrete topology, and let $\mu(E) = 1$ if $E \neq \emptyset$ and 0 otherwise. Borel measures must be countably additive: but if μ were countably additive, then taking a sequence of singleton sets whose union is some larger set, the measure of the singletons would all have to be zero, even though we specified that nonempty sets have measure 1.

9.2 SETS OF MEASURE ZERO

Here we explain “almost everywhere.”

A Lipschitz function is differentiable almost everywhere.

9.3 LEBESGUE MEASURE ON $[0, 1]$

First let $\ell(I)$ denote the length of any interval I . define

$$\lambda^*(E) = \inf \left\{ \sum_j \ell(I_j) : E \subseteq \bigcup_j I_j \right\}$$

to be the **Lebesgue outer measure** of E .

Theorem 9.4. *Here are some properties of λ^* .*

- $\lambda^*(E) \in [0, 1]$ for all $E \subseteq [0, 1]$
- $(E \subseteq F) \Rightarrow (\lambda^*(E) \leq \lambda^*(F))$ (λ^* is monotone)
- $\lambda^*(\emptyset) = 0$
- $\forall x \in [0, 1]$ we have $\lambda^*({x}) = 0$.

9.4 PRODUCT MEASURES AND FUBINI'S THEOREM

Let (X, Σ_X) and (Y, Σ_Y) be measurable spaces.

Define $\Sigma_{X \times Y}$ to be the σ -algebra generated by all sets of the form

$$A \times B$$

where $A \in \Sigma_X$, $B \in \Sigma_Y$.

Then if there exist measures μ_X on X and μ_Y on Y such that

$$\mu_{X \times Y}(A \times B) = \mu_X(A)\mu_Y(B),$$

we call $\mu_{X \times Y}$ a **product measure** and

$$(X \times Y, \Sigma_{X \times Y}, \mu_{X \times Y})$$

a **product space** of (X, Σ_X, μ_X) and (Y, Σ_Y, μ_Y) .

The product measure construction allows us to go from $[0, 1]$ to $[0, 1]^n$.

9.5 MEASURE OF UNBOUNDED SETS

We now go from measures defined on the cell $[0, 1]^n$ to measures defined on all of Euclidean space \mathbf{R}^n .

9.6 EXERCISES AND REMARKS

Chapter 10

INTEGRATION IN HILBERT SPACE

10.0 THE LEBESGUE INTEGRAL IN EUCLIDEAN SPACE

10.1 THE ALTERNATING ALGEBRA

10.2 THE EXTERIOR DERIVATIVE

10.3 PULLBACK OF A DIFFERENTIAL FORM

10.4 CLOSED AND EXACT FORMS

10.5 STOKES' THEOREM

$$\int_{\partial\Omega} \omega = \int_{\Omega} d\omega.$$

10.6 THE DE RHAM COMPLEX

10.7 SIGNED VS. UNSIGNED DEFINITE INTEGRALS

10.8 THE BOCHNER INTEGRAL IN HILBERT SPACE

The Bochner integral is a limit of Lebesgue integrals. This integral satisfies a version of the Fundamental Theorem of Calculus on Banach spaces with the Radon-Nikodym Property – these include all reflexive Banach spaces, and in particular all Hilbert spaces. Thus we restrict our attention to integration on ℓ^2 .

Let (X, Σ, μ) be a measure space, Y a Banach space.

Define a **simple function** to be any finite sum of the form

$$s(x) = \sum_{n=0}^N \chi_{E_n}(x) y_n$$

where the E_n are disjoint members of the σ -algebra Σ , the y_n are distinct elements of Y , and χ_E is the characteristic function of E . If $\mu(E_n)$ finite whenever y_n nonzero, then s is **integrable**, and the integral is defined by

$$\int_X \left[\sum_{n=0}^N \chi_{E_n}(x) y_n \right] d\mu = \sum_{n=0}^N \mu(E_n) y_n$$

as it is for the Lebesgue integral.

A measurable function $f : X \rightarrow Y$ is **Bochner integrable** if there is a sequence of integrable simple functions $(s_n)_{n \geq 1}$ such that

$$\lim_{n \rightarrow \infty} \int_X \|f - s_n\|_Y d\mu = 0,$$

where the integral on the left is Lebesgue. We then define the **Bochner integral** via

$$\int_X f d\mu = \lim_{n \rightarrow \infty} \int_X s_n d\mu.$$

The sequence $\left(\int_X s_n d\mu \right)_{n \geq 1}$ is Cauchy, so the limit exists;

further, it is independent of the approximating sequence.

10.9 EXERCISES AND REMARKS

Chapter 11

EIGENVALUES AND EIGENVECTORS

Herein we cover the spectral theory of compact self-adjoint operators.

Throughout, Ω , Λ , Θ , etc. denote compact operators.

11.0 SPECTRUM OF AN OPERATOR

Let X be a Banach space, $B(X)$ the algebra of bounded operators on X .

Define the spectrum of $\Omega \in B(X)$ as

$$\sigma(\Omega) = \{\omega \in \mathbf{C} : \Omega - \omega \text{ has no inverse in } B(X)\}.$$

Then $\omega \in \sigma(\Omega)$ in three cases:

1. $\Omega - \omega$ is not injective.

Then $\omega \in \sigma_p(\Omega)$, the **point spectrum** of Ω .

2. $\Omega - \omega$ is injective but does not have dense range.

Then $\omega \in \sigma_c(\Omega)$, the **continuous spectrum** of Ω .

3. $\Omega - \omega$ is injective and has dense range.

Then $\omega \in \sigma_r(\Omega)$, the **residual spectrum** of Ω .

Collecting everything,

$$\sigma(\Omega) = \sigma_p(\Omega) \sqcup \sigma_c(\Omega) \sqcup \sigma_r(\Omega).$$

11.1 PROJECTION-VALUED MEASURES

Let (X, Σ) be a measurable space, Y a Hilbert space.

A function $\mu : \Sigma \rightarrow B(Y)$ is a **projection valued measure** when the following hold:

1. For each $E \in \Sigma$, $\mu(E)$ is an orthogonal projection.
2. We have $\mu(\emptyset) = 0$ and $\mu(X) = \text{id}$.
3. If $(E_n)_{n \geq 0} \subseteq \Sigma$ are pairwise disjoint, then

$$\mu\left(\bigcup_{n \geq 0} E_n\right)v = \sum_{n \geq 0} \mu(E_n)v$$

where the convergence of the sum is in the norm topology.

4. For $E_1, E_2 \in \Sigma$, we have $\mu(E_1 \cap E_2) = \mu(E_1)\mu(E_2)$.

11.2 SPECTRA OF COMPACT SELF-ADJOINT OPERATORS

Let X be a Hilbert space, $\Omega : X \rightarrow X$ a compact operator.

Then there exists a unique atomic projection-valued measure μ^Ω on the Borel sets of $\sigma(\Omega)$ such that

$$\Omega = \int_{\sigma(\Omega)} \omega \, d\mu^\Omega(\omega).$$

Said another way, there is an orthonormal basis $(e_\omega)_\omega$ for X consisting of eigenvectors of Ω , such that

$$\Omega = \sum_{\omega \in \sigma(\Omega)} \omega \langle \cdot, e_\omega \rangle e_\omega.$$

Further when Ω is self-adjoint, $\sigma(\Omega) \subset \mathbf{R}$.

11.3 ALGEBRAIC AND GEOMETRIC MULTIPLICITY

11.4 SIMULTANEOUS DIAGONALIZATION

Two nondegenerate commuting operators may be diagonal with respect to a single eigenbasis.

11.5 EXERCISES AND REMARKS

Chapter 12

TEMPERED DISTRIBUTIONS

Fix a positive integer N and let $L^p := L^p(\mathbf{R}^N, \mathbf{C})$ for $p \in [1, \infty]$.

Throughout, dx denotes Lebesgue measure rescaled by $(2\pi)^{-N/2}$.

12.0 THE FOURIER TRANSFORM ON L^1

Definition 12.1. There exist functions

$$\mathcal{F} : L^1 \rightarrow L^\infty \quad \text{via} \quad f(x) \mapsto (\mathcal{F}f)(\xi) = \int_{\mathbf{R}^N} f(x) \exp(-i\langle x, \xi \rangle) dx$$

called the **Fourier transform**, and

$$\mathcal{F}^{-1} : L^1 \rightarrow L^\infty \quad \text{via} \quad g(\xi) \mapsto (\mathcal{F}^{-1}g)(x) = \int_{\mathbf{R}^N} g(\xi) \exp(i\langle x, \xi \rangle) d\xi$$

called the **Inverse Fourier Transform**.

12.1 THE SCHWARTZ SPACE

The Fourier transform has two opposing key takeaways:

the smoother f is, the faster $\mathcal{F}f$ decays; the faster f decays, the smoother $\mathcal{F}f$ is.

So, we move to a environment where we may assume smoothness and rapid decay.

Definition 12.2. The **Schwartz space** \mathcal{S} consists of all $\varphi \in C^\infty$ such that

$$\varphi_{\mathbf{u}}^{(n)}(v_1, \dots, v_n) = \mathcal{O}(\|\mathbf{u}\|^{-M}) \quad \text{as } \|\mathbf{u}\| \rightarrow \infty$$

for all $n \geq 0$, $(v_k)_{k=1}^n \subset \mathbf{R}^N$, and $M > 0$,

where $\varphi_{\mathbf{u}}^{(n)}$ is the n th Gateaux derivative at \mathbf{u} .

All smooth functions with compact support are in \mathcal{S} .

Let's restrict the domain of \mathcal{F} to the space \mathcal{S} .

For $\varphi \in \mathcal{S}$, we have the following inversion formula:

$$\mathcal{F}^{-1} \mathcal{F} \varphi = \varphi$$

12.2 THE FOURIER TRANSFORM ON L^2

It's an isometry!

12.3 THE DUAL OF THE SCHWARTZ SPACE

We call \mathcal{S}' the space of **tempered distributions**.

12.4 THE FOURIER TRANSFORM ON \mathcal{S}'

Here is how to extend the Fourier transform to the entire dual space \mathcal{S}' :

$$\langle \mathcal{F}f, \varphi \rangle = \langle f, \mathcal{F}\varphi \rangle$$

for all $f \in \mathcal{S}'$ and $\varphi \in \mathcal{S}$.

12.5 HERMITE FUNCTIONS AS EIGENFUNCTIONS

12.6 GELFAND TRIPLES

Fun fact: Quantum Mechanics does not take place in Hilbert space.

Rather, it takes place on a *rigged/enriched Hilbert space*,

also known as a **Gelfand triple**. The classic one is

$$\mathcal{S} \subset L^2 \subset \mathcal{S}'$$

These are continuous dense inclusions. There are tempered distributions that live in \mathcal{S}' but not L^2 , such as the Dirac delta distribution δ .

In fact, we have

$$\mathcal{F}1 = \delta$$

and this is equivalent to Fourier inversion for Schwartz functions at 0.

12.7 EXERCISES AND REMARKS

\mathcal{S} is an example of a non-normable metric space.