Mathematics

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Part I.

Algebra

1.1. Groups, permutations, subgroups

Definition 1.1.1. A binary operation, also referred to as a law of composition on a set S is a mapping from $S \times S$ to S. We say that a binary operation $:: S \times S \to S$ is

- associative if $a \cdot (b \cdot c) = (a \cdot b) \cdot c$ for all $a, b, c \in S$,
- commutative if $a \cdot b = b \cdot a$ for all $a, b \in S$.

Remark 1.1.1. The \cdot will usually be implicit. That is, ab will denote $a \cdot b$ where \cdot is a binary operation.

The following are all familiar examples of laws of composition.

Example 1.1.1.

- 1. $+: \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ defines the mapping $(x, y) \mapsto x + y$.
- 2. $: \mathbb{R} \times \mathbb{R} \to \mathbb{R}$ defines the mapping $(x, y) \mapsto xy$.
- 3. $+: \mathbb{Z} \times \mathbb{Z} \to \mathbb{Z}$ defines the mapping $(a, b) \mapsto a + b$.
- 4. $M_{2\times 2}(\mathbb{R}) \times M_{2\times 2}(\mathbb{R}) \to M_{2\times 2}(\mathbb{R})$ has a mapping $(A, B) \mapsto AB$ (matrix multiplication).

All of the above examples were both associative and commutative, except for the last one, which was only associative (matrix multiplication does not commute in general).

Example 1.1.2. Let T be a set, and let M denote the set of functions from T to T. Take two elements f and g from M. Then there exists a law of composition $f \circ g$, known as function composition, defined as $(f \circ g)(t) := f(g(t))$ for all $t \in T$. This law is associative, since $(f \circ (g \circ h))(t) = f(g(h(t))) = ((f \circ g) \circ h)(t)$.

Suppose we want to find the *product* of n elements $a_1 \cdots a_n$. If the law of composition is not associative, then there are many ways to write such a

product, since the law of composition is only defined for two elements. For example, we could write the product as any of

$$(a_1(a_2a_3))a_4\cdots$$

 $(a_1a_2(a_3a_4))\cdots$,

which could all have distinct results. However, if the law is associative, then all ways will yield the same unique product.

Proposition 1.1.1. Let there be given an associative law of composition on a set S. Then, there exists a unique way to write the product of n elements, which will temporarily be denoted as

$$[a_1\cdots a_n].$$

We define $[a_1 \cdots a_n]$ inductively with the following properties:

- 1. The product of a single element is itself: $[a_1] = a_1$.
- 2. The product of two elements is given by the law of composition: $[a_1a_2] = a_1a_2$.
- 3. For all integers $1 \le i \le n-1$, we have $[a_1 \cdots a_n] = [a_1 \cdots a_i][a_{i+1} \cdots a_n]$.

Proof. We will proceed via strong induction on n. The base case n=1 and n=2 are trivial. Now suppose that for all $k \leq n-1$, we have already defined a product $[a_1 \cdots a_k]$. We must show that $[a_1 \cdots a_n]$ satisfies 3.

Take $[a_1 \cdots a_n] = [a_1 \cdots a_{n-1}][a_n]$. Both terms on the right hand side are unique by the hypothesis, so the left hand side must also be unique. Next, we have

$$[a_1 \cdots a_n] = [a_1 \cdots a_{n-1}][a_n]$$

= $([a_1 \cdots a_j][a_{j+1} \cdots a_{n-1}])[a_n],$

for all $1 \le j \le n-2$, and by associativity, we have

$$([a_1 \cdots a_j][a_{j+1} \cdots a_{n-1}])[a_n] = [a_1 \cdots a_j]([a_{j+1} \cdots a_{n-1}][a_n])$$

= $[a_1 \cdots a_j][a_{j+1} \cdots a_n],$

by 3., and we are done.

Definition 1.1.2. An *identity* for a given law of composition $\cdot: S \times S \to S$ is an element $e \in S$ such that ea = ae = a for all $a \in S$.

Remark 1.1.2. If the law of composition is written multiplicatively, then we will usually denote the identity element by 1. Otherwise, if it is written additively, we will usually denote it by 0.

Example 1.1.3. Multiplication has the identity 1, and addition has the identity 0. Matrix multiplication has the identity $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$. Function composition has the identity element id: $X \to X$ such that $\mathrm{id}_X(x) = x$.

Proposition 1.1.2. An identity element, if it exists, is unique.

Proof. Let e and e' both be identities. Then, ee' = e but also ee' = e'e = e', so e = e'.

Definition 1.1.3. Let there be a law of composition on S, and suppose that it has identity 1. An element $a \in S$ is *invertible* if there exists $b \in S$ such that ab = ba = 1. If a is invertible, we call b the *inverse* of a and write $a^{-1} = b$.

Proposition 1.1.3. If a is invertible then a^{-1} is unique.

Proof. Suppose b and b' are both inverses of a. Then ab = ba = 1 and ab' = b'a = 1. But then b'ab = b' = (b'a)b = 1b = b. Hence the inverse is unique.

Remark 1.1.3. We denote the product of a with itself n times by $\underbrace{a\cdots a}_n = a^n$.

By convention, a^0 is defined to be 1 (the identity). Finally, a^{-n} is the product of a^{-1} by itself n times. That is, $\underbrace{a^{-1} \cdots a^{-1}}_{n} = a^{-n}$.

Definition 1.1.4 (Group). A group is a set G with a law of composition such that

- 1. the law of composition is associative,
- 2. G contains an identity element,
- 3. every element of G is invertible.

More formally, a group is an ordered pair of a set G and a binary operation \cdot on G that satisfies the three group axioms.

Definition 1.1.5. If the law of composition on a group G is commutative, then G is said to be an *abelian* group.

Example 1.1.4.

- Addition is a group over \mathbb{R} . That is, $(\mathbb{R}, +)$ is a group. Moreover, it is abelian.
- (\mathbb{Z}, \times) is not a group, because integers do not have multiplicative inverses.
- $(M_{2\times 2}(\mathbb{R}),\cdot)$ is not a group because some matrices are not invertible.
- Take $\mathbb{R}^{\times} := \mathbb{R} \setminus \{0\}$. Then \mathbb{R}^{\times} is a group under multiplication.
- Let $GL_n(\mathbb{R})$ be the set of $n \times n$ invertible matrices with real entries. Then $GL_n(\mathbb{R})$ is a group under matrix multiplication. Note that it is not abelian, since matrix multiplication is not, in general, commutative.

Definition 1.1.6. The *order* of a group (G, \cdot) is the number of elements in G. This is denoted by |G|. If $|G| < \infty$, then G is a *finite* group. Otherwise, it is an *infinite* group.

Proposition 1.1.4 (Cancellation law). Let (G, \cdot) be a group, and take $a, b, c \in G$. Then, both of the following are true:

- 1. If ab = ac or ba = ca, then b = c.
- 2. If ab = a or ba = a, then b = 1.

Proof.

- 1. Take ab = ac. Left multiplying by a^{-1} gives $a^{-1}b = a^{-1}c$ so b = c. The other case follows identically.
- 2. Take c = 1 in part 1.

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Definition 1.1.7. A permutation is a bijection $\sigma: S \to S$. The set of permutations of a set X is denoted S_X and called the symmetric group of X. In particular, if $X = \{1, 2, ..., n\}$ and |X| = n, we write S_n and say that it is the symmetric group of degree n.

Proposition 1.1.5. The symmetric group S_n is a group under function composition. That is, (S_n, \circ) is a group.

Proof. We must check that function composition is closed and associative, all elements are invertible and that there exists an identity.

- 1. Obviously, the composition of two bijections is also a bijection. Hence S_n is closed under \circ .
- 2. It is also obvious that function composition is associative (we proved this earlier).
- 3. Since all bijections are invertible, we know that all elements of S_n have an inverse.
- 4. Finally, the identity function id which maps every element to itself is the identity.

Hence
$$(S_n, \circ)$$
 is a group.

Remark 1.1.4. The order of S_n is $|S_n| = n!$.

Example 1.1.5. Take $\sigma \in S_5$ defined according to the table

We will write this as $\sigma = (123)(45)$, with each bracketed string forming a 'cycle'. In particular, 2-cycles like (45) are called *transpositions*. Note that cycle notation is not unique. In cycle notation, if an element is omitted, it is assumed that it maps to itself.

Example 1.1.6. Take $s, t \in S_5$, and let s = (123)(45) and t = (12)(34). Then $st = s \circ t = (3541)$. Similarly, $ts = t \circ s = (2453)$. Note that $st \neq ts$ so S_n is not abelian.

Every permutation has an associated permutation matrix. The idea is that for every $s \in S_n$, there exists $P_s \in M_{n \times n}$ such that $P_s A$ permutes the rows of A according to s. This is trivially constructed by applying the permutation to columns of the identity matrix. We have

$$(P_s)_{ij} = \begin{cases} 1 & s(j) = i \\ 0 & \text{otherwise.} \end{cases}$$

For example, consider the permutation s = (123)(45). Take the standard basis

vectors
$$\mathbf{e_1} = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$
 and so on. We want $P_s \mathbf{e_1} = \mathbf{e_2}$, $P_s \mathbf{e_2} = \mathbf{e_3}$, $P_s \mathbf{e_3} = \mathbf{e_1}$ and

so on. By permuting the columns, we get

$$P = \begin{bmatrix} \mathbf{e_2} & \mathbf{e_3} & \mathbf{e_1} & \mathbf{e_5} & \mathbf{e_4} \end{bmatrix}$$
$$= \begin{bmatrix} 0 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 \end{bmatrix}$$

In fact, matrix multiplication by permutation matrices results in the composition of the permutations.

Definition 1.1.8. Let P_s be the permutation matrix associated with $s \in S_n$. The sign of s is defined to be $sgn(s) = det(P_s) = \pm 1$. A permutation is even if its sign is 1, and odd if its sign is -1.

Remark 1.1.5. Every permutation is a product of transpositions. This is equivalent to the fact that the permutation matrix is the result of a series of elementary row operations on the identity matrix.

Definition 1.1.9 (Subgroup). A subset H of a group G is a *subgroup* if H is a group with respect to the law of composition of G.

Example 1.1.7.

- 1. \mathbb{R}^{\times} is a subgroup of \mathbb{C}^{\times} under multiplication.
- 2. $\{z \in \mathbb{C} : |z| = 1\}$ is a subgroup of \mathbb{C}^{\times} . This is the *circle group*.
- 3. $\{A \in GL_n(\mathbb{R}) : \det(A) = 1\}$ is a subgroup of $GL_n(\mathbb{R})$. In fact, this subgroup is so important that we give it a name, the *special linear group*, and denote it with $SL_n(\mathbb{R})$.

Remark 1.1.6. If G is a group, then it contains two obvious subgroups: G itself and $\{1\}$ (the *trivial group*).

Definition 1.1.10. A subgroup H of G is a proper subgroup if $H \neq G$.

With this definition, the trivial subgroup is a proper subgroup of any non-trivial group.

Take a positive integer a. Then, the set of all multiples of a is denoted by

$$a\mathbb{Z} \coloneqq \{x \in \mathbb{Z} : x = ak, \text{ where } k \in \mathbb{Z}\}.$$

Proposition 1.1.6. The set $a\mathbb{Z}$ is a subgroup of \mathbb{Z} under addition.

Proposition 1.1.7. TODO

Theorem 1.1.1. Let S be a subgroup of $(\mathbb{Z}, +)$. Then either $S = \{0\}$ or $S = a\mathbb{Z}$ for some positive integer a.

Proof. Suppose that S is non-trivial, and contains some element other than O.

Take two positive integers a and b and define the set

$$a\mathbb{Z} + b\mathbb{Z} := \{ar + bs : r, s \in \mathbb{Z}\}.$$

Proposition 1.1.8. The set $a\mathbb{Z} + b\mathbb{Z}$ is a subgroup of \mathbb{Z} under addition.

Since $a\mathbb{Z} + b\mathbb{Z}$ is a (non-trivial) subgroup of \mathbb{Z} , by Theorem 1.1.1, it must be equal to some $d\mathbb{Z}$.

Definition 1.1.11. Let d be the unique positive integer such that $a\mathbb{Z} + b\mathbb{Z} = d\mathbb{Z}$. We call d the greatest common divisor of a and b, denoted $d = \gcd(a, b)$.

Proposition 1.1.9. The greatest common divisor defined in this way has the same properties as the usual definition of the greatest common divisor. That is, if $d = \gcd(a, b)$, then

- 1. $d \mid a \text{ and } d \mid b$,
- 2. if $e \in \mathbb{Z}$ and $e \mid a$ and $e \mid b$, then $e \mid d$,
- 3. there exists $r, s \in Z$ such that ar + bs = d.

Proposition 1.1.10 (Euclidean algorithm). Let n, d be natural numbers such that n = qd + r. Then, gcd(n, d) = gcd(d, r).

Proof. We will prove that the set of common divisors of n and d is the same as the set of common divisors of d and r.

Suppose a is a common divisor of n and d, that is, $a \mid n$ and $a \mid d$. This means that $a \mid n\alpha + d\beta$ for any integers α, β . Specifically, we have $a \mid n - qd = r$, so $a \mid r$. Therefore a is a common divisor of n and r.

Similarly, suppose a is a common divisor of d and r, that is, $a \mid d$ and $a \mid r$. We have $a \mid qd + r = n$, so $a \mid n$. Therefore a is a common divisor of n and d.

The set of divisors are therefore the same, so the greatest common divisor must also be the same. \Box

Example 1.1.8. We can find the greatest common divisor of two numbers using the Euclidean algorithm. For example, let a = 154 and b = 62. Since a = 2b + 30, we have

$$a\mathbb{Z} + b\mathbb{Z} = (2b + 30)\mathbb{Z} + b\mathbb{Z}$$
$$= b\mathbb{Z} + 30\mathbb{Z}.$$

Now $b = 2 \times 30 + 2$, so

$$b\mathbb{Z} + 30\mathbb{Z} = (2 \times 30 + 2)\mathbb{Z} + 30\mathbb{Z}$$
$$= 30\mathbb{Z} + 2\mathbb{Z}.$$

Now the greatest common divisor is obviously 2. Hence d=2.

Definition 1.1.12. Two non-zero integers a, b are *coprime*, or *relatively prime*, if gcd(a, b) = 1. That is, $a\mathbb{Z} + b\mathbb{Z} = \mathbb{Z}$.

Proposition 1.1.11. Two non-zero integers a and b are coprime if and only if there exist r, s such that ar + bs = 1.

Proposition 1.1.12 (Euclid's lemma). Let p be a prime number, and let a, b be non-zero integers. If $p \mid ab$, then $p \mid a$ or $p \mid b$.

Proposition 1.1.13. Let a, b be non-zero integers. Then $a\mathbb{Z} \cap b\mathbb{Z}$ is a subgroup.

Hence by Theorem 1.1.1, $a\mathbb{Z} \cap b\mathbb{Z} = m\mathbb{Z}$ for some integer m.

Definition 1.1.13. For any two non-zero integers a and b, the *least common multiple* of a and b is m such that $a\mathbb{Z} \cap b\mathbb{Z} = m\mathbb{Z}$. We denote m by lcm(a,b).

Proposition 1.1.14. Let a, b be non-zero integers and let m = lcm(a, b). Then,

- 1. $a \mid m \text{ and } b \mid m$,
- 2. if $a \mid n$ and $b \mid n$, then $m \mid n$.

Corollary 1.1.1. Let $d = \gcd(a, b)$ and $m = \gcd(a, b)$ for two non-zero integers a, b. Then ab = dm.

1.2. Cyclic groups

Definition 1.2.1. Let G be a group and take $x \in G$. The *cyclic subgroup* of G genearted by x is

$$\langle x \rangle \coloneqq \{ x^k : k \in \mathbb{Z} \}$$

Proposition 1.2.1. Let G be a group and take $x \in G$. Let $\langle x \rangle$ be the cyclic subgroup generated by x. Suppose $S = \{k \in \mathbb{Z} : x^k = 1\}$. Then,

- 1. the set S is a subgroup of $(\mathbb{Z}, +)$,
- 2. $x^r = x^s$ if and only if $x^{r-s} = 1$

2. Linear Algebra

2.1. Vector spaces

We begin by recalling the definition of vector spaces.

Definition 2.1.1 (Vector space). Let \mathbb{F} be a field. A *vector space* over \mathbb{F} is a set V with a binary operation + and function $\cdot \colon \mathbb{F} \times V \to V$ such that

- (V, +) is an abelian group with identity $\mathbf{0}$,
- 1v = v for all $v \in V$ (identity),
- a(bv) = (ab)v for all $a, b \in \mathbb{F}$ and $v \in V$ (associativity),
- a(u+v) = au + bv and (a+b)v = av + bv for all $a, b \in \mathbb{F}$ and $u, v \in V$ (distributivity).

Example 2.1.1. Common examples of vectors spaces include

- $\mathbb{F}^n = \{(x_1, x_2, \dots, x_n) : x_i \in \mathbb{F}\} \text{ (e.g. } \mathbb{R}^2)$
- $M_{m \times n}(\mathbb{F})$, the set of $m \times n$ matrices with entries in \mathbb{F}
- $P_n(\mathbb{F})$, the set of polynomials of degree n with coefficients in \mathbb{F}
- $C(\mathbb{R},\mathbb{R})$, the set of continuous functions from \mathbb{R} to \mathbb{R}
- $C^1(\mathbb{R},\mathbb{R})$, the set of differentiable functions from \mathbb{R} to \mathbb{R}

Linear algebra is the study of linear transformations — maps that preserve vector addition and scalar multiplication.

Definition 2.1.2 (Linear transformation). Let V, W be vector spaces over \mathbb{F} . A linear transformation, or linear map, is a function $T: V \to W$ such that:

- T(u+v) = T(u) + T(v) for all $u, v \in V$,
- $T(\alpha v) = \alpha T(v)$ for all $\alpha \in \mathbb{F}$, $v \in V$.

A linear transformation from V to itself is a linear operator.

2. Linear Algebra

Indeed, linear transformations are a kind of homomorphism. To this end, we will let Hom(V, W) denote the set of linear transformations from V to W. (This is also sometimes notated as $\mathcal{L}(V, W)$.)

Proposition 2.1.1. The set of linear transformations from V to W, Hom(V, W) is a vector space.

Proof. We first show that linear transformations form an abelian group under multiplication. Obviously there is an additive identity, the zero map that takes every element to the zero vector. Let $S, T \in \text{Hom}(V, W)$. Then define (S+T)(v) := S(v) + T(v). This is obviously a linear map. It is also not hard to verify that scalar multiplication works as it should in a vector space, and that distributivity holds.

Definition 2.1.3. A linear transformation $T: V \to W$ is *invertible* if there exists a linear transformation $S: W \to V$ such that $TS = I_V$ and $ST = I_W$.

Proposition 2.1.2. A linear transformation is invertible if and only if it is bijective.

Proof. TODO

Definition 2.1.4. A linear transformation that is bijective is an *isomorphism*.

Proposition 2.1.3. Let U, U', V, V' be vector spaces over \mathbb{F} , and suppose that $\varphi \colon U \to U'$ and $\psi \colon V \to V'$ are isomorphisms. Then the map $\Phi \colon \operatorname{Hom}(U, V) \to \operatorname{Hom}(U', V')$ where $\Phi = \psi \circ T \circ \varphi^{-1}$ is an isomorphism.

Proof. We need to show that Ψ is both a linear transformation and bijective. Also refer to the commutative diagram [TODO]

We know that every linear transformation has a corresponding matrix. This is because every linear transformation is completely defined by its values on a generating (spanning) set. That is, suppose $S \subseteq V$ is a set that spans V. This means that every vector in V is a linear combination of the vectors in S. Then the values that a linear transformation $T\colon V\to W$ takes for all $s\in S$ completely define it. In other words, if we know T(s) for all $s\in S$ where S spans V, then we know T.

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Definition 2.1.5. A set $S \subseteq V$ is said to span V if any v in V can be written as a linear combination of vectors in S. That is, if $S = \{s_1, s_2, \ldots, s_n\}$, then for any $v \in V$ we can write

$$v = \alpha_1 s_1 + \dots + \alpha_n s_n$$

for scalars $\alpha_i \in \mathbb{F}$.

Definition 2.1.6. Let $S = \{s_1, s_2, \dots, s_n\} \subseteq V$. Then S is said to be *linearly independent* if

$$\alpha_1 s_1 + \dots + \alpha_n s_n = \mathbf{0}$$

if and only if $\alpha_i = 0$ for all $1 \le i \le n$.

Definition 2.1.7. A *basis* for a vector space V is a linearly independent set that spans V.

Remark 2.1.1. We only deal with *finite* dimensional vector spaces here, so all our bases have a finite number of elements. In addition, our definition is technically a *Hamel* basis, as there are a number of ways to define a basis.

Proposition 2.1.4. Any two bases of a vector space have the same number of elements.

Definition 2.1.8. The *dimension* of a vector space V is the number of elements in a basis of V, and is denoted $\dim(V)$.

Bases are a useful way to assign coordinates to vectors. In particular, if $\dim(V) = n$, then \mathbb{F}^n is isomorphic to V, where V is a vector space. The isomorphism is formed by choosing a basis of V.

Suppose that V is a vector space and let B be a basis of V. If $v \in V$, then we write the *coordinate vector* of v with respect to B as $[v]_B$ or $B^{-1}v$.

If $B = \{v_1, v_2, \dots, v_n\}$ and $v = \sum_{i=1}^n \alpha_i v_i$, then we can write the column vector

$$[v]_B = \begin{bmatrix} \alpha_1 \\ \vdots \\ \alpha_n \end{bmatrix}.$$

In fact, we can define (by abuse of notation) the map $B \colon \mathbb{F}^n \to V$ where $(x_1, \dots, x_n) \mapsto x_1v_1 + \dots + x_nv_n$.

Now consider a linear map $T: U \to V$, where dim U = n and dim V = m. Let B and B' be bases for U and V respectively. Then $(B')^{-1} \circ T \circ B \in \text{Hom}(\mathbb{F}^n, \mathbb{F}^m) \cong M_{m \times n}(\mathbb{F})$.

Let's see what's going on here. We basically are mapping an element of \mathbb{F}^n to an element of \mathbb{F}^m by the following process:

$$\mathbb{F}^n \xrightarrow{B} U \xrightarrow{T} V \xrightarrow{(B')^{-1}} F^m.$$

Moreover, this map is a linear map since it is the composition of a bunch of linear maps (B, B') are isomorphisms), so $(B')^{-1} \circ T \circ B$ is also a linear map from \mathbb{F}^n to \mathbb{F}^m . We also know that maps from \mathbb{F}^n to \mathbb{F}^m are represented as matrices. In particular, if U = V, then we will write $B^{-1} \circ T \circ B = [T]_B$.

Example 2.1.2. Let $T: P_2(\mathbb{F}) \to P_2(\mathbb{F})$ be the map defined by $T(p(x)) = \frac{d}{dx}p(x)$. Then,

$$\frac{d}{dx}(1) = 0$$
$$\frac{d}{dx}(x) = 1$$
$$\frac{d}{dx}(x^2) = 2x$$

so

$$[T]_B = \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 2 \\ 0 & 0 & 0 \end{bmatrix}.$$

Part II.

Analysis

3. Real Analysis

Part III. Probability

4. Probability