



# Lecture Notes

## Geometrical Anatomy of Theoretical Physics

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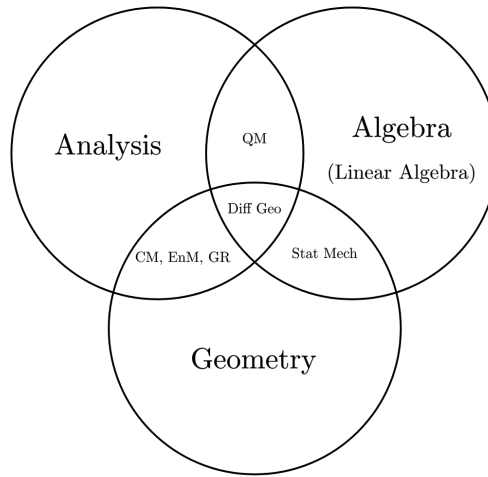
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# Structure of this Course

In theoretical physics we mainly deal with three big part of mathematics, namely, ‘Analysis’, ‘Algebra’ and ‘Geometry’. And at the mutual intersection of these three, we have different branches of physics like ‘Quantum Mechanics’, ‘General Relativity’, ‘Statistical Mechanics’, etc. see [fig. 0.1](#).



**Figure 0.1:** Structure of Theoretical Physics

This course mainly focuses on differential geometry and topology, and their applications in theoretical physics. And we will start with the basic propositional logic and set theory, and then move to the topology and geometry of manifolds, and then we will see the applications of these in physics. Following is the structure of this course:

- Logic
- Set Theory
- Topology
- Topological Manifolds
- Differential Manifolds
- Bundles
- Geometry: Symplectic Geometry, Metric Geometry, etc.
- Physics: Classical Mechanics, Electrodynamics, Quantum Mechanics, Statistical Mechanics, Special and General Relativity, etc.

# Contents

<b>Structure of this Course</b>	<b>ii</b>
<b>Contents</b>	<b>iv</b>
<b>1 Axiomatic Set Theory</b>	<b>1</b>
<b>Lecture 1</b>	<b>1</b>
1.1 Propositional Logic . . . . .	1
1.1.1 Logical Operators . . . . .	1
1.2 Predicate Logic . . . . .	2
1.3 Axiomatic Systems and Theory of Proofs . . . . .	3
<b>Lecture 2</b>	<b>4</b>
1.4 The $\in$ -Relation . . . . .	4
1.5 Zermelo-Fraenkel Axioms of Set Theory . . . . .	5
<b>Lecture 3</b>	<b>10</b>
1.6 Classifications of Sets . . . . .	10
1.7 Equivalence Relations . . . . .	11
1.8 Construction of Naturals, Integers, Rationals and Reals . . . . .	13
1.8.1 Natural Numbers . . . . .	13
1.8.2 Integers . . . . .	14
1.8.3 Rational Numbers . . . . .	15
1.8.4 Real Numbers . . . . .	16
<b>2 Topological Spaces</b>	<b>17</b>
<b>Lecture 4</b>	<b>17</b>
2.1 Topological Spaces . . . . .	17
2.2 Construction of new Topologies from given topologies . . . . .	19
2.2.1 Induced Topology . . . . .	19
2.2.2 Quotient Topology . . . . .	20
2.2.3 Product Topology . . . . .	20
2.3 Convergence . . . . .	21
2.4 Continuity . . . . .	22
2.4.1 Homeomorphism . . . . .	23
<b>Lecture 5</b>	<b>23</b>
2.5 Topological Properties I: Separation Axioms . . . . .	24
2.6 Compactness and Paracompactness . . . . .	25
2.6.1 Compactness . . . . .	25
2.6.2 Paracompactness . . . . .	26
2.7 Connectedness and Path-Connectedness . . . . .	28
2.7.1 Connectedness . . . . .	28
2.7.2 Path-Connectedness . . . . .	28
2.8 Homotopic Curves and Fundamental Group . . . . .	29
2.8.1 Fundamental Group . . . . .	31
<b>3 Topological Manifolds and Bundles</b>	<b>34</b>
<b>Lecture 6</b>	<b>34</b>
3.1 Definition and Construction of Topological Manifolds . . . . .	34
3.1.1 Submanifolds . . . . .	34
3.1.2 Product Manifolds . . . . .	35

3.2	Bundles . . . . .	35
3.2.1	Fibre Bundles . . . . .	36
3.2.2	Constructing Bundles . . . . .	37
3.3	Bundle Morphisms . . . . .	38
3.4	Viewing Manifolds from Atlases . . . . .	40
<b>4</b>	<b>Differentiable Manifolds</b>	<b>42</b>
	<b>Lecture 7</b>	<b>42</b>
4.1	Adding Structure by refining the (maximal) $\mathcal{C}^0$ -atlas . . . . .	42
	<b>Lecture 8</b>	<b>45</b>
4.2	Review of Vector Spaces . . . . .	45
4.2.1	Tensors . . . . .	48
4.2.2	Dimension of a Vector Space . . . . .	50
4.2.3	Change of Basis . . . . .	53
4.2.4	Determinants . . . . .	55
4.2.4.1	Permutation Group . . . . .	56

# 1 Axiomatic Set Theory

## LECTURE 1

### §1.1 Propositional Logic

#### Definition 1.1 (Proposition):

A proposition  $p$  is a variable that can take the values “true” or “false”. No other values are allowed.

It is not the task of ‘propositional logic’ to determine whether a proposition is true or false. It is only concerned with the logical relationship between propositions.

**Note:** We can build new propositions from existing ones with the help of logical operators.

#### §1.1.1 Logical Operators

(a) Unary Operators: These operators operate on a single proposition. There are four unary operators:

$p$	$\neg p$ Negation	$\text{id } p$ Identity	$\top p$ Tautology	$\perp p$ Contradiction
T	F	T	T	F
F	T	F	T	F

Table 1.1: Unary Operators

(b) Binary Operators: These operators operate on two propositions. There are sixteen binary operators. Some important ones are:

$p$	$q$	$p \wedge q$ Conjunction (AND)	$p \vee q$ Disjunction (OR)	$p \vee\vee q$ Exclusive Or	$p \Rightarrow q$ Implication	$p \Leftrightarrow q$ Equivalence
T	T	T	T	F	T	T
T	F	F	T	T	F	F
F	T	F	T	T	T	F
F	F	F	F	F	T	T

Table 1.2: Binary Operators

**Remark 1.2** (*ex falso quodlibet*). The definition of implication has two not so obvious cases. The first one is when the hypothesis is false, and the conclusion is true. The second one is when both the hypothesis and the conclusion are false. In both cases, the implication is true.

In other words, this says that we can conclude anything from a false assumption.

#### Theorem 1.3

$$(p \Rightarrow q) \Leftrightarrow ((\neg q) \Rightarrow (\neg p))$$

#### Proof:

We can prove this by truth table.

$p$	$q$	$\neg p$	$\neg q$	$p \Rightarrow q$	$(\neg q) \Rightarrow (\neg p)$
T	T	F	F	T	T
T	F	F	T	F	F
F	T	T	F	T	T
F	F	T	T	T	T

Since the columns for  $p \Rightarrow q$  and  $(\neg q) \Rightarrow (\neg p)$  are identical, we have shown that  $(p \Rightarrow q) \Leftrightarrow ((\neg q) \Rightarrow (\neg p))$ . Q.E.D.

#### Corollary 1.4

We can prove assertions by way of contradiction.

**Remark 1.5 (Binding Order).** We agree on the decreasing binding strength of the logical operators as follows:

$$\neg, \wedge, \vee, \Rightarrow, \Leftrightarrow$$

**Remark 1.6 (Higher Order Operators).** All higher order operators (e.g.  $\forall(p_1, p_2, \dots, p_N)$ ) can be constructed from one single binary operator i.e. NAND ( $\uparrow$ ).

$p$	$q$	$p \uparrow q$
T	T	F
T	F	T
F	T	T
F	F	T

**Table 1.3:** NAND Operator

## §1.2 Predicate Logic

### Definition 1.7 (Predicate):

A predicate is a proposition-valued function of some variable(s).

### Example 1.8

At this point, we don't know how to construct a predicate. But we can only talk about its value for a given value of the variable. In general, predicates are denoted as follows:

1.  $P(x)$ : true or false depending on the value of  $x$ .
2.  $Q(x, y)$ : true or false depending on the values of  $x$  and  $y$ .

We can construct new predicates from existing ones.

- (a) Let  $P(x)$  and  $R(y, z)$  are two given predicates then we can define a third predicate  $Q(x, y, z) :\Leftrightarrow P(x) \wedge R(y, z)$ <sup>1</sup>.
- (b) Convert predicate  $P$  of one variable into a proposition:

### Definition 1.9 ('Universal' quantifier):

$$\boxed{\forall x : P(x)} \quad \text{reads as "for all } x, P(x) \text{ is true."} \quad (1.1)$$

defined to be true, if  $P(x)$  is true independently of  $x$ .

Using for all quantifier, we can define a new proposition from a given predicate i.e. 'existence' quantifier.

<sup>1</sup>The symbol  $(:\Leftrightarrow)$  means that the left-hand side is defined to be equivalent to the right-hand side.

**Definition 1.10 ('Existential' quantifier):**

$$\boxed{\exists x : P(x)} \text{ reads as "there exists an } x \text{ such that } P(x) \text{ is true."} \quad (1.2)$$

defined as  $\exists x : P(x) :\Leftrightarrow \neg(\forall x : \neg P(x))$

**Corollary 1.11**

$$\forall x : \neg P(x) \Leftrightarrow \neg(\exists x : P(x)) \quad (1.3)$$

(c) Quantification for predicates of more than one variable:

$$Q(y) :\Leftrightarrow \forall x : P(x, y)$$

here,  $x$  is a *bound variable* and  $y$  is a *free variable*.

Remark 1.12 (Order of Quantifiers). The order of quantifiers is important. For example,

$$\underbrace{\forall x : \exists y : P(x, y)}_{\text{used for definition of inverse}} \quad \text{generically different proposition than} \quad \underbrace{\exists y : \forall x : P(x, y)}_{\text{used for definition of identity}}$$

**§1.3 Axiomatic Systems and Theory of Proofs****Definition 1.13 (Axiomatic System):**

An *axiomatic system* is a finite sequence of propositions  $a_1, a_2, \dots, a_N$  called *axioms*.

**Definition 1.14 (Proof):**

A *proof* of a proposition  $p$  is within an axiomatic system  $a_1, a_2, \dots, a_N$  is a finite sequence of propositions  $q_1, q_2, \dots, (q_M = p)$  such that for any  $1 \leq i \leq M$  in the sequence, either

(A)  $q_i$  is a proposition from the list of axioms, or

(T)  $q_i$  is a tautology, or

(M) “modus ponens”

$$\exists 1 \leq m, n < i : (q_m \wedge q_n \Rightarrow q_i) \text{ is true.}$$

This definition allows to easily recognize a proof by checking the sequence of propositions. An altogether different matter is to actually find a proof.

Remark 1.15. If proposition  $p$  can be proven from an axiomatic system  $a_1, a_2, \dots, a_N$ , we often write this as

$$a_1, a_2, \dots, a_N \vdash p$$

and say that axiomatic system proves proposition  $p$ .

Remark 1.16 (Redundant Axioms). Any tautology, should it occur in the axioms, can be removed from the list of axioms without impairing the power of the axiomatic system.

Extreme case of this is: axiomatic system for propositional logic is ‘empty sequence.’

**Definition 1.17 (Consistency):**

An *axiomatic system* is *consistent* if there exists a proposition  $q$  which cannot be proven from the axioms.

$$\exists q : \neg(a_1, a_2, \dots, a_N \vdash q) \quad (1.4)$$

Idea behind consistency: Consider an axiomatic system containing contradicting propositions:

$$a_1, a_2, \dots, s, \dots, \neg s, \dots, a_N$$

Then by *modus ponens* (M), we can prove any proposition  $p$  as

$$s \wedge \neg s \Rightarrow p \text{ is a tautology}$$

This can be used as a marker for inconsistency *i.e.* if an axiomatic system can prove every proposition, then it is inconsistent.

### Theorem 1.18

Propositional logic is consistent.

#### Proof:

Suffices to show that there exists a proposition which cannot be proven within propositional logic. Propositional logic has an empty sequence of axioms. Only (T) and (M) must carry any proof  $\Rightarrow$  only tautologies can be proven; *i.e.* for a proposition  $p$ , we can't prove  $p \wedge \neg p$ . Q.E.D.

### Theorem 1.19 (Gödel's Incompleteness Theorem)

Any axiomatic system that is powerful enough to encode the elementary arithmetic of natural numbers is either inconsistent or contains a proposition that can neither be proven nor disproven.

#### Proof:

The proof of this theorem is complicated; but the basic idea is as follows:

- 1) assign a number to each (meta-)mathematical statement, now called *Gödel number*.
- 2) Use a "The barber shaves all man in his village who do not shave themselves"- type of argument to identify a proposition that is neither provable nor disprovable.

Q.E.D.

## LECTURE 2

### §1.4 The $\in$ -Relation

Set theory built on the postulate that there is a fundamental relation<sup>2</sup> called  $\in$ . There will be no definition of what  $\in$  is, or what a set is.

Instead of defining what a set is, we have 9 axioms that speak of  $\in$  and sets. Overviews of these axioms are as follows:

E	basic existence axiom
E	
P	Construction axiom
U	
R	
P	
I	further existence and construction
C	
F	Non-existence axiom

**Table 1.4:** Mnemonic for Axioms of Set Theory

<sup>2</sup>A predicate of two variables



Using the  $\in$ -relation, we can immediately define following relations:

$$\text{Not an element: } x \notin y :\Leftrightarrow \neg(x \in y) \quad (1.5)$$

$$\text{Subset: } x \subseteq y :\Leftrightarrow \forall z : (z \in x \Rightarrow z \in y) \quad (1.6)$$

$$\text{Equality: } x = y :\Leftrightarrow x \subseteq y \wedge y \subseteq x \quad (1.7)$$

## §1.5 Zermelo-Fraenkel Axioms of Set Theory

**Axiom 1.20** (Axiom on  $\in$ -relation):  $x \in y$  is a proposition if and only if  $x$  and  $y$  are both sets.

$$\forall x : \forall y : (x \in y) \vee \neg(x \in y) \quad (1.8)$$

**Counter example** (Russell's Paradox): Assume there is some  $u$  that contains all sets that do not contain themselves as an element. To be precise,

$$\exists u : \forall z : (z \in u \Leftrightarrow z \notin z) \quad (1.9)$$

Problem: Is  $u$  a set?

If  $u$  was a set, then one must be able to determine whether  $u \in u$  is true or false. As [axiom 1.20](#) states,  $u \in u$  is a proposition if and only if  $u$  is a set.

**Case 1:** Assume  $u \in u$  is true:  $\xRightarrow[\text{def of } u]{} u \notin u. \quad \downarrow$

**Case 2:** Assume  $u \in u$  is false:  $\xleftarrow[\text{def } \notin]{} u \notin u \xRightarrow[\text{def } u]{} u \in u. \quad \downarrow$

Conclusion:  $u$  is not a set. □

**Axiom 1.21** (Existence of an empty set): *There exists a set that contains no elements.*

$$\exists x : \forall y : y \notin x \quad (1.10)$$

### Theorem 1.22 (Uniqueness of the empty set)

There is only one empty set. And it is denoted by  $\emptyset$ .

**Proof** (Standard textbook style):

Assume  $x$  and  $x'$  are both empty sets. But then

$$\begin{array}{c} \text{since hypothesis is always false the implication is always true} \\ \forall y : \underbrace{(y \notin x) \Rightarrow (y \in x')}_{\text{always false}} \end{array}$$

But this just means that  $x \subseteq x'$  from [eq. \(1.6\)](#). Conversely,

$$\forall y : (y \notin x') \Rightarrow (y \in x)$$

But thus  $x' \subseteq x$ . Hence,  $x = x'$ .

Q.E.D.

The above proof is a bit informal. Now we will prove it using the definition of proof in an axiomatic system.

**Proof** (Formal Version):

Suffices to show that if  $x$  and  $x'$  are both empty sets, then  $x = x'$ .

$$\left. \begin{array}{l} a_1 \Leftrightarrow \forall y : y \notin x \\ a_2 \Leftrightarrow \forall y : y \notin x' \end{array} \right\} \text{assumptions or axioms}$$

$$q_1 \xLeftrightarrow[(T)] \forall y : y \notin x \Rightarrow \forall y : (y \in x \Rightarrow y \in x')$$

$$q_2 \xLeftrightarrow[(A)1] \forall y : y \notin x$$

$$q_3 \xleftrightarrow[(M)1,2]{} \forall y : (y \in x \Rightarrow y \in x') \quad \boxed{\Leftrightarrow x \subseteq x'}$$

$$q_4 \xleftrightarrow[(T)]{} \forall y : y \notin x' \Rightarrow \forall y : (y \in x' \Rightarrow y \in x)$$

$$q_5 \xleftrightarrow[(A)2]{} \forall y : y \notin x'$$

$$q_6 \xleftrightarrow[(M)4,5]{} \forall y : (y \in x' \Rightarrow y \in x) \quad \boxed{\Leftrightarrow x' \subseteq x}$$

$$q_7 \xleftrightarrow[(M)3,6]{} x = x'$$

Q.E.D.

**Axiom 1.23** (Axiom on Pair Sets): *Let  $x$  and  $y$  be sets. Then there exists a set that contains as its elements precisely the sets  $x$  and  $y$ .*

$$\forall x : \forall y : \exists m : \forall u : (u \in m \Leftrightarrow u = x \vee u = y) \quad (1.11)$$

Notation: denote this set  $m$  by  $\{x, y\}$ .

#### Theorem 1.24 (Ordering in Pair Sets)

Let  $x$  and  $y$  be sets. Then  $\{x, y\} = \{y, x\}$ .

**Proof:**

$$a \in \{x, y\} \Rightarrow a \in \{y, x\} \Rightarrow \{x, y\} \subseteq \{y, x\}$$

$$a \in \{y, x\} \Rightarrow a \in \{x, y\} \Rightarrow \{y, x\} \subseteq \{x, y\}$$

Thus,  $\{x, y\} = \{y, x\}$ .

Q.E.D.

#### Definition 1.25 (Set with one element):

*Let  $x$  be a set. Then there exists a set that contains as its element precisely the set  $x$ .*

$$\{x\} := \{x, x\} \quad (1.12)$$

**Axiom 1.26** (Axiom on Union Sets): *Let  $x$  be a set. Then there exists a set whose elements are precisely the elements of the elements of  $x$ .*

$$\forall x : \exists u : \forall y : (y \in u \Leftrightarrow \exists z : (z \in x \wedge y \in z)) \quad (1.13)$$

Notation: denote this set  $u$  by  $\bigcup x$ .

#### Example 1.27

Let  $a, b$  be sets. Then by [axiom 1.23](#),  $\{a\}$  and  $\{b\}$  are sets, and hence  $x := \{\{a\}, \{b\}\}$  is a set. Then  $\bigcup x = \{a, b\}$ .

Observe that, since  $a$  and  $b$  are sets, then by [axiom 1.23](#),  $\{a, b\}$  is a set. So it gives us a false impression that [axiom 1.26](#) is redundant. But it is not. Consider the following example:

#### Example 1.28

Let  $a, b, c$  be sets. Then by [axiom 1.23](#),  $\{a, b\}$  and  $\{c\}$  are sets, and hence  $x := \{\{a, b\}, \{c\}\}$  is a set. Then

$$\bigcup x =: \{a, b, c\}. \quad (1.14)$$

With this example, we can generalize the definition of a finite set.

**Definition 1.29 (Finite Set):**

Let  $a_1, a_2, \dots, a_N$  be sets. Define, recursively for all  $N \geq 3$ ,

$$\{a_1, a_2, \dots, a_N\} := \bigcup \{\{a_1, a_2, \dots, a_{N-1}\}, \{a_N\}\} \quad (1.15)$$

**Axiom 1.30 (Axiom of Replacement):** Let  $R$  be a functional relation. Let  $m$  be a set. Then the image of  $m$  under  $R$   $[\text{im}_R(m)]$  is a set.

For this axiom to make sense, we need to define what a functional relation is.

**Definition 1.31 (Functional Relation):**

A relation  $R$  is functional if and only if

$$\forall x : \exists! y : R(x, y)^3 \quad (1.16)$$

We define the image of a set under a functional relation keeping in mind that [axiom 1.30](#) guarantees this object to be a set.

**Definition 1.32 (Image of a Set under a Functional Relation):**

Let  $R$  be a functional relation. Let  $m$  be a set. Then the image of  $m$  under  $R$  consists of all those elements  $y$  for which there is an element  $x \in m$  such that  $R(x, y)$ .

The axiom of replacement is a very powerful axiom. It implies, but is not implied by, the “*principle of restricted comprehension*”.

**Theorem 1.33 (Principle of Restricted Comprehension (PRC))**

Let  $P$  be a predicate of one variable and let  $m$  be a set. Then those elements  $y \in m$  for which  $P(y)$  is true constitute a set.

Notation: this set is denoted by  $\{y \in m \mid P(y)\}$ .

PRC is not to be confused with the inconsistent “*principle of unrestricted comprehension*” (PUC) which allows for paradoxes like ‘Self-Reference Paradox.’

Consider the predicate  $P(x)$  is true if  $x$  is a set that doesn’t contain themselves as an element. Thus, from PUC we have  $\{y \mid P(y)\}$  is a set (sick), but this give rise to Russell’s Paradox in ‘*naive set theory*’.

Intuitively PRC makes sure that the image set doesn’t grow bigger than a set itself.

**Proof:**

We can prove PRC using the axiom of replacement in following cases:

**Case 1:**  $\neg \exists y \in m : P(y)$ <sup>4</sup> in this case,

$$\{y \in m \mid P(y)\} := \emptyset$$

**Case 2:**  $\exists \hat{y} \in m : P(\hat{y})$ , then define a relation  $R$  as follows:

$$R(x, y) := (P(x) \wedge x = y) \vee (\neg P(x) \wedge \hat{y} = y)$$

**Claim:**  $R$  is a functional relation.

**Pf:** Let  $x$  be a set. If  $P(x)$  is true, then  $R(x, y)$  is true if and only if  $y = x$ . If  $P(x)$  is false, then  $R(x, y)$  is true if and only if  $y = \hat{y}$ .

Thus,  $\forall x : \exists! y : R(x, y)$ . Hence,  $R$  is a functional relation.  $\square$

Then by [axiom 1.30](#),  $\text{im}_R(m)$  is a set. And by definition of  $R$ ,  $\forall y \in \text{im}_R(m) : P(y)$ <sup>5</sup>, thus we can define  $\{y \in m \mid P(y)\} := \text{im}_R(m)$ .

Q.E.D.

<sup>3</sup>The symbol  $\exists!$  is ‘Uniqueness’ quantifier and read as “there exists a unique” and is a shorthand for  $\exists y : R(x, y) \wedge \forall y' : (R(x, y') \Rightarrow y = y')$ .

<sup>4</sup>The quantifier  $\exists y \in m : P(y)$  is logically equivalent to  $\neg(\forall y \in m : \neg P(y))$ .

<sup>5</sup>The quantifier  $\forall y \in m : P(y)$  is logically equivalent to  $\forall y : (y \in m \Rightarrow P(y))$ .

**Definition 1.34 (Set Difference):**

Let  $u$  and  $m$  be sets such that  $u \subseteq m$ . Then the set difference of  $m$  and  $u$  is defined as

$$m \setminus u := \{x \in m \mid x \notin u\}. \quad (1.17)$$

The object  $m \setminus u$  is a set due to PRC i.e. ultimately due to the axiom of replacement.

**Definition 1.35 (Intersection of Sets):**

Let  $x$  be a set. Then the intersection of  $x$  is defined as

$$\bigcap x := \{y \in \bigcup x \mid \forall z \in x : y \in z\} \quad (1.18)$$

Historically, in naive set theory, PUC was thought to be needed in order to define, for any set  $m$ ,

$$\mathcal{P}(m) \underset{\text{inconsistently}}{:=} \{u \mid u \subseteq m\}$$

This definition is circular, as we need to know a priori, from which bigger set the elements of  $\mathcal{P}(m)$  are taken.

**Axiom 1.36 (Axiom on existence of power sets):** Let  $m$  be a set. Then there exists a set, denoted by  $\mathcal{P}(m)$ , whose elements are precisely the subsets of  $m$ .

$$\forall m : \exists p : \forall u : (u \in p \Leftrightarrow u \subseteq m) \quad (1.19)$$

**Example 1.37**

Let  $m = \{a, b\}$ , then  $\mathcal{P}(m) = \{\emptyset, \{a\}, \{b\}, \{a, b\}\}$ .

At this point, we can define what an ordered pair is and what a Cartesian product is.

**Definition 1.38 (Ordered Pair):**

Let  $X$  and  $Y$  be non-empty sets. For any  $x \in X$  and  $y \in Y$ , define the ordered pair

$$(x, y) := \{\{x\}, \{x, y\}\} \quad (1.20)$$

From this definition, we can prove the following theorem which justifies the name ‘ordered pair.’

**Theorem 1.39 (Ordering in Ordered Pairs)**

Let  $X$  and  $Y$  be non-empty sets. Then  $(x, y) = (x', y')$  if and only if  $x = x'$  and  $y = y'$ .

**Proof:**

[ $\Rightarrow$ ]

We will prove this theorem in two cases:

**Case 1:** Assume  $x = y$ :

$$\begin{aligned} (x, y) &= \{\{x\}, \{x, y\}\} = \{\{x\}, \{x, x\}\} = \{\{x\}, \{x\}\} = \{\{x\}\} \\ \{x', y'\} &\in \{\{x'\}, \{x', y'\}\} = (x', y') = (x, y) = \{\{x\}\} \Rightarrow \{x', y'\} = \{x\} \end{aligned}$$

Thus by [axiom 1.23](#),  $x' = y' = x$ .

**Case 2:** Assume  $x \neq y$ :

Observe that  $x' \neq y'$  if not then  $\{x, y\} \in (x, y) = (x', y') = \{\{x'\}\} \Rightarrow x = y = x'$ .  $\nmid$

As  $\{x'\} \in (x', y') = (x, y) = \{\{x\}, \{x, y\}\}$ , we have  $\{x'\} = \{x\}$  as  $\{x'\} \neq \{x, y\}$  since  $x \neq y$ . Hence,  $x' = x$ .

Now,  $\{x', y'\} \in (x', y') = (x, y) = \{\{x\}, \{x, y\}\}$ , then  $\{x', y'\} = \{x\}$  or  $\{x', y'\} = \{x, y\}$ . Observe  $\{x', y'\} \neq \{x\}$  if not then  $x' = y' = x$ .  $\nmid$

Hence  $\{x', y'\} = \{x, y\}$  and thus  $y' = y$  as  $y' \neq x$  as  $x' \neq y'$ . Thus,  $x' = x$  and  $y' = y$ .

[ $\Leftarrow$ ]

Trivial.

Q.E.D.

Is collection of all ordered pairs a set? Answer to this question leads us to the definition of Cartesian product.

**Theorem 1.40 (Existence of Cartesian Product)**

Let  $X$  and  $Y$  be non-empty sets. Then the collection of all ordered pairs of elements of  $X$  and  $Y$  is a set *i.e.*

$$X \times Y := \{(x, y) \mid x \in X \wedge y \in Y\} \quad (1.21)$$

is a set.

**Proof:**

Suffice to show that for any  $x \in X$  and  $y \in Y$ ,  $(x, y)$  exists in “bigger” set that we know exists. Then by PRC,  $X \times Y$  is a set.

Fix  $x \in X$  and  $y \in Y$ . Then by [axiom 1.23](#),  $\{x\}$  and  $\{y\}$  are sets. Then by [axiom 1.23](#),  $\{x, y\}$  is a set. So by [eq. \(1.6\)](#),  $\{x\} \subseteq X \Rightarrow \{x\} \subseteq \bigcup \{X, Y\}$  and  $\{x, y\} \subseteq \bigcup \{X, Y\}$ . So by [axiom 1.36](#) we know  $\mathcal{P}(\bigcup \{X, Y\})$  exists. Thus,

$$\{x\} \in \mathcal{P}(\bigcup \{X, Y\}) \quad \text{and} \quad \{x, y\} \in \mathcal{P}(\bigcup \{X, Y\}) \quad (1.22)$$

With this we can write  $(x, y) = \{\{x\}, \{x, y\}\} \subseteq \mathcal{P}(\bigcup \{X, Y\})$ . Hence,  $(x, y) \in \mathcal{P}(\mathcal{P}(\bigcup \{X, Y\}))$ . Thus, by PRC,

$$X \times Y = \left\{ u \in \mathcal{P}(\mathcal{P}(\bigcup \{X, Y\})) \mid \exists x \in X : \exists y \in Y : u = (x, y) \right\} \quad (1.23)$$

is a set.

Q.E.D.

**Axiom 1.41 (Axiom of Infinity):** *There exists a set that contains the empty set as an element and with every of its elements  $y$  it also contains the set  $\{y\}$  as an element.*

$$\exists x : \emptyset \in x \wedge \forall y : (y \in x \Rightarrow \{y\} \in x). \quad (1.24)$$

**Remark 1.42 (Smallest Infinite Set).** Let  $x$  be the set guaranteed by [axiom 1.41](#). Then  $\emptyset \in x \Rightarrow \{\emptyset\} \in x \Rightarrow \dots$ ,

$$x = \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \{\{\{\emptyset\}\}\} \dots\} \quad (1.25)$$

Notationally, writing down the set  $x$  is cumbersome as there are too many braces. So we denote each element of  $x$  by a natural number as follows:

$$0 := \emptyset, \quad 1 := \{\emptyset\}, \quad 2 := \{\{\emptyset\}\}, \quad 3 := \{\{\{\emptyset\}\}\}, \quad \dots \quad (1.26)$$

Thus, the set  $x$  can be written as

$$x = \{0, 1, 2, 3, \dots\} \quad (1.27)$$

**Corollary 1.43 (Existence of Natural Numbers)**

$\mathbb{N}$  is a set.

**Remark 1.44 (Set of Real Numbers).** As a set,  $\mathbb{R} = \mathcal{P}(\mathbb{N})$ .

**Axiom 1.45 (Axiom of Choice):** *Let  $x$  be a set whose elements are non-empty and mutually disjoint sets, then there exists a set  $y$  which contains precisely one element from each element of  $x$ .*

$$\forall x : P(x) \Rightarrow \exists y : \forall w \in x : \exists! z \in w : z \in y \quad (1.28)$$

where,  $P(x) :\Leftrightarrow (\exists u : u \in x) \wedge (\forall u \in x : \forall v \in x : u \neq v \Rightarrow \bigcap \{u, v\} = \emptyset)$ .

The set  $y$  is called “dark” set. Say we have a set  $x$  that contains pair of shoes, then we can algorithmically choose the left shoe from each pair of shoes to form the set  $y$ . But if we have a set  $x$  that contains a pair of socks, then we can’t algorithmically choose one sock from each pair of socks to form the set  $y$ . This is where the axiom of choice comes into play.

The axiom of choice is independent of the other 8 axioms, which means that one could have set theory with or without the axiom of choice. However, standard mathematics uses the axiom of choice and hence so will we.

There is a number of theorems that can only be proved by using the axiom of choice. Amongst these we have:

- Proof that every vector space has a basis needs the axiom of choice.
- Proof that there exists a complete system of representatives for the equivalence classes of a set under an equivalence relation needs the axiom of choice.

**Axiom 1.46** (Axiom of foundation): *Every non-empty set  $x$  contains an element  $y$  that has none of its elements in common with  $x$ .*

$$\forall x : (\exists y : y \in x) \Rightarrow \exists y \in x : \bigcap \{x, y\} = \emptyset \quad (1.29)$$

#### Corollary 1.47

There is no set that contains itself as an element.

$$x \in x \quad \text{is false for all sets } x \quad (1.30)$$

The totality of these 9 axioms is called ZFC (Zermelo-Fraenkel with the axiom of choice) set theory.

### LECTURE 3

## §1.6 Classifications of Sets

A recurrent theme in mathematics is the study/classification of spaces by means of structure-preserving maps between those spaces.

A space is usually meant to be some set equipped with some additional structure. In this context, we are interested in the classification of sets which is a space without any additional structure.

#### Definition 1.48 (Map):

A map  $\phi : A \rightarrow B$  is a relation such that for every  $a \in A$ , there exists exactly one  $b \in B$  such that  $\phi(a, b)$ .

Notation:  $\phi : A \rightarrow B$  or  $A \xrightarrow{\phi} B$ . Since there is a unique  $b$  for every  $a$ , we have a notational abuse as  $a \mapsto b =: \phi(a)$ ,

Some basic terminologies:

- $A$  is called the *domain* of  $\phi$ .
- $B$  is called the *co-domain* of  $\phi$ .
- The set  $\phi(A) \equiv \text{im}_{\phi}(A) := \{\phi(a) \in B \mid a \in A\}$  is called the *image* of  $A$  under  $\phi$ .

#### Definition 1.49:

Let  $A$  and  $B$  be sets. A map  $\phi : A \rightarrow B$  is called

- Surjective (or onto) if and only if  $\text{im}_{\phi}(A) = B$ .
- Injective (or one-to-one) if and only if for all  $a_1, a_2 \in A$ ,  $\phi(a_1) = \phi(a_2) \Rightarrow a_1 = a_2$ .
- Bijective if and only if it is both surjective and injective.

#### Definition 1.50 (Iso-morphism):

Let  $A$  and  $B$  be sets. We say that  $A$  and  $B$  are (set-theoretic) isomorphic if there exists a bijection  $\phi : A \rightarrow B$ . In this case, we write  $A \cong_{\text{set}} B$ .

For two sets to be isomorphic, we only need to prove the existence of a bijection between them. We do not need to construct the bijection explicitly.

**Remark 1.51 (Number of isomorphisms).** If there is any bijection between two sets, then generically there are many bijections between them.

Intuition: pair the elements of the two sets in any way you like.

In case of set theory, the structure-preserving maps are bijections.

**Definition 1.52:**

Let  $A$  be a set. The set  $A$  is

- Infinite if there exists a proper subset  $B \subsetneq A$  such that  $B \cong_{\text{set}} A$ .
  - \*  $A$  is called countable infinite if and only if  $A \cong_{\text{set}} \mathbb{N}$ .
  - \*  $A$  is called uncountable infinite if and only if it is infinite but not countably infinite.
- Finite if it is not infinite.

In this case, we have  $A \cong_{\text{set}} \{1, 2, 3, \dots, N\}$  for some  $N \in \mathbb{N}$ . Then we write  $|A| = N$  and call  $N$  the cardinality of  $A$ .

Composition of maps: Given two maps  $\phi : A \rightarrow B$  and  $\psi : B \rightarrow C$ , we can construct a new map known as the composition of  $\phi$  and  $\psi$ , denoted by  $\psi \circ \phi$ , defined as

$$\begin{aligned} \psi \circ \phi : A &\rightarrow C \\ a &\mapsto \psi(\phi(a)) \end{aligned}$$

Diagrammatically, we can represent the composition of maps as follows:

$$\begin{array}{ccc} & B & \\ \phi \nearrow & & \searrow \psi \\ A & \xrightarrow{\psi \circ \phi} & C \end{array} \quad [\text{Commutes}]$$

And the composition of maps is associative, i.e.,  $\xi \circ (\psi \circ \phi) = (\xi \circ \psi) \circ \phi$ .

Identity map: For any set  $A$ , there exists a unique map  $\text{id}_A : A \rightarrow A$  such that

$$\forall a \in A : \quad a \xrightarrow{\text{id}_A} a$$

**Definition 1.53 (Inverse of a map):**

Let  $\phi : A \rightarrow B$  be a bijection. Then the inverse of  $\phi$ , is the map  $\phi^{-1} : B \rightarrow A$  defined uniquely by

$$\begin{array}{ccc} \text{id}_A \hookrightarrow A & \begin{array}{c} \xrightarrow{\phi} \\ \xleftarrow{\phi^{-1}} \end{array} & B \hookrightarrow \text{id}_B \end{array} \quad \begin{aligned} \phi^{-1} \circ \phi &= \text{id}_A \\ \phi \circ \phi^{-1} &= \text{id}_B \end{aligned} \quad (1.31)$$

**Definition 1.54 (Pre-image):**

Let  $\phi : A \rightarrow B$  be a map and let  $B' \subseteq B$ . Then define the set

$$\text{preim}_{\phi}(B') := \{a \in A \mid \phi(a) \in B'\}. \quad (1.32)$$

$\text{preim}_{\phi}(B')$  is called the pre-image of  $B'$  under  $\phi$ .

## §1.7 Equivalence Relations

**Definition 1.55 (Equivalence relation):**

Let  $M$  be a set and let  $\sim$  be a relation such that:

- (i) Reflexivity:  $\forall m \in M : m \sim m$ .
- (ii) Symmetry:  $\forall m, n \in M : m \sim n \Rightarrow n \sim m$ .
- (iii) Transitivity:  $\forall m, n, p \in M : m \sim n \wedge n \sim p \Rightarrow m \sim p$ .

Then  $\sim$  is called an equivalence relation on  $M$ .

**Example 1.56**

Consider the following wordy examples.

- (a)  $p \sim q :\Leftrightarrow p$  is of the same opinion as  $q$ . This relation is reflexive, symmetric and transitive. Hence, it is an equivalence relation.
- (b)  $p \sim q :\Leftrightarrow p$  is a sibling of  $q$ . This relation is symmetric and transitive but not reflexive and hence, it is not an equivalence relation.
- (c)  $p \sim q :\Leftrightarrow p$  is taller  $q$ . This relation is transitive, but neither reflexive nor symmetric and hence, it is not an equivalence relation.
- (d)  $p \sim q :\Leftrightarrow p$  is in love with  $q$ . This relation is generally not reflexive. People don't like themselves very much. It is certainly not normally symmetric, which is the basis of much drama in literature. It is also not transitive, except in some French films.

**Definition 1.57 (Equivalence class):**

Let  $M$  be a set and let  $\sim$  be an equivalence relation on  $M$ . For any  $m \in M$ , the set

$$[m] := \{n \in M \mid n \sim m\} \quad (1.33)$$

is called the equivalence class of  $m$  under  $\sim$ .

Two key properties of equivalence classes are:

**Proposition 1.58**

Let  $M$  be a set and let  $\sim$  be an equivalence relation on  $M$ . Then:

- (a)  $a \in [m] \Rightarrow [a] = [m]$ .  
In other words, this means that “any element of an equivalence class can act as a representative of the equivalence class”.
- (b) Let  $m, n \in M$ , then either  $[m] = [n]$  or  $\bigcap \{[m], [n]\} = \emptyset$ .

**Proof:** (a) Let  $a \in [m]$ . Then by definition,  $a \sim m$ . Let  $b \in [a]$ . Then  $b \sim a$ . By transitivity,  $b \sim m$ . Hence,  $b \in [m]$ . Therefore,  $[a] \subseteq [m]$ . Now, let  $b \in [m]$ . Then  $b \sim m$ . By transitivity,  $b \sim a$ . Hence,  $b \in [a]$ . Therefore,  $[m] \subseteq [a]$ . Hence,  $[a] = [m]$ .

- (b) For two elements, either  $m \sim n$  or  $m \not\sim n$ . If  $m \sim n$ , then  $n \in [m]$  and hence,  $[m] = [n]$ . If  $m \not\sim n$ , then  $\forall p \in M : (p \in [m]) \vee (p \in [n])$ . Hence,  $\bigcap \{[m], [n]\} = \emptyset$ .

Q.E.D.

**Definition 1.59 (Quotient set):**

Let  $M$  be a set and let  $\sim$  be an equivalence relation on  $M$ . Then define the quotient set

$$M/\sim := \{[m] \in \mathcal{P}(M) \mid m \in M\} \quad (1.34)$$

Notation:  $M/\sim$  is read as “ $M$  modulo  $\sim$ ”. The elements of  $M/\sim$  are the equivalence classes of  $M$  under  $\sim$ .



Intuition: The quotient set is the set of all equivalence classes of  $M$  under  $\sim$ .

**Remark 1.60** (Set of representatives). Due to the [Axiom of Choice](#), there exists a complete system of representatives for  $\sim$  *i.e.* a set  $R$  such that  $\forall m \in M : \exists! r \in R : m \sim r$ . Then we can write

$$R \cong_{\text{set}} M/\sim. \quad (1.35)$$

This essentially means that we can choose a representative from each equivalence class and put them in a set namely  $R$ . Then this provides us a natural bijection between the set of representatives  $R$  and the quotient set  $M/\sim$ .

**Remark 1.61.** Care must be taken while defining maps whose domain or co-domain is a quotient set and if one uses representatives to define the map. The map must be well-defined, *i.e.* the map must not depend on the choice of representatives.

### Example 1.62

Let  $M = \mathbb{Z}$  and let  $\sim$  be a relation defined by  $m \sim n :\Leftrightarrow m - n \in 2\mathbb{Z}$ . Then  $\sim$  is an equivalence relation. The equivalence classes are

$$\begin{aligned} [0] &= [2] = [4] = \dots = [-2] = [-4] = \dots = 2\mathbb{Z}, \\ [1] &= [3] = [5] = \dots = [-1] = [-3] = \dots = 2\mathbb{Z} + 1. \end{aligned}$$

Therefore, the quotient set is

$$\mathbb{Z}/\sim = \{[0], [1]\}.$$

Idea: on  $\mathbb{Z}$  we have addition  $+: \mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{Z}$ . We wish to inherit an addition on  $\mathbb{Z}/\sim$  from the addition on  $\mathbb{Z}$  *i.e.*  $\oplus: \mathbb{Z}/\sim \times \mathbb{Z}/\sim \rightarrow \mathbb{Z}/\sim$ . We can define this map as follows:

$$[a] \oplus [b] \mapsto [a + b]$$

Care needs to be taken precisely because this could be inconsistent (not well-defined). Check whether choice of representatives matters:

Let  $a', b' \in \mathbb{Z}$  such that  $[a] = [a']$  and  $[b] = [b']$ . Then we need to check whether  $[a'] \oplus [b'] = [a] \oplus [b]$ . So by assumptions we have  $a \sim a' \Rightarrow a - a' = 2n \in 2\mathbb{Z}$  and  $b \sim b' \Rightarrow b - b' = 2m \in 2\mathbb{Z}$ . Then

$$\begin{aligned} [a'] \oplus [b'] &\stackrel{\text{def}}{=} [a' + b'] = [a - 2n + b - 2m] \\ &= [a + b - 2(n + m)] \\ &= [a + b] \stackrel{\text{def}}{=} [a] \oplus [b]. \end{aligned}$$

Therefore, the addition is well-defined.

## §1.8 Construction of $\mathbb{N}$ , $\mathbb{Z}$ , $\mathbb{Q}$ , $\mathbb{R}$

We are only going through the outline of the construction of these sets.

### §1.8.1 Natural Numbers $\mathbb{N}$

Recall, from the [Axiom of Infinity](#), that there exists a set  $\mathbb{N}$  such that

$$\begin{aligned} \mathbb{N} &= \{0, 1, 2, 3, \dots\} \\ 0 &:= \emptyset, \quad 1 := \{\emptyset\}, \quad 2 := \{\{\emptyset\}\}, \quad 3 := \{\{\{\emptyset\}\}\}, \quad \dots \end{aligned} \quad (1.36)$$

We wish to establish addition on  $\mathbb{N}$ . For that we need to define the *successor map* as

$$\begin{aligned} S: \mathbb{N} &\rightarrow \mathbb{N} \\ n &\mapsto \{n\} \end{aligned} \quad (1.37)$$

This works as,  $S(2) = S(\{\{\emptyset\}\}) = \{\{\{\emptyset\}\}\} = 3$ .

We need to define the *predecessor map* as

$$\begin{aligned} P : \mathbb{N}^* &\rightarrow \mathbb{N} \\ n &\mapsto m \quad \text{such that} \quad m \in n \end{aligned} \quad (1.38)$$

Here,  $\mathbb{N}^* = \mathbb{N} \setminus \{0\}$ . In this case,  $P(2) = P(\{\{\emptyset\}\}) = \{\emptyset\} = 1$  as there is only one element in 2. Now, with this we can define  $(n \in \mathbb{N})^{\text{th}}$  power of  $S$ :

$$\begin{aligned} S^n &= S \circ S^{P(n)}, \quad \text{if } n \in \mathbb{N}^* \\ S^0 &= \text{id}_{\mathbb{N}} \end{aligned} \quad (1.39)$$

At this point, we can define addition on  $\mathbb{N}$  as

**Definition 1.63 (Addition on  $\mathbb{N}$ ):**

$$\begin{aligned} + : \mathbb{N} \times \mathbb{N} &\rightarrow \mathbb{N} \\ (m, n) &\mapsto m + n := S^n(m) \end{aligned} \quad (1.40)$$

### Example 1.64 ( $2 + 1 = 3$ )

With this definition, we can verify our intuition of addition on  $\mathbb{N}$ . For example,  $2 + 1 = 3$ .

$$2 + 1 = S^1(2) = S(S^0(2)) = S(\text{id}_{\mathbb{N}}(2)) = S(2) = 3$$

And with this, we should be able to check whether the addition is commutative or not.

$$1 + 2 = S^2(1) = S(S^1(1)) = S(S(S^0(1))) = S(S(1)) = S(2) = 3$$

This same calculation generalizes to any two natural numbers and hence, the addition is commutative.

**Remark 1.65 (Identity element of addition).** We can see that 0 is the identity element of addition on  $\mathbb{N}$ . This is because

$$\begin{aligned} \forall n \in \mathbb{N} : 0 + n &= S^n(0) = \dots = n, \\ \forall n \in \mathbb{N} : n + 0 &= S^0(n) = n. \end{aligned}$$

What about the inverse of addition? We can see that there is no inverse of addition on  $\mathbb{N}$ . This is because, for any  $n \in \mathbb{N}$ , there is no  $m \in \mathbb{N}$  such that  $n + m = 0$ . In language of group theory,  $\mathbb{N}$  is not a commutative group under addition.

Now this hurdle motivates us to define the set of integers  $\mathbb{Z}$ .

## §1.8.2 Integers $\mathbb{Z}$

Let's start with defining an equivalence relation  $\sim_{\mathbb{Z}}$  on  $\mathbb{N} \times \mathbb{N}$  as

$$(m, n) \sim_{\mathbb{Z}} (p, q) :\Leftrightarrow m + q = n + p \quad (1.41)$$

Check that this is an equivalence relation.

1. *Reflexivity:*  $(m, n) \sim_{\mathbb{Z}} (m, n) \Leftrightarrow m + n = n + m$ .
2. *Symmetry:*  $(m, n) \sim_{\mathbb{Z}} (p, q) \Leftrightarrow m + q = n + p \Leftrightarrow n + p = m + q \Leftrightarrow (p, q) \sim_{\mathbb{Z}} (m, n)$ .
3. *Transitivity:*  $(m, n) \sim_{\mathbb{Z}} (p, q) \wedge (p, q) \sim_{\mathbb{Z}} (r, s) \Rightarrow m + q = n + p \wedge p + s = q + r \Rightarrow m + q + p + s = n + p + q + r \Rightarrow m + s = n + r \Rightarrow (m, n) \sim_{\mathbb{Z}} (r, s)$ .

Thus,  $\sim_{\mathbb{Z}}$  is an equivalence relation on  $\mathbb{N} \times \mathbb{N}$ .

Idea: in this case  $(m, n)$  corresponds to  $m - n$ . So, we can define the set of integers as

$$\mathbb{Z} := (\mathbb{N} \times \mathbb{N}) / \sim_{\mathbb{Z}} \quad (1.42)$$

Intuitively, we want  $\mathbb{N} \subseteq \mathbb{Z}$  but at this stage this is nonsense as both the sets have different structures. We can resolve this by embedding  $\mathbb{N}$  into  $\mathbb{Z}$  with the help of an *inclusion map*:

$$\begin{aligned} \iota : \mathbb{N} &\hookrightarrow \mathbb{Z} \\ n &\mapsto [(n, 0)] \end{aligned} \quad (1.43)$$

With this new definition of  $\mathbb{N}$  in  $\mathbb{Z}$ , we can say that  $\mathbb{N} \subseteq \mathbb{Z}$ . Now, in similar fashion we can define negative integers as well.

**Definition 1.66 (Negative integers):**

Let  $n \in \mathbb{N}$ , then we define the negative integer as

$$-n := [(0, n)] \quad (1.44)$$

With this, let's define addition on  $\mathbb{Z}$ .

**Definition 1.67 (Addition on  $\mathbb{Z}$ ):**

$$\begin{aligned} +_{\mathbb{Z}} : \mathbb{Z} \times \mathbb{Z} &\rightarrow \mathbb{Z} \\ [(m, n)] +_{\mathbb{Z}} [(p, q)] &:= [(m + p, n + q)] \end{aligned} \quad (1.45)$$

It is easy to see that this addition is well-defined.

**Example 1.68 ( $2 + (-3) = -1$ )**

Using our definition of  $2 = [(2, 0)]$  and  $-3 = [(0, 3)]$ , we can calculate  $2 +_{\mathbb{Z}} (-3)$  as:

$$2 +_{\mathbb{Z}} (-3) = [(2, 0)] +_{\mathbb{Z}} [(0, 3)] = [(2 + 0, 0 + 3)] = [(2, 3)] = [(0, 1)] = -1$$

We will now assume that we have constructed the multiplication on  $\mathbb{Z}^6$ , and then we can define the set of rational numbers  $\mathbb{Q}$ .

### §1.8.3 Rational Numbers $\mathbb{Q}$

With similar construction as above, we define an equivalence relation  $\sim_{\mathbb{Q}}$  on  $\mathbb{Z} \times \mathbb{Z}^*$ <sup>7</sup> as

$$(m, n) \sim_{\mathbb{Q}} (p, q) :\Leftrightarrow mq = np \quad (1.46)$$

Check that this is an equivalence relation.

1. *Reflexivity*:  $(m, n) \sim_{\mathbb{Q}} (m, n) \Leftrightarrow mn = nm$ .
2. *Symmetry*:  $(m, n) \sim_{\mathbb{Q}} (p, q) \Leftrightarrow mq = np \Leftrightarrow np = mq \Leftrightarrow (p, q) \sim_{\mathbb{Q}} (m, n)$ .
3. *Transitivity*:  $(m, n) \sim_{\mathbb{Q}} (p, q) \wedge (p, q) \sim_{\mathbb{Q}} (r, s) \Rightarrow mq = np \wedge ps = qr \Rightarrow mqps = npqr \Rightarrow ms = nr \Rightarrow (m, n) \sim_{\mathbb{Q}} (r, s)$ .

Thus,  $\sim_{\mathbb{Q}}$  is an equivalence relation on  $\mathbb{Z} \times \mathbb{Z}^*$ .

Idea: in this case  $(m, n)$  corresponds to  $\frac{m}{n}$ . So, we can define the set of rational numbers as

$$\mathbb{Q} := (\mathbb{Z} \times \mathbb{Z}^*) / \sim_{\mathbb{Q}} \quad (1.47)$$

Intuitively, we want  $\mathbb{Z} \subseteq \mathbb{Q}$  but at this stage this is nonsense as both the sets have different structures. We can resolve this by embedding  $\mathbb{Z}$  into  $\mathbb{Q}$  with the help of an *inclusion map*:

$$\begin{aligned} \iota : \mathbb{Z} &\hookrightarrow \mathbb{Q} \\ n &\mapsto [(n, 1)] \end{aligned} \quad (1.48)$$

With this new definition of  $\mathbb{Z}$  in  $\mathbb{Q}$ , we can say that  $\mathbb{Z} \subseteq \mathbb{Q}$ .

<sup>6</sup>Multiplication  $\cdot_{\mathbb{Z}} : \mathbb{Z} \times \mathbb{Z} \rightarrow \mathbb{Z}$ , defined as  $[(m, n)] \cdot_{\mathbb{Z}} [(p, q)] = [(mp + nq, mq + np)]$ .

<sup>7</sup> $\mathbb{Z}^* := \mathbb{Z} \setminus \{0\}$

**Definition 1.69 (Addition on  $\mathbb{Q}$ ):**

$$\begin{aligned} +_{\mathbb{Q}} : \mathbb{Q} \times \mathbb{Q} &\rightarrow \mathbb{Q} \\ [(m, n)] +_{\mathbb{Q}} [(p, q)] &:= [(mq + np, nq)] \end{aligned} \quad (1.49)$$

Similarly, we can define the multiplication on  $\mathbb{Q}$

**Definition 1.70 (Multiplication on  $\mathbb{Q}$ ):**

$$\begin{aligned} \cdot_{\mathbb{Q}} : \mathbb{Q} \times \mathbb{Q} &\rightarrow \mathbb{Q} \\ [(m, n)] \cdot_{\mathbb{Q}} [(p, q)] &:= [(mp, nq)] \end{aligned} \quad (1.50)$$

**§1.8.4 Real Numbers  $\mathbb{R}$** 

There are many ways to construct the reals from the rationals. One is to define a set  $\mathcal{A}$  of *almost homomorphism* on  $\mathbb{Z}$  and hence define:

$$\mathbb{R} := \mathcal{A} / \sim, \quad (1.51)$$

where  $\sim$  is a “suitable” equivalence relation on  $\mathcal{A}$ .

We will not go into the details of this construction. We will just assume that the reals are constructed, and we have all the usual operations defined on them. Now define the set of positive reals as

$$\mathbb{R}^+ := \{r \in \mathbb{R} \mid r > 0\} \quad (1.52)$$

With this construction, we can define  $\mathbb{R}^d$  for any  $d \in \mathbb{N}$  as

$$\mathbb{R}^d := \underbrace{\mathbb{R} \times \mathbb{R} \times \cdots \times \mathbb{R}}_{d \text{ times}} \quad (1.53)$$

For  $x \in \mathbb{R}^d$ , we write  $x = (x^1, x^2, \dots, x^d)$  where  $x^i \in \mathbb{R}$ . For further convenience, we need to define the *norm* on  $\mathbb{R}^d$ .

**Definition 1.71 (norm):**

Let  $x = (x^1, x^2, \dots, x^d) \in \mathbb{R}^d$ . Then the norm of  $x$  is defined as

$$\begin{aligned} \|\cdot\| : \mathbb{R}^d &\rightarrow \mathbb{R}^+ \\ x &\mapsto \sqrt{\sum_{i=1}^d (x^i)^2} \end{aligned} \quad (1.54)$$

We can extend this definition of norm as

$$x \mapsto \sqrt[2n]{\sum_{i=1}^d (x^i)^{2n}} \quad \text{for any } n \in \mathbb{N} \quad (1.55)$$

In order to avoid confusion, we will denote the norm of  $x$  as  $\|x\|_2$  for  $n = 1$  and in general as  $\|x\|_{2n}$  for  $n \in \mathbb{N}$ . For convenience, we will use  $n = 1$  most of the time.

With this, one can define a ball in  $\mathbb{R}^d$  as

**Definition 1.72 (Ball in  $\mathbb{R}^d$ ):**

Let  $x \in \mathbb{R}^d$  and  $r \in \mathbb{R}^+$ . Then define the set  $B_r(x)$  as

$$B_r(x) := \left\{ y \in \mathbb{R}^d \mid \sqrt{\sum_{i=1}^d (x^i - y^i)^2} < r \right\} \quad (1.56)$$

is called the ball of radius  $r$  centered at  $x$ .

Later on, we will see that we denote these sets as “open balls”.

## 2 Topological Spaces

### LECTURE 4

We will now discuss topological spaces based on our previous development of set theory. As we will see, a topology on a set provides the weakest structure in order to define the two very important notions of convergence of sequences to points in a set, and of continuity of maps between two sets.

### §2.1 Topological Spaces

#### Definition 2.1 (Topology & Topological Space):

Let  $M$  be a set. Then a choice of subsets  $\mathcal{O} \subseteq \mathcal{P}(M)$  is called a topology on  $M$  if

- (i)  $\emptyset \in \mathcal{O}$  and  $M \in \mathcal{O}$ ,
- (ii)  $U, V \in \mathcal{O} \Rightarrow \bigcap \{U, V\} \in \mathcal{O}$ ,
- (iii)  $C \subseteq \mathcal{O} \Rightarrow \bigcup C \in \mathcal{O}$ .

The pair  $(M, \mathcal{O})$  is then called a topological space.

Remark 2.2 (Open & Closed Sets). Let  $(M, \mathcal{O})$  be a topological space. Then

- (a) A set  $U \in \mathcal{O}$  is called an *open set* in  $(M, \mathcal{O})$ .
- (b) A set  $C \subseteq M$  is called a *closed set* in  $(M, \mathcal{O})$  if  $M \setminus C \in \mathcal{O}$  i.e.  $M \setminus C$  is open in  $(M, \mathcal{O})$ .

Remark 2.3 (choice of topology). Unless  $|M| = 1$ , there are different topologies  $\mathcal{O}$  one can choose on one and the same set  $M$ . Based on the choice of topology  $\mathcal{O}$ , the notion of convergence of sequences and continuity of maps will change.

For finite set, we can count the number of topologies on it.

$ M $	Number of Topologies
1	1
2	4
3	29
4	355
5	6,942
6	209,527
7	9,535,241
$\vdots$	$\vdots$

#### Example 2.4 (Basic Topologies)

Let  $M$  be any set, then we can define following “trivial” topologies on  $M$ :

- (a)  $\mathcal{O} = \{\emptyset, M\}$ . It is easy to see that,  $\mathcal{O}$  is a topology on  $M$ . This is called the *chaotic topology*.
- (b)  $\mathcal{O} = \mathcal{P}(M)$ . It is easy to see that,  $\mathcal{O}$  is a topology on  $M$ . This is called the *discrete topology*.

For a less abstract example, consider  $M = \{1, 2, 3\}$ , then we can define 29 different topologies on  $M$ . For example,  $\mathcal{O} = \{\emptyset, \{1\}, \{2\}, \{1, 2\}, \{1, 2, 3\}\}$  is a topology on  $M$ .

**Example 2.5 (Standard Topology on  $\mathbb{R}^d$ )**

This is the most important and heavily used topology in mathematics and physics.

Consider  $M = \mathbb{R}^d$ , where  $d \in \mathbb{N}$ . Then the *standard topology* on  $\mathcal{O}_{\text{std.}}$  is constructed as follows:

$$U \in \mathcal{O}_{\text{std.}} : \Leftrightarrow \forall p \in U : \exists r \in \mathbb{R}^+ : B_r(p) \subseteq U$$

where  $B_r(p) = \{x \in \mathbb{R}^d \mid \|x - p\| < r\}$  is the open ball of radius  $r$  around  $p$ . In more involved terms, we can write the definition of the standard topology on  $\mathbb{R}^d$  as

$$\mathcal{O}_{\text{std.}} = \left\{ U \in \mathcal{P}(\mathbb{R}^d) \mid \forall p \in U : \exists r \in \mathbb{R}^+ : B_r(p) \subseteq U \right\}$$

Then by [theorem 1.33](#),  $\mathcal{O}_{\text{std.}}$  is a set. Now we have to prove that  $\mathcal{O}_{\text{std.}}$  is indeed a topology on  $\mathbb{R}^d$ .

(i) First, we need to check whether  $\emptyset \in \mathcal{O}_{\text{std.}}$ , *i.e.* whether:

$$\forall p \in \emptyset : \exists r \in \mathbb{R}^+ : B_r(p) \subseteq \emptyset$$

is true. This proposition is of the form  $\forall p \in \emptyset : Q(p)$ , which was defined as being equivalent to:

$$\forall p : p \in \emptyset \Rightarrow Q(p).$$

However, since  $p \in \emptyset$  is false, the implication is true independent of  $p$ . Hence, the initial proposition is true and thus  $\emptyset \in \mathcal{O}_{\text{std.}}$ .

Second, by definition, we have  $B_r(x) \subseteq \mathbb{R}^d$  independent of  $x$  and  $r$ , hence:

$$\forall p \in \mathbb{R}^d : \exists r \in \mathbb{R}^+ : B_r(p) \subseteq \mathbb{R}^d$$

is true and thus  $\mathbb{R}^d \in \mathcal{O}_{\text{std.}}$ .

(ii) Let  $U, V \in \mathcal{O}_{\text{std.}}$ , then we have to show that  $U \cap V \in \mathcal{O}_{\text{std.}}$ . Let  $p \in U \cap V$ , then  $p \in U$  and  $p \in V$ . Since  $U, V \in \mathcal{O}_{\text{std.}}$ , we have:

$$\exists r_1 \in \mathbb{R}^+ : B_{r_1}(p) \subseteq U,$$

$$\exists r_2 \in \mathbb{R}^+ : B_{r_2}(p) \subseteq V.$$

Now, let  $r = \min\{r_1, r_2\}$ , then we have  $B_r(p) \subseteq B_{r_1}(p) \subseteq U$  and  $B_r(p) \subseteq B_{r_2}(p) \subseteq V$ . Hence,  $B_r(p) \subseteq U \cap V$  and thus  $U \cap V \in \mathcal{O}_{\text{std.}}$ .

(iii) Let  $C \subseteq \mathcal{O}_{\text{std.}}$ , then we have to show that  $\bigcup C \in \mathcal{O}_{\text{std.}}$ . Let  $p \in \bigcup C$ , then  $p \in U$  for some  $U \in C$ . Since  $U \in \mathcal{O}_{\text{std.}}$ , we have:

$$\exists r \in \mathbb{R}^+ : B_r(p) \subseteq U \subseteq \bigcup C.$$

Hence,  $\bigcup C \in \mathcal{O}_{\text{std.}}$ .

Thus,  $\mathcal{O}_{\text{std.}}$  is a topology on  $\mathbb{R}^d$ .

**Definition 2.6 (Comparison of Topologies):**

Let  $M$  be a set and  $\mathcal{O}_1, \mathcal{O}_2$  be two topologies on  $M$ . If  $\mathcal{O}_1 \subseteq \mathcal{O}_2$ , then we say that  $\mathcal{O}_2$  is finer (or stronger) topology than  $\mathcal{O}_1$ , and  $\mathcal{O}_1$  is coarser (or weaker) topology than  $\mathcal{O}_2$ .

From this definition, we can see that the chaotic topology is the coarsest topology on a set, and the discrete topology is the finest topology on a set.

## §2.2 Construction of new Topologies from given topologies

### §2.2.1 Induced Topology

#### Theorem 2.7 (Induced Topology)

Let  $(M, \mathcal{O})$  be a topological space and  $N \subset M^1$ . Then the following set

$$\mathcal{O}|_N = \{U \cap N \mid U \in \mathcal{O}\} \subseteq \mathcal{P}(N) \quad (2.1)$$

is a topology on  $N$ , called the *induced topology* on  $N$ .

#### Proof:

We have to show that  $\mathcal{O}|_N$  is a topology on  $N$ .

(i) First, as  $\emptyset \in \mathcal{O}$ , we have  $\emptyset \cap N = \emptyset \in \mathcal{O}|_N$ .

Second, since  $M \in \mathcal{O}$ , we have  $M \cap N = N \in \mathcal{O}|_N$ .

(ii)  $U, V \in \mathcal{O}|_N \stackrel{?}{\Rightarrow} U \cap V \in \mathcal{O}|_N$ . From (2.1),  $\exists U_1, V_1 \in \mathcal{O} : U = U_1 \cap N \wedge V = V_1 \cap N$ . Then we have:

$$U \cap V = (U_1 \cap N) \cap (V_1 \cap N) = (U_1 \cap V_1) \cap N \in \mathcal{O}|_N$$

as  $U_1 \cap V_1 \in \mathcal{O}$ .

(iii)  $C \subseteq \mathcal{O}|_N \stackrel{?}{\Rightarrow} \bigcup C \in \mathcal{O}|_N$ . Since  $C \subseteq \mathcal{O}|_N$ , we have  $C = \{U_i \cap N \mid U_i \in \mathcal{O}\}$ . Then we have:

$$\bigcup C = \bigcup \{U_i \cap N \mid U_i \in \mathcal{O}\} = \left\{ \bigcup U_i \right\} \cap N \in \mathcal{O}|_N.$$

Thus,  $\mathcal{O}|_N$  is a topology on  $N$ .

Q.E.D.

#### Example 2.8

Consider  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  and  $N = [0, 1] := \{x \in \mathbb{R} \mid 0 \leq x \leq 1\}$ . Then from theorem 2.7,  $(N, \mathcal{O}_{\text{std.}}|_N)$  is a topological space.

It is easy to see that  $(0, 1] \notin \mathcal{O}_{\text{std.}}$  so  $(0, 1]$  is not open in  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$ , but  $(0, 1] = (0, 2) \cap N \in \mathcal{O}_{\text{std.}}|_N$ . Hence,  $(0, 1]$  is an open set in  $(N, \mathcal{O}_{\text{std.}}|_N)$ .

At this point we can talk about openness and closedness of sets in a topological space.

**Remark 2.9.** Let  $(M, \mathcal{O})$  be a topological space and  $N \subset M$ . Then  $N$  is either

- open, or
- closed, or
- open and closed, or
- open and not closed, or
- not open and closed, or
- not open and not closed.

For this very unintuitive idea of a set to be open and closed at the same time, see the following example.

#### Example 2.10

For any topological space  $(M, \mathcal{O})$ , we know by definition of topology that  $\emptyset, M \in \mathcal{O}$ . Hence,  $\emptyset$  and  $M$  are open in  $(M, \mathcal{O})$ .

- Now, let  $N = M$ , then  $M \setminus N = \emptyset \in \mathcal{O}$ . Hence,  $M$  is closed in  $(M, \mathcal{O})$ .
- Let  $N = \emptyset$ , then  $M \setminus N = M \in \mathcal{O}$ . Hence,  $\emptyset$  is closed in  $(M, \mathcal{O})$ .

<sup>1</sup>We will use either  $N \subset M$  or  $N \subsetneq M$  or  $N \subsetneqq M$  to denote that  $N$  is a proper subset of  $M$ .

Thus,  $\emptyset$  and  $M$  are both open and closed in  $(M, \mathcal{O})$ .

### §2.2.2 Quotient Topology

#### Definition 2.11 (Quotient Topology):

Let  $(M, \mathcal{O})$  be a topological space and  $\sim$  be an equivalence relation on  $M$ . Then the quotient set  $M/\sim$  can be equipped with the quotient topology  $\mathcal{O}_{M/\sim}$  defined as follows:

$$\mathcal{O}_{M/\sim} = \left\{ U \subseteq M/\sim \mid \bigcup U = \bigcup_{[u] \in U} [u] \in \mathcal{O} \right\} \quad (2.2)$$

An equivalent definition of the quotient topology is as follows: Let  $\pi : M \rightarrow M/\sim$  be the map defined as  $\pi(m) = [m]$ . Then the quotient topology is defined as

$$\mathcal{O}_{M/\sim} = \left\{ U \subseteq M/\sim \mid \text{preim}_\pi(U) \in \mathcal{O} \right\} \quad (2.3)$$

#### Example 2.12 (Topology on 1-sphere)

Consider  $M = \mathbb{R}^2$ . The *circle* (or *1-sphere*) is defined as a set  $S^1 := \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1\}$ . We have two ways to construct a new topological space:

- (a) Induced Topology: As  $S^1 \subset \mathbb{R}^2$ , we can construct a topology  $\mathcal{O}$  on  $S^1$  by [theorem 2.7](#) using  $(\mathbb{R}^2, \mathcal{O}_{\text{std.}})$  topological space. This is the *standard topology* on  $S^1$ .

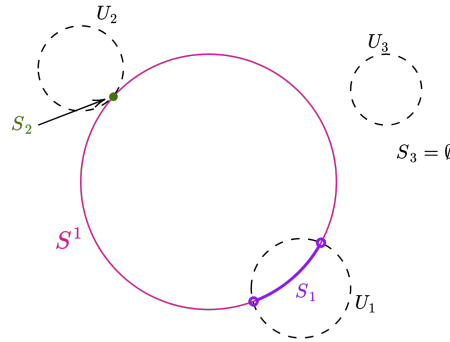


Figure 2.1: 1-sphere induced topology

From [fig. 2.1](#), we can see that  $U_i$ 's are open in  $\mathbb{R}^2$  and  $U_i \cap S^1$  are open in  $S^1$ . See,  $U_3 \in \mathcal{O}_{\text{std.}} \Rightarrow \emptyset \in \mathcal{O}$  and  $U_1 \in \mathcal{O}_{\text{std.}} \Rightarrow S_1 \in \mathcal{O}$ . Also, the set  $S_2$  is not open in  $S^1$  as  $\forall U \in \mathcal{P}(\mathbb{R}) : U \cap S^1 \neq S_2$ . Hence,  $S_2 \notin \mathcal{O}$ .

- (b) Quotient Topology: Let  $\sim$  be the equivalence relation on  $\mathbb{R}$  defined by:

$$x \sim y \Leftrightarrow \exists n \in \mathbb{Z} : x = y + 2\pi n.$$

Then the circle can be defined as the set  $S^1 := \mathbb{R}/\sim$  equipped with the quotient topology.

### §2.2.3 Product Topology

#### Definition 2.13 (Product Topology):

Let  $(A, \mathcal{O}_A)$  and  $(B, \mathcal{O}_B)$  be two topological spaces. Then the set  $\mathcal{O}_{A \times B}$  defined implicitly as

$$U \in \mathcal{O}_{A \times B} \Leftrightarrow \forall (a, b) \in U : \exists U_A \in \mathcal{O}_A, U_B \in \mathcal{O}_B : a \in U_A \wedge b \in U_B \wedge U_A \times U_B \subseteq U \quad (2.4)$$

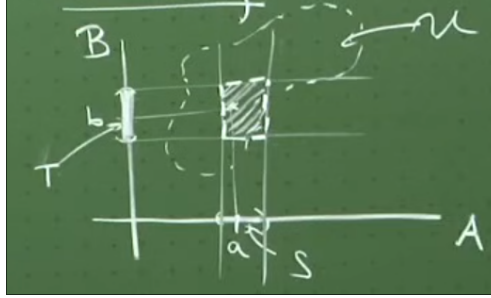
is a topology on  $A \times B$ , called the product topology on  $A \times B$ .



Here we used the existence of  $U_A$  and  $U_B$  such that it contains  $a$  and  $b$  respectively. And we will use this kind of argument throughout our discussion.

Let  $(M, \mathcal{O})$  be a topological space. Let  $a \in M$  be a point. Then we say that a set  $U \in \mathcal{O}$  is an *open neighbourhood* of  $a$  if  $a \in U$ .

Intuitively, the definition can be understood with the help of following diagram:



**Remark 2.14 (Extending product topology to finite cartesian product).** Let  $A_1, A_2, \dots, A_N$  be topological spaces. Then in same spirit, we can define the product topology

$$\mathcal{O}_{A_1 \times A_2 \times \dots \times A_N}$$

With this, we can check that the standard topology on  $\mathbb{R}^d$  is a product topology with open ball defined using  $\|\cdot\|_\infty$

$$\mathcal{O}_{\text{std. } \mathbb{R}^d} = \mathcal{O}_{\underbrace{\mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R}}_{d \text{ times}}}$$

Till this point, we have seen topology and topological spaces from geometric view-point. But one can use these things beyond the geometric (or manifold) applications. For example, a guy named Furstenberg introduced a simple topology on the set of integers to prove the infinitude of primes.

## §2.3 Convergence

### Definition 2.15 (Sequence):

A sequence (of points) in a set  $M$  is a map from  $\mathbb{N}$  onto  $M$ , i.e.  $q : \mathbb{N} \rightarrow M$ .

### Definition 2.16 (Convergence and Limit Point):

Let  $(M, \mathcal{O})$  be a topological space. A sequence  $q$  in  $M$  is said to converge against a limit point  $a \in M$  if

$$\forall U \in \mathcal{O} : a \in U \Rightarrow \exists N \in \mathbb{N} : \forall n > N : q(n) \in U \quad (2.5)$$

### Example 2.17 (Justifying different topologies)

With the notion of convergence, we can justify the different topologies on a set.

- (a) Chaotic Topology: Consider the chaotic topology  $\mathcal{O} = \{\emptyset, M\}$  on  $M$ . Then any sequence in  $M$  converges against any point in  $M$ . Let  $a \in M$  and  $q$  be a sequence in  $M$ , then we have only two choice for  $U \in \mathcal{O}$ , i.e.  $U = \emptyset$  or  $U = M$ . In case  $U = \emptyset$ , the definition of convergence is vacuously true. In case  $U = M$ , the definition of convergence is true as  $q(n) \in M$  for all  $n \in \mathbb{N}$ . Hence, (arbitrary) sequence  $q$  converges against (arbitrary) point  $a$  in  $(M, \mathcal{O})$ .

This weird behavior is the reason for the name “chaotic topology”.

- (b) Discrete Topology: Consider the discrete topology  $\mathcal{O} = \mathcal{P}(M)$  on  $M$ . Then only almost constant sequences converge against a (unique) point in  $M$ . Let  $a \in M$  and  $q$  be a sequence in  $M$ , then we have  $U = \{a\} \in \mathcal{O}$ . Then the definition of convergence is true if and only if  $q(n) = a$  for all  $n > N$ . Hence, only almost constant sequences converge against a point in  $(M, \mathcal{O})$ .

Here we can see that every sequence is convergent in chaotic topology (the coarsest topology) and only a specific kind of sequence is convergent in discrete topology (the finest topology). So we deduce the following remark.

**Remark 2.18.** Let  $M$  be a set and  $\mathcal{O}_1, \mathcal{O}_2$  be two topologies on  $M$  such that  $\mathcal{O}_1 \subseteq \mathcal{O}_2$  and let  $q$  be a sequence in  $M$ . Then if  $q$  converges in  $(M, \mathcal{O}_2)$ , then  $q$  converges in  $(M, \mathcal{O}_1)$  but not necessarily vice-versa.

### Theorem 2.19 (Convergence in standard topology on $\mathbb{R}^d$ )

Let  $q$  be a sequence in  $\mathbb{R}^d$  and  $a \in \mathbb{R}^d$ . Then  $q$  converges against  $a$  in  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  if and only if

$$\forall \varepsilon > 0 : \exists N \in \mathbb{N} : \forall n > N : \|q(n) - a\| < \varepsilon \quad (2.6)$$

#### Proof:

Let  $q$  be a sequence in  $\mathbb{R}^d$  and  $a \in \mathbb{R}^d$ . Then  $q$  converges against  $a$  in  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  if and only if

$$\forall U \in \mathcal{O}_{\text{std.}} : a \in U \Rightarrow \exists N \in \mathbb{N} : \forall n > N : q(n) \in U \quad (2.7)$$

From the definition of standard topology on  $\mathbb{R}^d$ , we have  $U \in \mathcal{O}_{\text{std.}} \Rightarrow \exists r \in \mathbb{R}^+ : B_r(a) \subseteq U$ . Hence, (2.7) is equivalent to

$$\forall r > 0 : \exists N \in \mathbb{N} : \forall n > N : q(n) \in B_r(a) \quad (2.8)$$

which is equivalent to (2.6). Q.E.D.

### Example 2.20 (Convergence in $\mathbb{R}$ )

Let  $q(n) = 1 - \frac{1}{n+1}$  be a sequence in  $\mathbb{R}$ . Then  $q$  converges against 1 in  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  as

$$\forall \varepsilon \in \mathbb{R}^+ : \exists N \in \mathbb{N} : \forall n > N : |q(n) - 1| = \left| 1 - \frac{1}{n+1} - 1 \right| = \frac{1}{n+1} < \varepsilon$$

But observe  $q$  is not almost constant sequence and hence does not converge in  $(\mathbb{R}, \mathcal{P}(\mathbb{R}))$ .

## §2.4 Continuity

### Definition 2.21 (Continuity):

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two topological spaces and  $\phi : M \rightarrow N$  be a map. Then  $\phi$  is said to be continuous if

$$\forall V \in \mathcal{O}_N : \text{preim}_\phi(V) \in \mathcal{O}_M \quad (2.9)$$

In other words,  $\phi$  is continuous iff the pre-image of every open set in  $N$  is open in  $M$ .

### Example 2.22 ('Trivial' Continuity)

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two topological spaces and  $\phi : M \rightarrow N$  be a map. Then

(a) Let  $\mathcal{O}_M = \mathcal{P}(M)$  and  $\mathcal{O}_N$  be any topology on  $N$ . Then every map is continuous.

Let  $V \in \mathcal{O}_N$  be any open set in  $N$ . Then  $\text{preim}_\phi(V) \subseteq M$  and hence  $\text{preim}_\phi(V) \in \mathcal{O}_M$ . Hence,  $\phi$  is continuous.

(b) Let  $\mathcal{O}_M$  be any topology on  $M$  and  $\mathcal{O}_N = \{\emptyset, N\}$ . Then every map is continuous.

Here, either  $V = \emptyset$  or  $V = N$ . In case  $V = \emptyset$ , we have  $\text{preim}_\phi(\emptyset) = \emptyset \in \mathcal{O}_M$ . In case  $V = N$ , we have  $\text{preim}_\phi(N) = M \in \mathcal{O}_M$ . Hence,  $\phi$  is continuous.

Recovering the definition of  $\varepsilon - \delta$  definition of continuity on 'Euclidean' spaces from the definition of continuity in topological spaces.

**Theorem 2.23 (Continuity in Euclidean spaces)**

Let  $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$  be a map. Then  $f$  is continuous if and only if

$$\forall a \in \mathbb{R}^m : \forall \varepsilon > 0 : \exists \delta > 0 : \|x - a\| < \delta \Rightarrow \|f(x) - f(a)\| < \varepsilon \quad (2.10)$$

**Proof:**

Let  $f : \mathbb{R}^m \rightarrow \mathbb{R}^n$  be a map. Then  $f$  is continuous if and only if

$$\forall U \in \mathcal{O}_{\mathbb{R}^n} : \text{preim}_f(U) \in \mathcal{O}_{\mathbb{R}^m} \quad (2.11)$$

From the definition of standard topology on  $\mathbb{R}^n$ , we have  $U \in \mathcal{O}_{\mathbb{R}^n} \Rightarrow \exists \varepsilon > 0 : B_\varepsilon(f(a)) \subseteq U$ . Hence, (2.11) is equivalent to

$$\forall \varepsilon > 0 : \exists \delta > 0 : \text{preim}_f(B_\varepsilon(f(a))) \in \mathcal{O}_{\mathbb{R}^m} \quad (2.12)$$

which is equivalent to (2.10). Q.E.D.

**§2.4.1 Homeomorphism****Definition 2.24 (Homeomorphism):**

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two topological spaces. Let  $\phi : M \rightarrow N$  be a bijection. Then  $\phi$  is said to be a homeomorphism if

- (a)  $\phi$  is continuous, and
- (b)  $\phi^{-1}$  is continuous.

**Remark 2.25 (Structure preserving maps).** Homeomorphisms are structure preserving maps in topology.

**Remark 2.26 (One-to-one pairing of open sets).** Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two topological spaces and let  $\phi : M \rightarrow N$  be a homeomorphism.

$$\begin{array}{ccc} M & \xrightarrow{\phi} & N \\ & \xleftarrow{\phi^{-1}} & \end{array}$$

Then  $\phi$  provides a *one-to-one* pairing of the open sets of  $M$  with those of  $N$ .

**Definition 2.27 (Homeomorphic):**

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two topological spaces. Then  $M$  and  $N$  are said to be homeomorphic if there exists a homeomorphism between them. And we write

$$M \cong_{\text{top.}} N \quad (2.13)$$

**Remark 2.28 (Homeomorphic & Isomorphic).** Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two homeomorphic topological spaces. Then they are isomorphic as sets. But the converse is not true.

$$M \cong_{\text{top.}} N \Rightarrow M \cong_{\text{set}} N \quad (2.14)$$

## LECTURE 5

In case of set theory, we had a notion of ‘cardinality’ of a set. With the help of this notion, we can say that if two sets are isomorphic (set theoretically) then they have the same cardinality. But in case of topological spaces, we don’t have any such quantity *i.e.* we don’t have any property which can tell us that two topological spaces are ‘homeomorphic’ or not.

Building on this idea, we had classified sets into different types based on their cardinality like finite, countable, uncountable, etc. But in case of topology, classification of topological spaces is an open problem.

## §2.5 Topological Properties I: Separation Axioms

### Definition 2.29 (T1 Space):

A topological space  $(M, \mathcal{O})$  is called T1 if for any two distinct points  $p, q \in M$  (i.e.  $p \neq q$ ), then

$$\exists U_p \in \mathcal{O} : q \notin U_p \quad (2.15)$$

here  $U_p$  is an open neighbourhood of  $p$ .

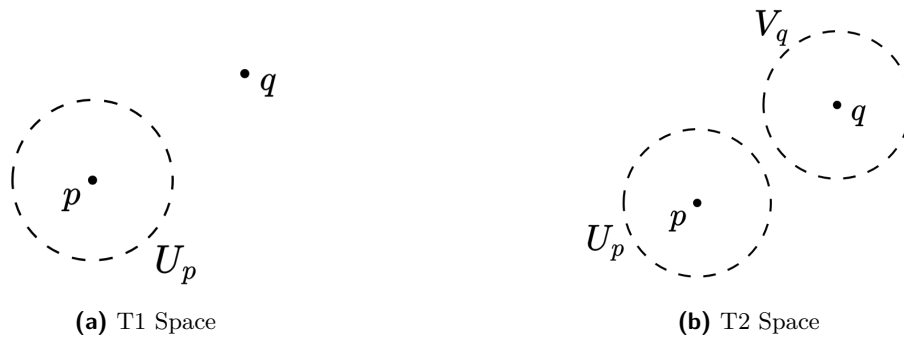
### Definition 2.30 (T2 Space):

A topological space  $(M, \mathcal{O})$  is called T2 or Hausdorff if for any two distinct points  $p, q \in M$  (i.e.  $p \neq q$ ), then

$$\exists U_p, V_q \in \mathcal{O} : U_p \cap V_q = \emptyset \quad (2.16)$$

here  $U_p$  and  $V_q$  are open neighbourhoods of  $p$  and  $q$  respectively.

Intuitively, we can see why [definition 2.29](#) and [definition 2.30](#) are called ‘separation axioms’. Consider standard topology on  $\mathbb{R}^2$ , see [fig. 2.2](#).



**Figure 2.2:** Separation Axioms

**Remark 2.31 (T1 vs T2).** Every T2 space is a T1 space, but the converse is not true.

### Example 2.32

Some examples of topological spaces based on separation axioms are:

- (a)  $\mathbb{R}^d$  with standard topology is a T2 space.
- (b) Zariski topology (algebraic geometry) is T1 but not T2.
- (c) Chaotic topology is neither T1 nor T2.
- (d) Discrete topology is always T1 and T2.

There are many other “T” properties, like T3, T4, etc. All of them have use cases in some area of mathematics or physics.

**Remark 2.33 ( $T2\frac{1}{2}$  Space).** A topological space  $(M, \mathcal{O})$  is called  $T2\frac{1}{2}$  if for any two distinct points  $p, q \in M$  (i.e.  $p \neq q$ ), then there exists a closed neighbourhood  $U_p$  of  $p$  such that  $q \notin U_p$ .

### Theorem 2.34 (Uniqueness of Limit Point)

Let  $(M, \mathcal{O})$  be a Hausdorff space. Then every convergent sequence in  $M$  has a unique limit point.

## §2.6 Compactness and Paracompactness

Before we define compactness, we need to understand the concept of ‘open cover’.

### Definition 2.35 (Cover and Open Cover):

Let  $(M, \mathcal{O})$  be a topological space. A set  $C \subseteq \mathcal{P}(M)$  is called a *cover* of  $M$  if

$$\bigcup C = M. \quad (2.17)$$

If  $C \subseteq \mathcal{O}$  then it is called an *open cover*.

### Definition 2.36 (Subcover and Finite Subcover):

Let  $C$  be a cover of  $M$ . A subset  $\tilde{C} \subseteq C$  is called a *subcover* of  $C$  if

$$\bigcup \tilde{C} = M. \quad (2.18)$$

If  $\tilde{C}$  is finite then it is called a *finite subcover*.

### §2.6.1 Compactness

#### Definition 2.37 (Compact Space):

A topological space  $(M, \mathcal{O})$  is called *compact* if every open cover of  $M$  has a finite subcover.

It is clear from the definition that compactness is a topological property. So we have,

**Remark 2.38.** Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two homeomorphic topological spaces. Then  $M$  is compact if and only if  $N$  is compact.

#### Definition 2.39 (Compact Subset):

Let  $(M, \mathcal{O})$  be a topological space. A subset  $N \subseteq M$  is called *compact* if the induced topology  $(N, \mathcal{O}|_N)$  is compact.

Determining whether a topological space is compact or not, is not an easy task. With the help of a suitable homeomorphism we can simplify this task.

#### Theorem 2.40 (Heine-Borel Theorem)

Let  $(\mathbb{R}^d, \mathcal{O}_{\text{std}})$  be a topological space. Then a subset  $K \subseteq \mathbb{R}^d$  is compact if and only if it is closed and bounded.

**Remark 2.41 (Bounded Set in  $\mathbb{R}^d$ ).** A set  $K \subseteq \mathbb{R}^d$  is called *bounded* if

$$\exists r > 0 : K \subseteq B_r(0) \quad (2.19)$$

We can extend [Heine-Borel Theorem](#) to any metric space. But first we need to define the concept of ‘metric space’.

#### Definition 2.42 (Metric Space):

Let  $M$  be a set. A function  $d : M \times M \rightarrow \mathbb{R}$  is called a *metric* on  $M$  if it satisfies the following properties for all  $p, q, r \in M$ :

- Symmetry:  $d(p, q) = d(q, p)$ .
- Positivity:  $d(p, q) \geq 0$  and  $d(p, q) = 0 \Leftrightarrow p = q$ .
- Triangle Inequality:  $d(p, q) + d(q, r) \geq d(p, r)$ .

A set  $M$  equipped with a metric  $d$  is called a *metric space*.

We can define ‘metric-induced topology’ on a metric space as we did for  $\mathbb{R}^d$ .

**Remark 2.43 (Metric-Induced Topology).** Let  $(M, d)$  be a metric space. Then the set  $B_r(p)$  is an open ball of radius  $r \in \mathbb{R}^+$  centered at  $p \in M$  defined as

$$B_r(p) = \{q \in M : d(p, q) < r\}. \quad (2.20)$$

With this, we can define the metric-induced topology  $\mathcal{O}_d$  on  $M$  as

$$U \in \mathcal{O}_d :\Leftrightarrow \forall p \in U, \exists r \in \mathbb{R}^+ : B_r(p) \subseteq U. \quad (2.21)$$

### Theorem 2.44 (Generalized Heine-Borel Theorem)

Let  $(M, d)$  be a metric space with metric-induced topology  $\mathcal{O}_d$ . Then a subset  $K \subseteq M$  is compact if and only if it is *complete* and *totally bounded*.

### Example 2.45

Example of compact subsets in  $\mathbb{R}$  are:

- (a)  $[0, 1]$  is compact in  $(\mathbb{R}, \mathcal{O}_{\text{std}})$ .
- (b)  $\mathbb{R}$  is not compact in  $(\mathbb{R}, \mathcal{O}_{\text{std}})$ . It suffices to show that there exists an open cover of  $\mathbb{R}$  which does not have a finite subcover. Consider the open cover

$$C := \{(n, n+1) \mid n \in \mathbb{Z}\} \cup \{(n+1/2, n+3/2) \mid n \in \mathbb{Z}\}. \quad (2.22)$$

We can prove that the product of two compact spaces is compact for product topology.

### Theorem 2.46

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be two compact topological spaces. Then the product space  $(M \times N, \mathcal{O}_{M \times N})$  is compact.

Now extending this to finite product spaces is easy.

Compactness is a very strong property, and sometimes it doesn't hold. So we need a weaker property which can be used in such cases. This is where the concept of 'paracompactness' comes in.

## §2.6.2 Paracompactness

### Definition 2.47 (Refinement of a Cover):

Let  $C$  be a cover of  $M$ . A cover  $R$  of  $M$  is called a refinement of  $C$  if

$$\forall \tilde{U} \in R : \exists U \in C : \tilde{U} \subseteq U. \quad (2.23)$$

A refinement  $R$  is said to be:

- open if  $R \subseteq \mathcal{O}$ .
- Locally finite if for every  $p \in M$ , there exists an open neighbourhood  $U_p$  of  $p$  such that

$$\left| \left\{ \tilde{U} \in R \mid \tilde{U} \cap U_p \neq \emptyset \right\} \right| < \infty. \quad (2.24)$$

**Remark 2.48.** Let  $C$  be a cover of  $M$  and let  $\tilde{C}$  be a subcover of  $C$ . Then  $\tilde{C}$  is a refinement of  $C$ . But the converse is not true.

### Definition 2.49 (Paracompact Space):

A topological space  $(M, \mathcal{O})$  is called paracompact if every open cover of  $M$  has a locally finite open refinement.

**Corollary 2.50**

Every compact space is paracompact.

**Definition 2.51 (Metrisable Space):**

A topological space  $(M, \mathcal{O})$  is called metrizable if there exists a metric  $d$  on  $M$  such that the metric-induced topology  $\mathcal{O}_d$  is same as  $\mathcal{O}$ .

**Theorem 2.52 (Stone's Theorem)**

Every metrizable space is paracompact.

**Example 2.53**

Let's see some topological spaces which are paracompact or not:

- (a) The topological space  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  is metrizable since  $\mathcal{O}_{\text{std.}} = \mathcal{O}_d$  where  $d = \|\cdot\|_2$ . Hence,  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  is paracompact.
- (b) Alexandroff Long Line is not paracompact. To construct it, we first observe that we could “build”  $\mathbb{R}$  by taking the interval  $[0, 1)$  and stacking countably many copies of it one after the other. Hence, in a sense,  $\mathbb{R}$  is equivalent to  $\mathbb{Z} \times [0, 1)$ . The long line  $L$  is defined analogously as  $L : \omega_1 \times [0, 1)$ , where  $\omega_1$  is an uncountable infinite set. The resulting space  $L$  is not paracompact.

**Theorem 2.54**

Let  $(M, \mathcal{O})$  be a paracompact space and  $(N, \mathcal{O}_N)$  be a compact space. Then the product space  $(M \times N, \mathcal{O}_{M \times N})$  is paracompact.

**Corollary 2.55**

Let  $(M, \mathcal{O})$  be a paracompact space and  $(N_i, \mathcal{O}_{N_i})$  be compact spaces for all  $i \in \{1, 2, \dots, n\}$ . Then the product space  $M \times N_1 \times N_2 \times \dots \times N_n$  is paracompact.

At this point, we can discuss the sufficient and necessary criteria for paracompactness which are used as definitions in some books. For that we need to define the concept of ‘*partition of unity*.’

**Definition 2.56 (Partition of Unity):**

Let  $(M, \mathcal{O})$  be a topological space. A set  $\mathcal{F}$  of continuous functions  $\phi : M \rightarrow [0, 1]$  is called a partition of unity if for each  $p \in M$ ,

- (a) There exists an open neighbourhood  $U_p$  such that  $\phi(p) \neq 0$  for finitely many  $\phi \in \mathcal{F}$ .
- (b)  $\sum_{\phi \in \mathcal{F}} \phi(p) = 1$ .

**Definition 2.57 (Partition of Unity Subordinate to a Cover):**

Let  $(M, \mathcal{O})$  be a topological space and let  $C$  be a cover of  $M$ . A partition of unity  $\mathcal{F}$  is said to be subordinate to  $C$  if:

$$\forall \phi \in \mathcal{F} : \exists U \in C : \phi(p) \neq 0 \Rightarrow p \in U. \quad (2.25)$$

**Theorem 2.58**

Let  $(M, \mathcal{O})$  be a Hausdorff space. Then  $M$  is paracompact if and only if every open cover  $C$  admits a partition of unity subordinate to  $C$ .

**Example 2.59**

Let  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  be a topological space. By [theorem 2.52](#),  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  is paracompact. Consider the open cover  $C := \{U_1 = (-\infty, 1), U_2 = (0, \infty)\}$ . We can construct a partition of unity  $\mathcal{F} = \{\phi_1, \phi_2\}$  subordinate to  $C$  as follows:

$$\phi_1(x) = \begin{cases} 1 & \text{if } x \leq 0 \\ 1 - x^2 & \text{if } 0 \leq x \leq 1 \\ 0 & \text{if } x \geq 1 \end{cases} \quad \text{and} \quad \phi_2(x) = \begin{cases} 0 & \text{if } x \leq 0 \\ x^2 & \text{if } 0 \leq x \leq 1 \\ 1 & \text{if } x \geq 1 \end{cases}$$

For  $\phi_1$ , we have  $U_1 = (-\infty, 1)$  for which  $\phi_1(x) \neq 0$  and for  $\phi_2$ , we have  $U_2 = (0, \infty)$  for which  $\phi_2(x) \neq 0$ . Also,  $\phi_1(x) + \phi_2(x) = 1$  for all  $x \in \mathbb{R}$ .

## §2.7 Connectedness and Path-Connectedness

### §2.7.1 Connectedness

**Definition 2.60 (Connected Space):**

A topological space  $(M, \mathcal{O})$  is called connected unless there exists two non-empty open sets  $A, B$  such that

$$A \cup B = M \quad \text{and} \quad A \cap B = \emptyset. \quad (2.26)$$

**Example 2.61**

Let  $(M := \mathbb{R} \setminus \{0\}, \mathcal{O} := \mathcal{O}_{\text{std.}}|_{\mathbb{R} \setminus \{0\}})$  be a topological space. Then  $M$  is not connected since we can write  $M = A \cup B$  where  $A = (-\infty, 0)$  and  $B = (0, \infty)$  with  $A \cap B = \emptyset$ .

**Theorem 2.62**

The closed interval  $[0, 1]$  with induced topology from  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  is connected.

**Theorem 2.63**

Let  $(M, \mathcal{O})$  be a topological space. Then  $M$  is connected if and only if  $\emptyset$  and  $M$  are the only subsets of  $M$  that are both open and closed.

**Proof:**

$[\Rightarrow]$ :

Suppose not there exists a set  $U \subseteq M$  that is both open and closed and  $U \neq \emptyset, M$ . Then  $M = U \dot{\cup} (M \setminus U)$ . Since  $U$  is open and  $M \setminus U$  is open (as  $U$  is closed). Hence,  $M$  is not connected.  $\nexists$

$[\Leftarrow]$ :

Suppose not  $M$  is not connected. Then there exists two non-empty open sets  $A, B$  such that  $A \cup B = M$  and  $A \cap B = \emptyset$ . Clearly,  $A \neq M$ , if not then  $B = \emptyset$ . Since  $A$  is open,  $M \setminus A$  is closed. But  $M \setminus A = B$  is also open. Hence,  $B \neq \emptyset, M$  is open and closed.  $\nexists$  Q.E.D.

### §2.7.2 Path-Connectedness

**Definition 2.64 (Path-Connected Space):**

A topological space  $(M, \mathcal{O})$  is called path-connected if for every pair of points  $p, q \in M$ , there exists a continuous curve  $\gamma : [0, 1] \rightarrow M$  such that  $\gamma(0) = p$  and  $\gamma(1) = q$ .

**Example 2.65**

Let  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  be a topological space. Then  $(\mathbb{R}^d, \mathcal{O}_{\text{std.}})$  is path-connected.

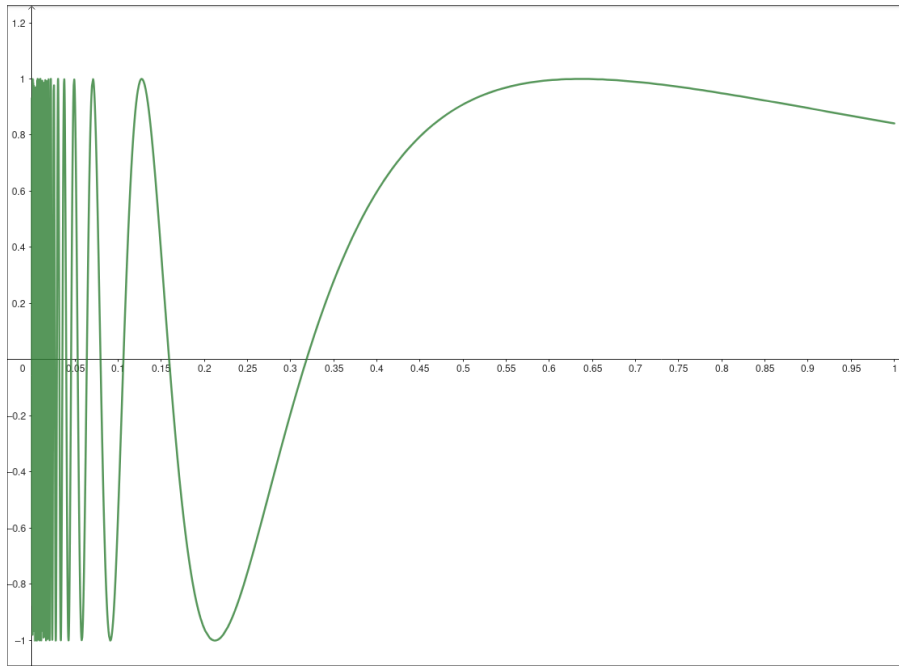
**Proof:**

Let  $p, q \in \mathbb{R}^d$ . Then the curve  $\gamma(\lambda) := (1 - \lambda)p + \lambda q$  is continuous and  $\gamma(0) = p$  and  $\gamma(1) = q$ . Q.E.D.



**Example 2.66**

Let  $S := \left\{ \left( x, \sin\left(\frac{1}{x}\right) \right) \mid x \in (0, 1] \right\} \cup \{(0, 0)\} \subseteq \mathbb{R}^2$ . Then  $(S, \mathcal{O}_{\text{std.}}|_S)$  is not path-connected but connected.

**Theorem 2.67**

Every path-connected space is connected.

**Proof:**

Let  $(M, \mathcal{O})$  be a path-connected space. Suppose not  $M$  is not connected. Then there exists two non-empty open sets  $A, B$  such that  $A \dot{\cup} B = M$ . Since,  $A$  and  $B$  are non-empty, we can choose  $a \in A$  and  $b \in B$ . Since  $M$  is path-connected, there exists a continuous curve  $\gamma : [0, 1] \rightarrow M$  such that  $\gamma(0) = a$  and  $\gamma(1) = b$ . Moreover,  $\gamma$  is continuous and  $A, B$  are open, disjoint sets,  $\text{preim}_\gamma(A)$  and  $\text{preim}_\gamma(B)$  are open, disjoint sets. We know

$$[0, 1] = \text{preim}_\gamma(M) = \text{preim}_\gamma(A \dot{\cup} B) = \text{preim}_\gamma(A) \dot{\cup} \text{preim}_\gamma(B).$$

Thus, existence of  $\text{preim}_\gamma(A)$  and  $\text{preim}_\gamma(B)$  implies that  $[0, 1]$  is not connected.  $\nexists$

Q.E.D.

## §2.8 Homotopic Curves and Fundamental Group

**Definition 2.68 (Homotopic Curves):**

Let  $(M, \mathcal{O})$  be a topological space. Two continuous curves  $\gamma_1, \gamma_2 : [0, 1] \rightarrow M$  such that

$$\gamma_1(0) = \gamma_2(0) \quad \text{and} \quad \gamma_1(1) = \gamma_2(1)$$

are called homotopic if there exists a continuous function  $h : [0, 1] \times [0, 1] \rightarrow M$  such that for all  $\lambda \in [0, 1]$ ,

$$h(0, \lambda) = \gamma_1(\lambda) \quad \text{and} \quad h(1, \lambda) = \gamma_2(\lambda). \quad (2.27)$$

Intuitively, two curves are homotopic if one can be continuously deformed into the other. Pictorially, see [fig. 2.3](#).

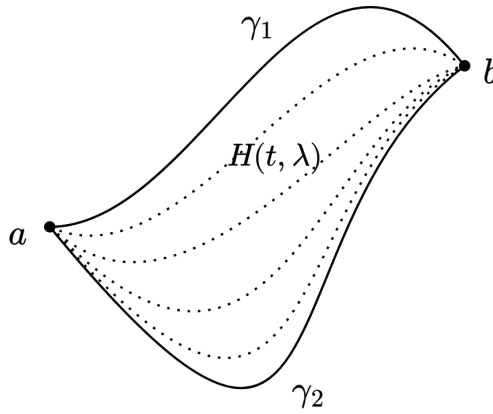


Figure 2.3: Homotopic Curves

**Proposition 2.69 (Homotopy is an Equivalence Relation)**

Let  $(M, \mathcal{O})$  be a topological space. Define a relation  $\sim$  on the set of continuous curves  $\{\gamma : [0, 1] \rightarrow M\}$  by

$$\gamma_1 \sim \gamma_2 \Leftrightarrow \gamma_1 \text{ and } \gamma_2 \text{ are homotopic.} \quad (2.28)$$

Then  $\sim$  is an equivalence relation.

**Proof:**

Let  $\gamma_1, \gamma_2, \gamma_3 : [0, 1] \rightarrow M$  be continuous curves.

- (a) Reflexivity: Define a continuous function  $h : [0, 1] \times [0, 1] \rightarrow M$  as  $h(t, \lambda) := \gamma_1(\lambda)$ . Then  $h(0, \lambda) = \gamma_1(\lambda)$  and  $h(1, \lambda) = \gamma_1(\lambda)$  for all  $\lambda \in [0, 1]$ . Hence,  $\gamma_1 \sim \gamma_1$ .
- (b) Symmetry: Let  $\gamma_1 \sim \gamma_2$ . Then there exists a continuous function  $h : [0, 1] \times [0, 1] \rightarrow M$  such that  $h(0, \lambda) = \gamma_1(\lambda)$  and  $h(1, \lambda) = \gamma_2(\lambda)$  for all  $\lambda \in [0, 1]$ . Define a continuous function  $h' : [0, 1] \times [0, 1] \rightarrow M$  as  $h'(t, \lambda) := h(1 - t, \lambda)$ . Then  $h'(0, \lambda) = \gamma_2(\lambda)$  and  $h'(1, \lambda) = \gamma_1(\lambda)$  for all  $\lambda \in [0, 1]$ . Hence,  $\gamma_2 \sim \gamma_1$ .
- (c) Transitivity: Let  $\gamma_1 \sim \gamma_2$  and  $\gamma_2 \sim \gamma_3$ . Then there exists continuous functions  $h_1, h_2 : [0, 1] \times [0, 1] \rightarrow M$  such that  $h_1(0, \lambda) = \gamma_1(\lambda)$ ,  $h_1(1, \lambda) = \gamma_2(\lambda)$  and  $h_2(0, \lambda) = \gamma_2(\lambda)$ ,  $h_2(1, \lambda) = \gamma_3(\lambda)$  for all  $\lambda \in [0, 1]$ . Define a continuous function  $h : [0, 1] \times [0, 1] \rightarrow M$  as

$$h(t, \lambda) := \begin{cases} h_1(2t, \lambda) & \text{if } 0 \leq t \leq \frac{1}{2} \\ h_2(2t - 1, \lambda) & \text{if } \frac{1}{2} \leq t \leq 1 \end{cases} \quad (2.29)$$

Then  $h(0, \lambda) = \gamma_1(\lambda)$  and  $h(1, \lambda) = \gamma_3(\lambda)$  for all  $\lambda \in [0, 1]$ . Hence,  $\gamma_1 \sim \gamma_3$ .

Q.E.D.

**Definition 2.70 (Space of Loops):**

Let  $(M, \mathcal{O})$  be a topological space. Then, for every point  $p \in M$ , the set  $\mathcal{L}_p$  defined as

$$\mathcal{L}_p := \{\gamma : [0, 1] \rightarrow M \mid \gamma \text{ is continuous and } \gamma(0) = \gamma(1) = p\} \quad (2.30)$$

is called the space of loops at  $p$ .

**Definition 2.71 (Concatenation of Loops):**

Let  $(M, \mathcal{O})$  be a topological space. Fix a point  $p \in M$ . We define the concatenation operation  $*_p : \mathcal{L}_p \times \mathcal{L}_p \rightarrow \mathcal{L}_p$  as

$$(\gamma_1 *_p \gamma_2)(\lambda) := \begin{cases} \gamma_1(2\lambda) & \text{if } 0 \leq \lambda < \frac{1}{2} \\ \gamma_2(2\lambda - 1) & \text{if } \frac{1}{2} \leq \lambda \leq 1 \end{cases} \quad (2.31)$$

### §2.8.1 Fundamental Group

We will first recall the definition of a group.

#### Definition 2.72 (Group):

A set  $G$  equipped with a binary operation  $*$  :  $G \times G \rightarrow G$  is called a group if it satisfies the following properties:

- (a) Associativity:  $\forall a, b, c \in G : (a * b) * c = a * (b * c)$ .
- (b) Identity Element:  $\exists e \in G : \forall a \in G : a * e = e * a = a$ .
- (c) Inverse Element:  $\forall a \in G : \exists a^{-1} \in G : a * a^{-1} = a^{-1} * a = e$ .

A group is called abelian (or commutative) if  $\forall a, b \in G : a * b = b * a$ .

For future discussion, we need the notion of isomorphism between groups.

#### Definition 2.73 (Group Isomorphism):

Let  $(G, *)$  and  $(H, \star)$  be two groups. A function  $\varphi : G \rightarrow H$  is called a group isomorphism if it is bijective and satisfies

$$\forall a, b \in G : \varphi(a * b) = \varphi(a) \star \varphi(b). \quad (2.32)$$

Notation: If there exists an isomorphism between groups  $G$  and  $H$ , we say that  $G$  and  $H$  are isomorphic and write  $G \cong_{\text{grp}} H$ .

Now we can define the fundamental group.

#### Definition 2.74 (Fundamental Group):

Let  $(M, \mathcal{O})$  be a topological space and let  $p \in M$ . Define the set  $\pi_1(p)$  as

$$\pi_1(p) := \mathcal{L}_p / \sim = \{[\gamma] \mid \gamma \in \mathcal{L}_p\} \quad (2.33)$$

where  $\sim$  is the equivalence relation defined using homotopy. Define a binary operation  $\bullet_p : \pi_1(p) \times \pi_1(p) \rightarrow \pi_1(p)$  as

$$[\gamma_1] \bullet_p [\gamma_2] := [\gamma_1 *_p \gamma_2]. \quad (2.34)$$

Then  $\pi_1(p)$  equipped with the operation  $\bullet_p$  is called the fundamental group of  $M$  at  $p$ .

To prove that  $(\pi_1(p), \bullet_p)$  is a group, we need to show following properties:

1.  $\bullet_p$  is well-defined.
2.  $\bullet_p$  is associative.
3. There exists an identity element.
4. There exists an inverse element for every element.

**Proof:**

Using the steps mentioned above, we can prove that  $(\pi_1(p), \bullet_p)$  is a group.

#### (a) Well-Defined:

Let  $\gamma_1, \gamma'_1, \gamma_2, \gamma'_2 \in \mathcal{L}_p$  such that  $\gamma_1 \sim \gamma'_1$  and  $\gamma_2 \sim \gamma'_2$ . Then there exists continuous functions  $h_1, h_2 : [0, 1] \times [0, 1] \rightarrow M$  such that  $h_1(0, \lambda) = \gamma_1(\lambda)$ ,  $h_1(1, \lambda) = \gamma'_1(\lambda)$  and  $h_2(0, \lambda) = \gamma_2(\lambda)$ ,  $h_2(1, \lambda) = \gamma'_2(\lambda)$  for all  $\lambda \in [0, 1]$ . Define a continuous function  $h : [0, 1] \times [0, 1] \rightarrow M$  as

$$h(t, \lambda) := \begin{cases} h_1(2t, \lambda) & \text{if } 0 \leq t \leq \frac{1}{2} \\ h_2(2t - 1, \lambda) & \text{if } \frac{1}{2} \leq t \leq 1 \end{cases} \quad (2.35)$$

Then  $h(0, \lambda) = \gamma_1(\lambda) *_p \gamma_2(\lambda)$  and  $h(1, \lambda) = \gamma'_1(\lambda) *_p \gamma'_2(\lambda)$ . Hence,  $\gamma_1 *_p \gamma_2 \sim \gamma'_1 *_p \gamma'_2$ .

#### (b) Associativity:

Let  $[\gamma_1], [\gamma_2], [\gamma_3] \in \pi_1(p)$ . We need to show that  $([\gamma_1] \bullet_p [\gamma_2]) \bullet_p [\gamma_3] = [\gamma_1] \bullet_p ([\gamma_2] \bullet_p [\gamma_3])$  which is equivalent to showing  $(\gamma_1 *_p \gamma_2) *_p \gamma_3$  and  $\gamma_1 *_p (\gamma_2 *_p \gamma_3)$  are homotopic. From definition of concatenation,

$$(\gamma_1 *_p \gamma_2) *_p \gamma_3(\lambda) = \begin{cases} \gamma_1(4\lambda) & \text{if } 0 \leq \lambda \leq \frac{1}{4} \\ \gamma_2(4\lambda - 2) & \text{if } \frac{1}{4} \leq \lambda \leq \frac{1}{2} \\ \gamma_3(2\lambda - 1) & \text{if } \frac{1}{2} \leq \lambda \leq 1 \end{cases}; \quad \gamma_1 *_p (\gamma_2 *_p \gamma_3)(\lambda) = \begin{cases} \gamma_1(2\lambda) & \text{if } 0 \leq \lambda \leq \frac{1}{2} \\ \gamma_2(4\lambda - 2) & \text{if } \frac{1}{2} \leq \lambda \leq \frac{3}{4} \\ \gamma_3(4\lambda - 3) & \text{if } \frac{3}{4} \leq \lambda \leq 1 \end{cases}$$

Now define  $h : [0, 1] \times [0, 1] \rightarrow [0, 1]$  as

$$h(t, \lambda) := \begin{cases} \gamma_1((2\lambda)t + (4\lambda)(1-t)) & \text{if } 0 \leq \lambda \leq \frac{t}{2} + \frac{1-t}{4} \\ \gamma_2(4\lambda - 2) & \text{if } \frac{t}{2} + \frac{1-t}{4} \leq \lambda \leq \frac{3t}{4} + \frac{1-t}{2} \\ \gamma_3((4\lambda - 3)t + (2\lambda - 1)(1-t)) & \text{if } \frac{3t}{4} + \frac{1-t}{2} \leq \lambda \leq 1 \end{cases}$$

Then  $h(0, \lambda) = (\gamma_1 *_p \gamma_2) *_p \gamma_3(\lambda)$  and  $h(1, \lambda) = \gamma_1 *_p (\gamma_2 *_p \gamma_3)(\lambda)$ . Hence,  $(\gamma_1 *_p \gamma_2) *_p \gamma_3 \sim \gamma_1 *_p (\gamma_2 *_p \gamma_3)$ .

(c) Identity Element:

Observe that the constant curve  $\gamma_{e,p} : [0, 1] \rightarrow M$  defined as  $\gamma_{e,p}(\lambda) = p$  for all  $\lambda \in [0, 1]$  is the identity element.

(d) Inverse Element:

Let  $[\gamma] \in \pi_1(p)$ . Then the curve  $\gamma^{-1} : [0, 1] \rightarrow M$  defined as  $\gamma^{-1}(\lambda) = \gamma(1 - \lambda)$  is the inverse element.

This completes the proof.

Q.E.D.

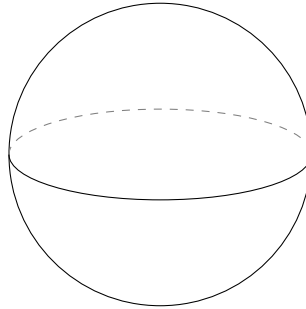
**Remark 2.75 (Notion of Topological Invariance).** A “topological property” (*i.e.* a property that only depends upon the topological space) is said to be *topologically invariant* if it is shared between homeomorphic spaces. For example, connectedness, compactness, path-connectedness, etc., are topologically invariant properties.

**Example 2.76 (2-sphere  $S^2$ )**

The 2-sphere  $S^2$  is defined as

$$S^2 := \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 = 1\}. \quad (2.36)$$

We define the topological space  $(S^2, \mathcal{O})$  where  $\mathcal{O}$  is the induced topology from  $(\mathbb{R}^3, \mathcal{O}_{\text{std}})$ .



**Figure 2.4:** A homeomorphic representation of the 2-sphere

The sphere has the property that all the loops at any point are homotopic, hence the fundamental group (at every point) of the sphere is the trivial group:

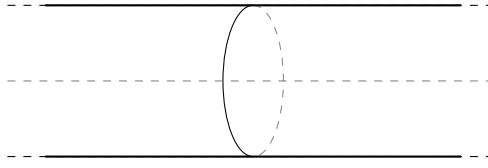
$$\forall p \in S^2 : \pi_1(p) = \{[\gamma_{e,p}]\}. \quad (2.37)$$

**Example 2.77 (Cylinder  $S^1 \times \mathbb{R}$ )**

The cylinder  $C$  is defined as

$$C := \mathbb{R} \times S^1 \quad (2.38)$$

equipped with product topology.



**Figure 2.5:** A homeomorphic representation of the cylinder

A loop in  $C$  can either go around the cylinder (*i.e.* around its central axis) or not. If it does not, then it can be continuously deformed to a point (the identity loop). If it does, then it cannot be deformed to the identity loop (intuitively because the cylinder is infinitely long) and hence it is a homotopically different loop. The number of times a loop winds around the cylinder is called the *winding number*. Loops with different winding numbers are not homotopic. Moreover, loops with different orientations are also not homotopic. Hence, the fundamental group of the cylinder at any point is isomorphic to the additive group of integers:

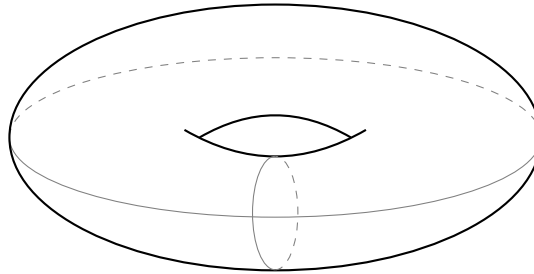
$$\forall p \in C : (\pi_1(p), \bullet_p) \cong_{\text{grp}} (\mathbb{Z}, +). \quad (2.39)$$

**Example 2.78 (2-Torus  $S^1 \times S^1$ )**

The 2-torus  $T^2$  is defined as

$$T^2 := S^1 \times S^1 \quad (2.40)$$

equipped with product topology.



**Figure 2.6:** A homeomorphic representation of the 2-torus

For the 2-torus, the fundamental group at any point is isomorphic to the additive group of integers squared:

$$\forall p \in T^2 : (\pi_1(p), \bullet_p) \cong_{\text{grp}} (\mathbb{Z} \times \mathbb{Z}, +). \quad (2.41)$$

Here the group operation is component-wise addition.

But still, the question remains: does a complete list of topological invariants exist *i.e.* can we conclude that two spaces are homeomorphic if and only if they have the same topological invariants?

This problem is still open in topology and is known as the *classification of topological spaces*.

# 3 Topological Manifolds and Bundles

## LECTURE 6

Roughly speaking, a topological manifold is a topological space that locally looks like  $\mathbb{R}^d$  for some fixed  $d \in \mathbb{N}$ . For example, 2-sphere is a topological manifold as well as a 2-torus and a pretzel with  $d = 2$  in each case.

### §3.1 Definition and Construction of Topological Manifolds

#### Definition 3.1 (Topological Manifold):

A paracompact Hausdorff topological space  $(M, \mathcal{O})$  is called a  $d$ -dimensional (topological) manifold if for every  $p \in M$  there exists an open neighborhood  $U_p \in \mathcal{O}$  of  $p$  and a homeomorphism  $x : U_p \rightarrow x(U_p) \subseteq \mathbb{R}^d$ . And we write  $\dim M = d$ .

#### Example 3.2

Let's go through some known topological spaces to see if they are topological manifolds.

1. Trivially,  $\mathbb{R}^d$  is a  $d$ -dimensional topological manifold for all  $d \geq 1$ .
2. The 1-sphere  $S^1$  is a 1-dimensional topological manifold.
3. The topological spaces  $S^2$ ,  $C$  and  $T^2$  are 2-dimensional topological manifolds.

Remark 3.3 (Local Homeomorphisms vs. Homeomorphisms). The definition of a topological manifold requires only local homeomorphisms. It is not necessary for the whole space to be homeomorphic to  $\mathbb{R}^d$ . For example, the 1-sphere  $S^1$  is a 1-dimensional topological manifold, but it is not topologically isomorphic to  $\mathbb{R}$ .

#### §3.1.1 Submanifolds

#### Definition 3.4 (Submanifold):

Let  $(M, \mathcal{O})$  be a topological manifold and  $N \subseteq M$  be a subset. Then  $(N, \mathcal{O}|_N)$  is called a submanifold of  $(M, \mathcal{O})$  if it is a topological manifold in its own right.

#### Example 3.5

The manifold  $S^1$  is a submanifold of  $\mathbb{R}^2$  while the manifolds  $S^2$ ,  $C$  and  $T^2$  are submanifolds of  $\mathbb{R}^3$ .

Counterexample: The figure-eight curve is not a submanifold of  $\mathbb{R}^2$ . As at the intersection point, we can't define dimension.

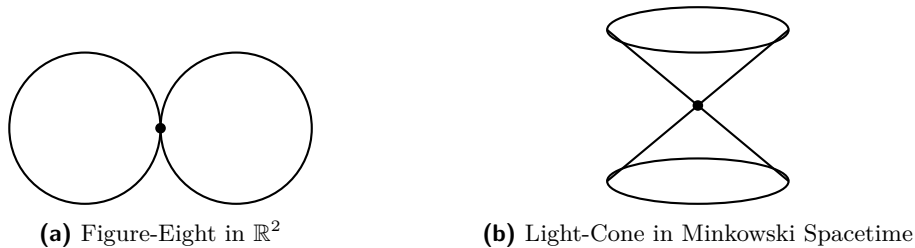


Figure 3.1: Non-Submanifolds

We can see this in case of light-cone in Minkowski spacetime as well. The light-cone is also not a submanifold of Minkowski spacetime.

### §3.1.2 Product Manifolds

#### Definition 3.6 (Product Manifold):

Let  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  be topological manifolds. Then  $(M \times N, \mathcal{O}_{M \times N})$  is a topological manifold called the product manifold with  $\dim(M \times N) = \dim M + \dim N$ .

#### Example 3.7

This shows that  $T^2 = S^1 \times S^1$  is a topological manifold of dimension 2. And we can generalize this to define  $n$ -torus as

$$T^n := \underbrace{S^1 \times \cdots \times S^1}_{n \text{ times}} \quad (3.1)$$

which is a topological manifold of dimension  $n$ .

Products are very useful. Very often in physics one intuitively thinks of the product of two manifolds as attaching a copy of the second manifold to each point of the first.

Counterexample: Möbius strip is not a product manifold.

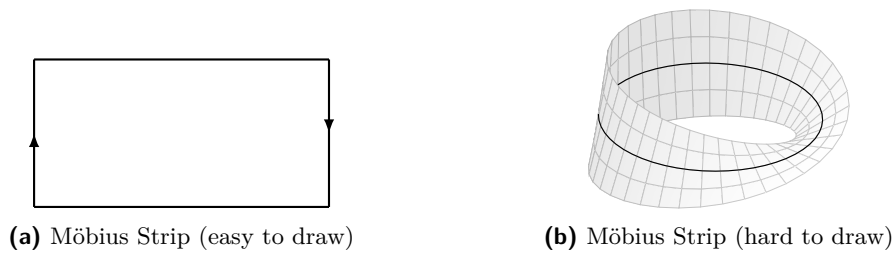


Figure 3.2: Non-Product Manifolds

## §3.2 Bundles

#### Definition 3.8 (Bundle):

A bundle (of a topological space) is a triple  $(E, \pi, M)$  where  $E$  and  $M$  are topological spaces called the total space and the base space respectively, and  $\pi : E \rightarrow M$  is a continuous surjective map called the projection map.

We often denote the bundle as

$$E \xrightarrow{\pi} M \quad (3.2)$$

#### Definition 3.9 (Fibre):

Let  $(E, \pi, M)$  be a bundle and  $p \in M$ . Then the set  $F_p := \text{preim}_\pi(\{p\})$  is called the fibre over  $p$ .

#### Example 3.10 (Product Bundle)

Let  $M$  and  $F$  be topological spaces. Define the product space  $E := M \times F$  and the projection map  $\pi : E \rightarrow M$  as  $\pi(m, f) = m$ . Then  $(E, \pi, M)$  is a bundle called the *product bundle*.

Define  $\pi' : E \rightarrow F$  as  $\pi'(m, f) = f$ . Then  $(E, \pi', F)$  is also a product bundle.

#### Example 3.11 (Möbius Strip as a Bundle)

Consider the Möbius strip as a bundle. Define the total space  $E$  as the Möbius strip and the projection map  $\pi : E \rightarrow S^1$  as the projection of the Möbius strip onto the circle. Then  $(E, \pi, S^1)$  is a bundle.

It is easy to see that the fibre over any point  $p \in S^1$  is a line segment. See [fig. 3.3](#).

$$\forall p \in S^1 : F_p = [-1, 1] \quad (3.3)$$

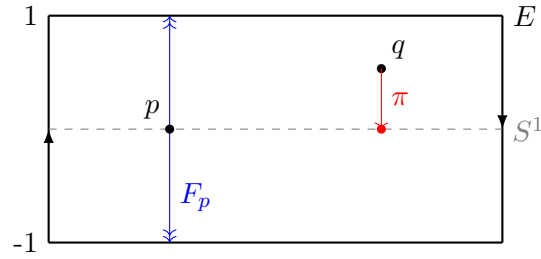
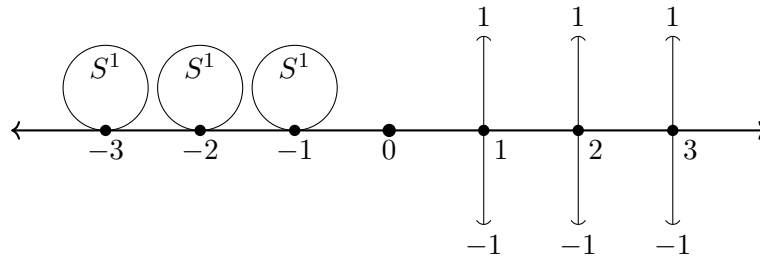


Figure 3.3: Möbius Strip as a Bundle

In both the examples, the fibre over any point in the base space is the same. But this is not necessary. The fibre can be different over different points in the base space.

### Example 3.12

Consider the base space  $M = \mathbb{R}$  and the total space as defined in fig. 3.4.

Figure 3.4: Total Space  $E$ 

Here, the fibre over every point in the base space is not the same.

$$\forall p \in \mathbb{R} : F_p \cong_{\text{top.}} \begin{cases} S^1 & \text{if } p < 0 \\ \{0\} & \text{if } p = 0 \\ (1, -1) & \text{if } p > 0 \end{cases} \quad (3.4)$$

### §3.2.1 Fibre Bundles

#### Definition 3.13 (Fibre Bundle):

Let  $E \xrightarrow{\pi} M$  be a bundle. Then  $(E, \pi, M)$  is called a fibre bundle if

$$\exists F (= \text{topological space}) : \forall p \in M : F_p \cong_{\text{top.}} F \quad (3.5)$$

We can think of a fibre bundle as an attachment of a copy of the fibre  $F$  to each point of the base space  $M$ . Notationally, we write

$$\begin{array}{ccc} F & \longrightarrow & E \\ & & \downarrow \pi \\ & & M \end{array} \quad (3.6)$$

It is easy to see that the product bundle is a fibre bundle. But the converse is not true.

#### Example 3.14 (Möbius Strip as a Fibre Bundle)

Let Möbius strip be our total space and 1-sphere  $S^1$  be our base space. Then the Möbius strip is a fibre bundle over the 1-sphere with the typical fibre  $[-1, 1]$ . See fig. 3.3.

Keep in mind that  $E \neq S^1 \times [-1, 1]$  i.e. Möbius strip is not a product bundle.

#### Example 3.15 ( $\mathbb{C}^1$ -line bundle)

A  $\mathbb{C}$ -line bundle over  $M$  is the fibre bundle  $(E, \pi, M)$  with fibre  $\mathbb{C}$ .

Note that  $M \times \mathbb{C} \xrightarrow{\pi} M$  is a  $\mathbb{C}$ -line bundle over  $M$ , but a  $\mathbb{C}$ -line bundle over  $M$  need not be a product



bundle.

### Definition 3.16 (Section):

Let  $E \xrightarrow{\pi} M$  be a bundle. A map  $\sigma : M \rightarrow E$  is called a (cross-)section of the bundle if  $\pi \circ \sigma = \text{id}_M$ .

Intuitively, a section is a map  $\sigma$  which sends each point  $p \in M$  to some point  $\sigma(p)$  in its fibre  $F_p$ , so that the projection map  $\pi$  takes  $\sigma(p) \in F_p \subseteq E$  back to the point  $p \in M$ .

### Example 3.17 (Special Case for Product Bundles)

Let  $M \times F \xrightarrow{\pi} M$  be a product bundle. Let  $s : M \rightarrow F$  be a map. Then the map

$$\begin{aligned} \sigma : M &\rightarrow M \times F \\ p &\mapsto (p, s(p)) \end{aligned} \quad (3.7)$$

is a section of the product bundle.

Thus, for product bundles, sections are in one-to-one correspondence with maps  $M \rightarrow F$  i.e. by choosing a map  $s : M \rightarrow F$ , we get a section  $\sigma : M \rightarrow M \times F$ .

In case of product bundles, we can analyze ‘section’ of the bundle by looking at the corresponding map  $s : M \rightarrow F$ .

With this we can order the bundles as follows:

$$\text{Product Bundles} \subset \text{Fibre Bundles} \subset \text{Bundles} \quad (3.8)$$

At this point, we can have a physics example (from quantum mechanics) but to understand it fully, we require more maturity.

### Example 3.18 (Wave functions)

Consider our base space  $M$  to be our physical space (for case  $\mathbb{R}^3$ ). The mathematical structure, we are analyzing in quantum mechanics is  $\mathbb{C}^1$ -line bundle over physical space.

$$\text{wave function} := \text{section of } (E, \pi, M) \quad (3.9)$$

In case,  $E$  is a product manifold of  $M$  and  $\mathbb{C}$ , then wave function is a function.

## §3.2.2 Constructing Bundles

### Definition 3.19 (Sub-Bundle):

Let  $E \xrightarrow{\pi} M$  and  $E' \xrightarrow{\pi'} M'$  be bundles. Then  $(E', \pi', M')$  is called a sub-bundle of  $(E, \pi, M)$  if

1.  $E' \subseteq E$  be a submanifold,
2.  $M' \subseteq M$  be a submanifold, and
3.  $\pi' = \pi|_{E'}$ .

### Definition 3.20 (Restricted Bundle):

Let  $E \xrightarrow{\pi} M$  be a bundle and  $N \subseteq M$  be a submanifold. Then the bundle

$$\text{preim}_{\pi}(N) \xrightarrow{\pi|_{\text{preim}_{\pi}(N)}} N \quad (3.10)$$

is called the restricted bundle of  $(E, \pi, M)$  to  $N$ .

### §3.3 Bundle Morphisms

#### Definition 3.21 (Bundle Morphism):

Let  $E \xrightarrow{\pi} M$  and  $E' \xrightarrow{\pi'} M'$  be bundles and  $u : E \rightarrow E'$  and  $v : M \rightarrow M'$  be continuous maps. Then  $(u, v)$  is called a bundle morphism if

$$\begin{array}{ccc} E & \xrightarrow{u} & E' \\ \pi \downarrow & & \downarrow \pi' \\ M & \xrightarrow{v} & M' \end{array} \quad (3.11)$$

commutes i.e.  $\pi' \circ u = v \circ \pi$ .

#### Definition 3.22 (Bundle Isomorphism):

Let  $E \xrightarrow{\pi} M$  and  $E' \xrightarrow{\pi'} M'$  be bundles. They are called isomorphic (as bundles) if there exist bundle morphisms  $(u, v)$  such that

$$\begin{array}{ccc} E & \xrightleftharpoons[u^{-1}]{u} & E' \\ \pi \downarrow & & \downarrow \pi' \\ M & \xrightleftharpoons[v^{-1}]{v} & M' \end{array} \quad (3.12)$$

is a commutative diagram. Such a bundle morphism  $(u, v)$  is called a bundle isomorphism. And we write  $E \xrightarrow{\pi} M \cong_{\text{bdl}} E' \xrightarrow{\pi'} M'$ .

Bundle isomorphisms are structure-preserving maps between bundles.

#### Definition 3.23 (Local Isomorphism):

Let  $E \xrightarrow{\pi} M$  and  $E' \xrightarrow{\pi'} M'$  be bundles. Then  $E \xrightarrow{\pi} M$  is called locally isomorphic to  $E' \xrightarrow{\pi'} M'$  if

$$\forall p \in M : \exists U_p \in \mathcal{O}_M : \text{preim}_{\pi}(U_p) \xrightarrow{\pi|_{\text{preim}_{\pi}(U_p)}} U_p \cong_{\text{bdl}} E' \xrightarrow{\pi'} M'. \quad (3.13)$$

Some useful terminologies:

#### Definition 3.24:

A bundle  $E \xrightarrow{\pi} M$  is called

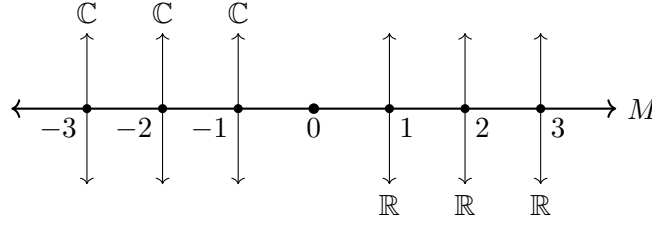
- (a) trivial if it is isomorphic to a product bundle  $M \times F \xrightarrow{\pi_1} M$ .
- (b) locally trivial if it is locally isomorphic to some product bundle.

It is obvious that every trivial bundle is locally trivial. But the converse is not true.

#### Example 3.25

Let's see some insightful examples:

1. A cylinder  $C$  is trivial  $\Rightarrow$  locally trivial.
2. Möbius Strip is not trivial, but it is locally trivial.
3. A very specific construction, such that the bundle is not even locally trivial.



**Figure 3.5:** Non Locally Trivial bundle

From now on, we will be focusing on locally trivial bundles unless mentioned otherwise.

**Remark 3.26.** Since we have restricted ourselves to locally trivial bundles. Thus, any section can be thought of as a map  $M \rightarrow F$  locally.

### Example 3.27 (Wave functions (revisited))

Assume that our  $\mathbb{C}^1$ -line bundle over  $M(=\mathbb{R}^3)$  is locally trivial. Then the wave function is a function  $M \rightarrow \mathbb{C}$  locally.

### Definition 3.28 (Pull-Back Bundle):

Let  $E \xrightarrow{\pi} M$  be a bundle and  $f : M' \rightarrow M$  be a map from another manifold  $M'$  to  $M$ . Define the manifold  $E'$  as

$$E' := \{(m', e) \in M' \times E \mid f(m') = \pi(e)\}. \quad (3.14)$$

Then the bundle  $(E', \pi', M')$  with  $\pi'(m', e) = m'$  is called the pull-back bundle of  $E \xrightarrow{\pi} M$  induced by  $f : M' \rightarrow M$ .

**Remark 3.29 (Bundle Morphism on Pull-Back Bundle).** Let  $E' \xrightarrow{\pi'} M'$  be a pull-back bundle of  $E \xrightarrow{\pi} M$  induced by  $f : M' \rightarrow M$ . Define the map

$$\begin{aligned} u : E' &\rightarrow E \\ (m', e) &\mapsto e. \end{aligned} \quad (3.15)$$

Then  $(u, v)$  is a bundle morphism. This corresponds to the commutative diagram

$$\begin{array}{ccc} E' & \xrightarrow{u} & E \\ \pi' \downarrow & & \downarrow \pi \\ M' & \xrightarrow{v} & M \end{array}$$

**Remark 3.30 (Pull-back of Sections).** Let  $E' \xrightarrow{\pi'} M'$  be a pull-back bundle of  $E \xrightarrow{\pi} M$  induced by  $f : M' \rightarrow M$ . Let  $\sigma$  be a section of  $E \xrightarrow{\pi} M$ .

Observe that  $\sigma \circ f$  is a map  $M' \rightarrow E$ . Using the fact that  $\sigma$  is a section, we have,

$$(\pi \circ (\sigma \circ f))(m') = ((\pi \circ \sigma) \circ f)(m') = (\text{id}_M \circ f)(m') = f(m')$$

This can be interpreted as  $\pi((\sigma \circ f)(m')) = f(m')$ . Thus,  $(m', (\sigma \circ f)(m')) \in E'$ . Define the map  $\sigma'$  as

$$\begin{aligned} \sigma' : M' &\rightarrow E' \\ m' &\mapsto (m', (\sigma \circ f)(m')). \end{aligned} \quad (3.16)$$

Furthermore,  $\pi' \circ \sigma' = \text{id}_{M'}$  as  $\pi'(m', (\sigma \circ f)(m')) = m'$ . Thus,  $\sigma'$  is a section of the pull-back bundle.

### §3.4 Viewing Manifolds from Atlases

#### Definition 3.31 (Chart):

Let  $(M, \mathcal{O})$  be a  $d$ -dimensional manifold. Then the pair  $(U, x)$ , where  $U \in \mathcal{O}$  and  $x : U \rightarrow x(U) \subseteq \mathbb{R}^d$  is a homeomorphism, is called a chart on  $M$ .

Remark 3.32 (Component Functions). Let  $(U, x)$  be a chart on  $M$ . Then the *component functions* of  $x$  are the functions

$$\begin{aligned} x^i : U &\rightarrow \mathbb{R} \\ p &\mapsto \text{proj}_i(x(p)) \end{aligned} \quad (3.17)$$

for  $1 \leq i \leq d$ , where  $\text{proj}_i$  is the  $i$ -component of  $x(p) \in \mathbb{R}^d$ . The  $x^i(p)$ 's are called *co-ordinate* of the point  $p \in U$  with respect to the chart  $(U, x)$ .

#### Definition 3.33 (Atlas):

Let  $(M, \mathcal{O})$  be a  $d$ -dimensional manifold. Then the collection of all charts  $\mathcal{A} := \{(U_\alpha, x_\alpha) \mid \alpha \in I\}$  is called an atlas of the manifold  $M$  if,

$$\bigcup_{\alpha \in I} U_\alpha = M, \quad (3.18)$$

for some index set  $I$ .

This is obvious to see that this collection is a set, as from the definition of manifolds, we have an open set  $U_p$  at each point with an appropriate homeomorphism  $x_p$ . Thus, this provides a trivial atlas of  $M$ ,

$$\mathcal{A} = \{(U_p, x_p) \mid p \in M\} \quad (3.19)$$

#### Definition 3.34 ( $\mathcal{C}^0$ -Compatibility):

Let  $(U_\alpha, x_\alpha)$  and  $(U_\beta, x_\beta)$  be two charts of a manifold  $M$ . They are called  $\mathcal{C}^0$ -compatible either

- (a)  $U_\alpha \cap U_\beta = \emptyset$ , or
- (b) the map  $x_\beta \circ x_\alpha^{-1} : x_\alpha(U_\alpha \cap U_\beta) \rightarrow x_\beta(U_\alpha \cap U_\beta)$  is continuous.

$x_\beta \circ x_\alpha^{-1}$  (and its inverse  $x_\alpha \circ x_\beta^{-1}$ ) is a map from a subset of  $\mathbb{R}^d$  to another subset of  $\mathbb{R}^d$ .

$$\begin{array}{ccc} & U_\alpha \cap U_\beta & \\ x_\alpha \swarrow & & \searrow x_\beta \\ \mathbb{R}^d \supseteq x_\alpha(U_\alpha \cap U_\beta) & \xrightleftharpoons[x_\alpha \circ x_\beta^{-1}]{x_\beta \circ x_\alpha^{-1}} & x_\beta(U_\alpha \cap U_\beta) \subseteq \mathbb{R}^d \end{array}$$

Here it may seem like a redundant definition, since  $x_\alpha$  and  $x_\beta$  are homeomorphisms, the composition map  $x_\beta \circ x_\alpha^{-1}$  (or its inverse  $x_\alpha \circ x_\beta^{-1}$ ) is also a homeomorphism thus continuous. Therefore, any two charts on a topological manifold are  $\mathcal{C}^0$ -compatible.

This notion will be useful, when we want to talk about differentiable manifolds. In that case, we require the map  $x_\beta \circ x_\alpha^{-1}$  to be continuously differentiable or  $k$ -smooth for  $\mathcal{C}^1$  or  $\mathcal{C}^k$ -compatible respectively using the notion of differentiability on  $\mathbb{R}^d$ .

Remark 3.35 (Co-ordinate Change). The map  $\tau_{\alpha,\beta} := x_\beta \circ x_\alpha^{-1}$  (and its inverse  $\tau_{\beta,\alpha} := x_\alpha \circ x_\beta^{-1}$ ) is called the *co-ordinate change map* or *chart transition map*.

This also express that, all the physics that we have done so far lives in chart. For example, the motion of a particle is a subset of our physical manifold, and we use different co-ordinates (or charts) for our understanding.

**Definition 3.36 ( $\mathcal{C}^0$ -Atlas):**

An atlas  $\mathcal{A}$  is a  $\mathcal{C}^0$ -atlas if all the charts in  $\mathcal{A}$  are pairwise  $\mathcal{C}^0$ -compatible.

Any atlas is a  $\mathcal{C}^0$ -atlas.

**Definition 3.37 (Maximal Atlas):**

A  $\mathcal{C}^0$ -atlas  $\mathcal{A}$  is called a maximal if it contains every chart that is  $\mathcal{C}^0$ -compatible with every chart in  $\mathcal{A}$ .

**Example 3.38**

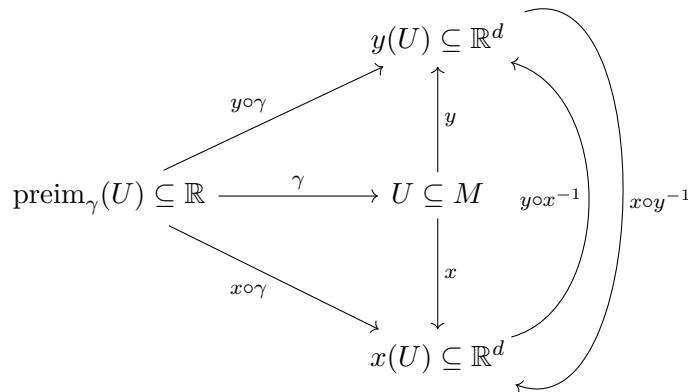
Let  $(\mathbb{R}, \mathcal{O}_{\text{std.}})$  be our topological manifold. Then we have a trivial atlas  $\mathcal{A} = \{(\mathbb{R}, \text{id}_{\mathbb{R}})\}$ , but it is not maximal. Since chart  $((0, 1), \text{id}_{(0,1)})$  is  $\mathcal{C}^0$ -compatible with the chart  $(\mathbb{R}, \text{id}_{\mathbb{R}})$ , but it is not in the atlas  $\mathcal{A}$ .

We can look at “objects on” topological manifolds from two point of view. Consider a curve  $\gamma$  in a  $d$ -dimensional manifold, *i.e.*  $\gamma : \mathbb{R} \rightarrow M$ . From our previous knowledge, we know this curve has to be continuous if it describes the trajectory of a classical particle.

One way to verify this, let an open set in  $M$  and check whether its pre-image is open or not (topological definition).

Another way is through the concept of charts. Let  $(U, x)$  be a chart, rather than studying  $\gamma$  directly, we will focus on  $x \circ \gamma : \mathbb{R} \supseteq \text{preim}_{\gamma}(U) \rightarrow x(U) \subseteq \mathbb{R}^d$ . Checking continuity of this composition map is easier as well as guarantees the continuity of  $\gamma$ .

Let the problem is very complicated in this co-ordinate system, let  $(U, y)$  be another chart. And this change of co-ordinate is facilitated by transition maps. We can summarize all this in the following commutative diagram:



**Figure 3.6:** Looking at Continuity of a curve in a manifold using charts

Intuitively, this description allows us to forget about the inner structure (*i.e.*  $U$  and the maps  $\gamma$ ,  $x$  and  $y$ ) which, in a sense, is the real world, and only consider  $\text{preim}_{\gamma}(U) \subseteq \mathbb{R}$  and  $x(U), y(U) \subseteq \mathbb{R}^d$  together with the maps between them, which is our representation of the real world.

# 4 Differentiable Manifolds

## LECTURE 7

### §4.1 Adding Structure by refining the (maximal) $\mathcal{C}^0$ -atlas

#### Definition 4.1 ( $\mathfrak{A}$ -Atlas):

Let  $(M, \mathcal{O})$  be a  $d$ -dimensional manifold. An atlas  $\mathcal{A}$  is called  $\mathfrak{A}$ -atlas, if any two charts  $(U, x), (V, y) \in \mathcal{A}$  are  $\mathfrak{A}$ -compatible.

In other words, either  $U \cap V = \emptyset$  or if  $U \cap V \neq \emptyset$ , then the transition map  $y \circ x^{-1}$  is  $\mathfrak{A}$  as a map from  $\mathbb{R}^d$  to  $\mathbb{R}^d$ .

$$\begin{array}{ccc} & U \cap V & \\ x \swarrow & & \searrow y \\ \mathbb{R}^d \supseteq x(U \cap V) & \xrightleftharpoons[y \circ x^{-1}]{x \circ y^{-1}} & y(U \cap V) \subseteq \mathbb{R}^d \end{array}$$

Now, we can define the placeholder symbol  $\mathfrak{A}$  as:

- $\mathfrak{A} = \mathcal{C}^0$ : see [definition 3.36](#).
- $\mathfrak{A} = \mathcal{C}^k$ : the transition map is  $k$ -times continuously differentiable as maps  $\mathbb{R}^d \rightarrow \mathbb{R}^d$ .
- $\mathfrak{A} = \mathcal{C}^\infty$ : the transition map is smooth (infinitely many times differentiable); i.e.,  $k$ -times continuously differentiable for all  $k \in \mathbb{N}$ .
- $\mathfrak{A} = \mathcal{C}^\omega$ : the transition map is real-analytic; i.e., it can be locally represented by a convergent power series.
- $\mathfrak{A} = \mathcal{C}_\mathbb{C}^\omega$ : the transition map is complex-analytic; equivalently, it satisfies the Cauchy-Riemann conditions.

Here for completeness, we need to define what are the Cauchy-Riemann conditions:

Set theoretical we know that  $\mathbb{C} \cong_{\text{set}} \mathbb{R}^2$ . Let  $f : \mathbb{C} \rightarrow \mathbb{C}$  be a complex function defined as

$$\begin{aligned} f : \mathbb{C} &\rightarrow \mathbb{C} \\ x + iy &\mapsto u(x, y) + iv(x, y) \end{aligned} \tag{4.1}$$

where  $u, v : \mathbb{R}^2 \rightarrow \mathbb{R}$  are real-valued functions. Then the Cauchy-Riemann conditions says that  $f$  is complex-analytic at  $x_0 + iy_0$  if and only if the following two conditions are satisfied:

1. All the partial derivatives of  $u$  and  $v$  exist at  $(x_0, y_0)$  and are continuous in a neighborhood of  $(x_0, y_0)$ .
2. The following two equations are satisfied:

$$\frac{\partial u}{\partial x}(x_0, y_0) = \frac{\partial v}{\partial y}(x_0, y_0) \quad \text{and} \quad \frac{\partial u}{\partial y}(x_0, y_0) = -\frac{\partial v}{\partial x}(x_0, y_0). \tag{4.2}$$

#### Theorem 4.2 (Whitney)

Any maximal  $\mathcal{C}^k$ -atlas (for any  $k \geq 1$ ) contains a  $\mathcal{C}^\infty$ -atlas. Moreover, any two maximal  $\mathcal{C}^k$ -atlases that contains the same  $\mathcal{C}^\infty$ -atlas are identical.

In other words, we refine (or remove) all the charts in a maximal  $\mathcal{C}^k$ -atlas which are not  $\mathcal{C}^\infty$ -compatible, and we get a maximal  $\mathcal{C}^\infty$ -atlas. This is the reason why we can always work with  $\mathcal{C}^\infty$ -atlases given that we are working with a differentiable manifold. Immediate consequence of this theorem is that if any result is true for a  $\mathcal{C}^k$ -atlas for any  $k \geq 1$ , then it is also true for a  $\mathcal{C}^\infty$ -atlas.

But in the case of  $\mathcal{C}^0$ -atlas, it may happen that it doesn't admit a  $\mathcal{C}^1$ -atlas, and hence we cannot refine it to a  $\mathcal{C}^\infty$ -atlas.

Hence, we will not make any distinction between  $\mathcal{C}^k$ -manifolds and  $\mathcal{C}^\infty$ -manifolds, and we will always work with  $\mathcal{C}^\infty$ -manifolds.

#### Definition 4.3 ( $\mathcal{C}^k$ -manifold):

A triple  $(M, \mathcal{O}, \mathcal{A})$  is called a  $\mathcal{C}^k$ -manifold where

- $(M, \mathcal{O})$  is a topological manifold.
- $\mathcal{A}$  is a maximal  $\mathcal{C}^k$ -atlas on  $M$ .

#### Definition 4.4 (Incompatible Atlases):

Let two  $\mathfrak{G}$ -compactible atlases  $\mathcal{A}_1$  and  $\mathcal{A}_2$  on a topological manifold  $(M, \mathcal{O})$  be called compatible if  $\mathcal{A}_1 \cup \mathcal{A}_2$  is a  $\mathfrak{G}$ -atlas on  $M$ . Otherwise, they are called incompatible.

Remark 4.5. A given topological manifold  $(M, \mathcal{O})$  can have different incompatible atlases.

A simple example of incompatible atlases,

#### Example 4.6

Let  $M = \mathbb{R}$  with the standard topology, and let  $\mathcal{A}_1 = \{(\mathbb{R}, \text{id}_{\mathbb{R}})\}$  and  $\mathcal{A}_2 = \{(\mathbb{R}, a \mapsto \sqrt[3]{a})\}$ . Since each atlas contains only one chart, they are trivially  $\mathcal{C}^\infty$ -compatible as the transition map is the identity map in both cases. But  $\mathcal{A}_1 \cup \mathcal{A}_2$  is not a  $\mathcal{C}^\infty$ -atlas on  $M$  because the transition maps  $\text{id}_{\mathbb{R}} \circ x^{-1} \equiv a \mapsto a^3$  which is a smooth map, but the transition map  $x \circ \text{id}_{\mathbb{R}}^{-1} \equiv a \mapsto \sqrt[3]{a}$  is not smooth as it is not differentiable at  $a = 0$ . Hence,  $\mathcal{A}_1$  and  $\mathcal{A}_2$  are incompatible atlases on  $M$ .

This example shows that we can equip the real line  $\mathbb{R}$  with different incompatible  $\mathcal{C}^\infty$ -structures. This sounds bad as we want to do physics on  $\mathbb{R}$ , and we want to have a unique  $\mathcal{C}^\infty$ -structure on it. But this is not a problem, as we are given an atlas by the definition of differentiable manifold.

#### Definition 4.7 (Differentiability):

Let  $(M, \mathcal{O}_M, \mathcal{A}_M)$  and  $(N, \mathcal{O}_N, \mathcal{A}_N)$  be two  $\mathcal{C}^k$ -manifolds of dimension  $m$  and  $n$  respectively. A map  $f : M \rightarrow N$  is called  $\mathcal{C}^k$ -differentiable at a point  $p \in M$  if there exists a chart  $(U, x) \in \mathcal{A}_M$  around  $p$  and a chart  $(V, y) \in \mathcal{A}_N$  around  $f(p)$  such that the map  $(y \circ f \circ x^{-1}) : x(U) \rightarrow y(V)$  is  $\mathcal{C}^k$ -differentiable at  $x(p)$  as a map from  $\mathbb{R}^m$  to  $\mathbb{R}^n$ .

$$\begin{array}{ccc} M \supseteq U & \xrightarrow{f} & N \subseteq V \\ \downarrow x & & \downarrow y \\ \mathbb{R}^m \supseteq x(U) & \xrightarrow{y \circ f \circ x^{-1}} & y(V) \subseteq \mathbb{R}^n \end{array}$$

If  $f$  is  $\mathcal{C}^k$ -differentiable at every point  $p \in M$ , then we say that  $f$  is a  $\mathcal{C}^k$ -differentiable map from  $M$  to  $N$ .

#### Proposition 4.8

The definition of  $\mathcal{C}^k$ -differentiability is independent of the choice of charts  $(U, x) \in \mathcal{A}_M$  and  $(V, y) \in \mathcal{A}_N$  i.e. the definition is well-defined.

**Proof:**

Consider two charts  $(U, x), (\tilde{U}, \tilde{x}) \in \mathcal{A}_M$  around  $p$  and two charts  $(V, y), (\tilde{V}, \tilde{y}) \in \mathcal{A}_N$  around  $f(p)$ . We need to show that if  $f$  is  $\mathcal{C}^k$ -differentiable at  $p$  with respect to the charts  $(U, x)$  and  $(V, y)$ , then it should also be  $\mathcal{C}^k$ -differentiable with respect to the charts  $(\tilde{U}, \tilde{x})$  and  $(\tilde{V}, \tilde{y})$ . Consider the following commutative diagram:

$$\begin{array}{ccc}
 \mathbb{R}^m \supseteq \tilde{x}(U \cap \tilde{U}) & \xrightarrow{\tilde{y} \circ f \circ \tilde{x}^{-1}} & \tilde{y}(V \cap \tilde{V}) \subseteq \mathbb{R}^n \\
 \uparrow \tilde{x} & & \uparrow \tilde{y} \\
 M \supseteq U \cap \tilde{U} \ni p & \xrightarrow{f} & f(p) \in V \cap \tilde{V} \subseteq N \\
 \downarrow x & & \downarrow y \\
 \mathbb{R}^m \supseteq x(U \cap \tilde{U}) & \xrightarrow{y \circ f \circ x^{-1}} & y(V \cap \tilde{V}) \subseteq \mathbb{R}^n \\
 \downarrow x \circ \tilde{x}^{-1} & & \downarrow \tilde{y} \circ y^{-1}
 \end{array}$$

We know that the transition maps  $x \circ \tilde{x}^{-1}$  and  $\tilde{y} \circ y^{-1}$  are  $\mathcal{C}^k$ -differentiable as they are transition maps between charts in the same atlas. So the composition of the maps

$$\tilde{y} \circ f \circ \tilde{x}^{-1} = (\tilde{y} \circ y^{-1}) \circ (y \circ f \circ x^{-1}) \circ (x \circ \tilde{x}^{-1}) \quad (4.3)$$

is also  $\mathcal{C}^k$ -differentiable as a composition of  $\mathcal{C}^k$ -differentiable maps. Hence,  $f$  is  $\mathcal{C}^k$ -differentiable at  $p$  with respect to the charts  $(\tilde{U}, \tilde{x})$  and  $(\tilde{V}, \tilde{y})$ . Q.E.D.

**Definition 4.9 (Diffeomorphism):**

Let  $(M, \mathcal{O}_M, \mathcal{A}_M)$  and  $(N, \mathcal{O}_N, \mathcal{A}_N)$  be two  $\mathcal{C}^k$ -manifolds. A map  $f : M \rightarrow N$  is called a  $\mathcal{C}^k$ -diffeomorphism if it is a bijection and both  $f$  and its inverse  $f^{-1} : N \rightarrow M$  are  $\mathcal{C}^k$ -differentiable.

**Definition 4.10 (Diffeomorphic):**

Two  $\mathcal{C}^k$ -manifolds  $(M, \mathcal{O}_M, \mathcal{A}_M)$  and  $(N, \mathcal{O}_N, \mathcal{A}_N)$  are called diffeomorphic if there exists a  $\mathcal{C}^k$ -diffeomorphism  $f : M \rightarrow N$ . Then we write

$$M \cong_{\text{diff}} N \quad \text{or} \quad (M, \mathcal{O}_M, \mathcal{A}_M) \cong_{\text{diff}} (N, \mathcal{O}_N, \mathcal{A}_N). \quad (4.4)$$

With this new notation, we want to finally answer the question: whether, for instance

$$(\mathbb{R}, \mathcal{O}_{\text{std.}}, \mathcal{A}_{1, \text{max}}) \cong_{\text{diff}} (\mathbb{R}, \mathcal{O}_{\text{std.}}, \mathcal{A}_{2, \text{max}}) \quad (4.5)$$

where  $\mathcal{A}_{1, \text{max}}$  and  $\mathcal{A}_{2, \text{max}}$  are the maximal  $\mathcal{C}^\infty$ -atlases on  $\mathbb{R}$  defined in the previous example.

In principle, we want to know, how many different differentiable structures are there on a given topological manifold  $(M, \mathcal{O})$  – up to diffeomorphism? The answer to this question is not known in general, but we know that it depends on the dimension of the manifold  $M$ .

**Theorem 4.11 (Radon-Moise)**

For  $d \leq 3$ , any two  $\mathcal{C}^\infty$ -manifolds of dimension  $d$  are diffeomorphic if and only if they are homeomorphic. In other words, let  $(M, \mathcal{O}_M, \mathcal{A}_M)$  and  $(N, \mathcal{O}_N, \mathcal{A}_N)$  be two  $\mathcal{C}^\infty$ -manifolds of dimension  $d$  and  $d \leq 3$ . Then

$$(M, \mathcal{O}_M, \mathcal{A}_M) \cong_{\text{diff}} (N, \mathcal{O}_N, \mathcal{A}_N) \Leftrightarrow (M, \mathcal{O}_M) \cong_{\text{top.}} (N, \mathcal{O}_N). \quad (4.6)$$

So in particular, if  $(M, \mathcal{O}_M)$  and  $(N, \mathcal{O}_N)$  are homeomorphic, then we have a unique  $\mathcal{C}^\infty$ -structure on  $M$  and  $N$  up to diffeomorphism.

From the above theorem, we can say that given a topological manifold  $(M, \mathcal{O}_M)$ , there is a unique  $\mathcal{C}^\infty$ -structure on it up to diffeomorphism if  $\dim M \leq 3$ .

The answer for  $d > 4$  (specifically for  $d \neq 4$ ) is that there are finitely many different differentiable structures on a given compact topological manifold  $(M, \mathcal{O}_M)$  up to diffeomorphism. This answer is



provided by *surgery theory* (or obstruction theory). This is a collection of tools and techniques in topology with which one obtains a new manifold from given ones by performing surgery on them, *i.e.* by cutting, replacing and gluing parts in such a way as to control topological invariants like the fundamental group. The idea is to understand all manifolds in dimensions higher than 4 by performing surgery systematically.

**Remark 4.12 (Good News for String Theorists).** According to many string theorists, our space-time is a 10-dimensional manifold. Since we don't have a unique differentiable structure on a 10-dimensional manifold, so in principle, different differentiable structures can lead to different predictions in physics, which is not what we want. But the good news is that for  $d = 10$ , there are only finitely many different differentiable structures, so we can decide which one is the correct for our space-time by performing finite number of experiments.

For  $d = 4$ , the situation is very different. In fact, the problem of classifying all smooth differentiable structures is still open. But we know following partial results:

- Non-compact 4-manifolds:

There are uncountably many non-diffeomorphic  $C^\infty$ -structures, specifically on  $\mathbb{R}^4$ .

- Compact 4-manifolds:

The classification is not yet complete, but one of the most interesting results is that there are countably many non-diffeomorphic  $C^\infty$ -structures on a given compact 4-manifold with  $b_2 > 18$  (where  $b_2$  is the second Betti number, which is a topological invariant of the manifold).

**Remark 4.13 (Betti Numbers).** Betti numbers are topological invariants defined using homology groups (notion of algebraic topology). But, intuitively, the  $k$ -th Betti number  $b_k$  of a topological space is the number of  $k$ -dimensional holes in it.

- $b_0$  is the number of connected components;
- $b_1$  is the number of 1-dimensional or “circular” holes;
- $b_2$  is the number of 2-dimensional “voids” or “cavities”.
- And so on.

For example, the 2-sphere  $S^2$  has  $b_0 = 1$ ,  $b_1 = 0$  and  $b_2 = 1$  as it has one connected component, no circular holes and one 2-dimensional cavity. And the 2-torus  $T^2$  has  $b_0 = 1$ ,  $b_1 = 2$  and  $b_2 = 1$  as it has one connected component, two circular holes (one equatorial and one meridional) and one 2-dimensional cavity.

Key feature of a differentiable manifold is that there exists a “*tangent space*” at each point of the manifold.

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LECTURE 8

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## §4.2 Review of Vector Spaces

### Definition 4.14 ((Algebraic) Field):

Let  $K$  be a non-empty set with two binary operations  $+$  and  $\cdot$  (addition and multiplication) such that

- $(K, +)$  is an abelian group with identity element 0.
- $(K \setminus \{0\}, \cdot)$  is an abelian group with identity element 1.
- Multiplication is distributive over addition, *i.e.* for all  $a, b, c \in K$ ,

$$a \cdot (b + c) = a \cdot b + a \cdot c \quad \text{and} \quad (a + b) \cdot c = a \cdot c + b \cdot c. \quad (4.7)$$

Then  $K$  is called a field.

Later we will use a set  $R$  equipped with two binary operations  $+$  and  $\cdot$  but fewer axioms than a field, and we will call it a *ring*.

**Definition 4.15 (Ring):**

A ring is a set  $R$  equipped with two binary operations  $+$  and  $\cdot$  such that

- $(R, +)$  is an abelian group with identity element  $0$ .
- $(R, \cdot)$  is a monoid with identity element  $1$ .  
i.e. multiplication is associative and has an identity element, but it need not be commutative.
- Multiplication is distributive over addition, i.e. for all  $a, b, c \in R$ ,

$$a \cdot (b + c) = a \cdot b + a \cdot c \quad \text{and} \quad (a + b) \cdot c = a \cdot c + b \cdot c. \quad (4.8)$$

Some examples which we are using from our school days:

- $(\mathbb{Z}, +, \cdot)$  is a commutative ring but not a field as it has no multiplicative inverses for all non-zero elements.
- $(\mathbb{Q}, +, \cdot)$  and  $(\mathbb{R}, +, \cdot)$  are fields.
- $(\mathcal{M}_n(\mathbb{R}), +, \odot)$  is a ring, where  $\mathcal{M}_n(\mathbb{R})$  is the set of  $n \times n$  real matrices with the usual matrix addition and multiplication. Matrix multiplication is associative but not commutative, and it has an identity element  $I_n$  (the identity matrix). But it does not have multiplicative inverses for all non-zero elements, so it is not a field.

**Definition 4.16 (Vector Space over a Field  $K$ ):**

A vector space  $V$  over a field  $(K, +, \cdot)$  is a set equipped with two operations  $\oplus : V \times V \rightarrow V$  (vector addition) and  $\odot : K \times V \rightarrow V$  (scalar multiplication) such that

- $(V, \oplus)$  is an abelian group with identity element  $\mathbf{0}$  (the zero vector).
- The scalar multiplication satisfies the following properties
  - (i) Let  $1$  be the multiplicative identity of the field  $K$ . Then for all  $\mathbf{v} \in V : 1 \odot \mathbf{v} = \mathbf{v}$ .
  - (ii)  $\forall a, b \in K : \forall \mathbf{v} \in V : a \odot (b \odot \mathbf{v}) = (a \cdot b) \odot \mathbf{v}$ .
  - (iii)  $\forall a \in K : \forall \mathbf{u}, \mathbf{v} \in V : a \odot (\mathbf{u} \oplus \mathbf{v}) = a \odot \mathbf{u} \oplus a \odot \mathbf{v}$ .
  - (iv)  $\forall a, b \in K : \forall \mathbf{v} \in V : (a + b) \odot \mathbf{v} = a \odot \mathbf{v} \oplus b \odot \mathbf{v}$ .

**Definition 4.17 ((Vector) Subspace):**

A subset  $U \subseteq V$  of a vector space  $V$  over a field  $K$  is called a subspace if it is closed under the vector addition and scalar multiplication, i.e.

$$\forall \mathbf{u}, \mathbf{v} \in U : \mathbf{u} \oplus \mathbf{v} \in U \quad \text{and} \quad \forall a \in K : \forall \mathbf{u} \in U : a \odot \mathbf{u} \in U. \quad (4.9)$$

Since we are already comfortable with vector spaces, we drop the special notation for vector addition and scalar multiplication and use the usual  $+$  and  $\cdot$  for these operations.

Now, continuing with our usual structure, now we will define structure preserving maps between vector spaces i.e. linear maps.

**Definition 4.18 (Linear Map):**

Let  $(V, \oplus, \odot)$  and  $(W, \boxplus, \boxdot)$  be two vector spaces over the same field  $K$ . A map  $L : V \rightarrow W$  is called a linear map if it satisfies the following properties:

- (i)  $\forall \mathbf{u}, \mathbf{v} \in V : L(\mathbf{u} \oplus \mathbf{v}) = L(\mathbf{u}) \boxplus L(\mathbf{v})$  (preserves vector addition).
- (ii)  $\forall a \in K : \forall \mathbf{v} \in V : L(a \odot \mathbf{v}) = a \boxdot L(\mathbf{v})$  (preserves scalar multiplication).

If a linear map  $L : V \rightarrow W$  is bijective, it is called a linear isomorphism. We write  $V \cong_{\text{vec}} W$  if there exists a linear isomorphism between  $V$  and  $W$ .

We can compress the definition of a linear map into a single equation:

$$\forall \mathbf{v}_1, \mathbf{v}_2 \in V, \forall a, b \in K : L(a \odot \mathbf{v}_1 \oplus b \odot \mathbf{v}_2) = a \boxplus L(\mathbf{v}_1) \boxplus b \boxplus L(\mathbf{v}_2). \quad (4.10)$$

**Remark 4.19 (Inverse being a linear map).** As in case of topological spaces, we need to check that the inverse of a continuous map is continuous, here linearity of the inverse map follows from the linearity of the original map. Thus, it is enough to check that a linear map  $L : V \rightarrow W$  is bijective to conclude that its inverse  $L^{-1} : W \rightarrow V$  is also a linear map.

**Pf:** Let  $L : V \rightarrow W$  be a linear map which is bijective. We need to show that  $L^{-1} : W \rightarrow V$  is linear.

- (i) Since  $L$  is bijective, there exists a unique  $\mathbf{v} \in V$  such that  $L(\mathbf{v}) = \mathbf{w}$  for any  $\mathbf{w} \in W$ . Thus,  $L^{-1}(\mathbf{w}) = \mathbf{v}$ .
- (ii) For any  $\mathbf{w}_1, \mathbf{w}_2 \in W$ , we have

$$L^{-1}(\mathbf{w}_1 + \mathbf{w}_2) = L^{-1}(L(\mathbf{v}_1) + L(\mathbf{v}_2)) = L^{-1}(L(\mathbf{v}_1 + \mathbf{v}_2)) = \mathbf{v}_1 + \mathbf{v}_2 = L^{-1}(\mathbf{w}_1) + L^{-1}(\mathbf{w}_2),$$

where we used the linearity of  $L$  and the fact that  $L^{-1}$  is the inverse of  $L$ .

- (iii) For any  $a \in K$  and  $\mathbf{w} \in W$ , we have

$$L^{-1}(a \cdot \mathbf{w}) = L^{-1}(a \cdot L(\mathbf{v})) = L^{-1}(L(a \cdot \mathbf{v})) = a \cdot \mathbf{v} = a \cdot L^{-1}(\mathbf{w}),$$

again using the linearity of  $L$ .

Thus,  $L^{-1}$  is a linear map. □

Let's consider the set of all linear maps from  $V$  to  $W$ , denoted by  $\text{Hom}(V, W)$ .

$$\text{Hom}(V, W) := \{L : V \rightarrow W \mid L \text{ is a linear map}\} \equiv \{L : V \xrightarrow{\sim} W\} \quad (4.11)$$

here  $\xrightarrow{\sim}$  denotes that the map is a linear map.

#### Proposition 4.20

$\text{Hom}(V, W)$  is a vector space over the field  $K$  with the following operations:

- $\boxplus : \text{Hom}(V, W) \times \text{Hom}(V, W) \rightarrow \text{Hom}(V, W)$  defined by

$$(L_1, L_2) \mapsto L_1 \boxplus L_2 \quad (4.12)$$

where

$$L_1 \boxplus L_2 : V \xrightarrow{\sim} W, \quad \mathbf{v} \mapsto (L_1 \boxplus L_2)(\mathbf{v}) := L_1(\mathbf{v}) \boxplus L_2(\mathbf{v}). \quad (4.13)$$

- $\boxtimes : K \times \text{Hom}(V, W) \rightarrow \text{Hom}(V, W)$  defined by

$$(a, L) \mapsto a \boxtimes L \quad (4.14)$$

where

$$a \boxtimes L : V \xrightarrow{\sim} W, \quad \mathbf{v} \mapsto (a \boxtimes L)(\mathbf{v}) := a \boxplus L(\mathbf{v}). \quad (4.15)$$

To establish this, we need to verify that the operations defined above satisfy the linear map properties:

**Proof:**

We need to show that  $\text{Hom}(V, W)$  is a vector space over  $K$  with the operations  $\boxplus$  and  $\boxtimes$ .

- (i) Closure under addition: Let  $L_1, L_2 \in \text{Hom}(V, W)$ . Then  $L_1 \boxplus L_2$  is defined as

$$(L_1 \boxplus L_2)(\mathbf{v}) = L_1(\mathbf{v}) \boxplus L_2(\mathbf{v}). \quad (4.16)$$

So for all  $\mathbf{v}_1, \mathbf{v}_2 \in V$  and  $a, b \in K$ ,

$$\begin{aligned} (L_1 \boxplus L_2)(a \odot \mathbf{v}_1 \oplus b \odot \mathbf{v}_2) &= L_1(a \odot \mathbf{v}_1 \oplus b \odot \mathbf{v}_2) \boxplus L_2(a \odot \mathbf{v}_1 \oplus b \odot \mathbf{v}_2) \\ &= (a \boxplus L_1(\mathbf{v}_1) \boxplus b \boxplus L_1(\mathbf{v}_2)) \boxplus (a \boxplus L_2(\mathbf{v}_1) \boxplus b \boxplus L_2(\mathbf{v}_2)) \\ &= a \boxplus (L_1(\mathbf{v}_1) \boxplus L_2(\mathbf{v}_1)) \boxplus b \boxplus (L_1(\mathbf{v}_2) \boxplus L_2(\mathbf{v}_2)) \\ &= a \boxplus (L_1 \boxplus L_2)(\mathbf{v}_1) \boxplus b \boxplus (L_1 \boxplus L_2)(\mathbf{v}_2). \end{aligned}$$

Thus,  $L_1 \boxplus L_2$  is a linear map.

(ii) Closure under scalar multiplication: Let  $a \in K$  and  $L \in \text{Hom}(V, W)$ . Then  $a \diamond L$  is defined as

$$(a \diamond L)(\mathbf{v}) = a \boxdot L(\mathbf{v}). \quad (4.17)$$

So for all  $\mathbf{v}_1, \mathbf{v}_2 \in V$  and  $b \in K$ ,

$$\begin{aligned} (a \diamond L)(b \odot \mathbf{v}_1 \oplus c \odot \mathbf{v}_2) &= a \boxdot L(b \odot \mathbf{v}_1 \oplus c \odot \mathbf{v}_2) \\ &= a \boxdot (b \boxdot L(\mathbf{v}_1) \boxplus c \boxdot L(\mathbf{v}_2)) \\ &= (a \cdot b) \boxdot L(\mathbf{v}_1) \boxplus (a \cdot c) \boxdot L(\mathbf{v}_2) \\ &= (b \cdot a) \boxdot L(\mathbf{v}_1) \boxplus (c \cdot a) \boxdot L(\mathbf{v}_2) \\ &= b \boxdot (a \boxdot L(\mathbf{v}_1)) \boxplus c \boxdot (a \boxdot L(\mathbf{v}_2)) \\ &= b \boxdot (a \diamond L)(\mathbf{v}_1) \boxplus c \boxdot (a \diamond L)(\mathbf{v}_2). \end{aligned}$$

Thus,  $a \diamond L$  is a linear map.

We have shown that  $\text{Hom}(V, W)$  is closed under both operations  $\boxplus$  and  $\diamond$ . Thus,  $\text{Hom}(V, W)$  is a vector space over the field  $K$ . Q.E.D.

Till now, we haven't used the inverse element of the field  $K$  in the definition of a vector space. So, we can define a similar structure on a set  $M$  over a (unital) ring  $R$  with two operations  $\oplus : M \times M \rightarrow M$  (addition) and  $\odot : R \times M \rightarrow M$  (scalar multiplication), we call this a *module* over the ring  $R$ .

**Remark 4.21 (Case of  $\text{Hom}(V, W)$  as a module).** In case of modules, we can still define  $\text{Hom}(V, W)$  as a set of all linear maps from  $V$  to  $W$  over a ring  $R$ . But as in general, ring multiplication is not commutative,  $\text{Hom}(V, W)$  is not a module over  $R$ .

Some useful terminology:

- Endomorphism is a linear map  $L : V \rightarrow V$  from a vector space  $V$  to itself.

$$\text{End}(V) := \text{Hom}(V, V) = \{L : V \xrightarrow{\sim} V\} \quad (4.18)$$

- Automorphism is a linear isomorphism  $L : V \rightarrow V$  from a vector space  $V$  to itself.

$$\text{Aut}(V) := \{L : V \xrightarrow{\sim} V \mid L \text{ is a linear isomorphism}\}. \quad (4.19)$$

It is easy to see that  $\text{Aut}(V)$  is a subspace of  $\text{End}(V)$ .

- A field  $K$  can be considered as a vector space over itself, *i.e.*  $K$  is a vector space over  $K$  with the usual addition and multiplication operations. With this view, we can define the notion of *linear functionals* as linear maps from  $V$  to  $K$ :

$$V^* := \text{Hom}(V, K) \quad (4.20)$$

This set  $V^*$  is called the *dual space* of  $V$ .

### §4.2.1 Tensors

#### Definition 4.22 (Tensor):

A type  $(p, q)$ -tensor is a multilinear map (linear in each argument) of the form

$$T : \underbrace{V^* \times \cdots \times V^*}_{p \text{ times}} \times \underbrace{V \times \cdots \times V}_{q \text{ times}} \rightarrow K \quad (4.21)$$

where  $V$  is a vector space over a field  $K$  and  $V^*$  is its dual space.

$$\mathbb{T}_q^p V := \underbrace{V \otimes \cdots \otimes V}_{p \text{ times}} \otimes \underbrace{V^* \otimes \cdots \otimes V^*}_{q \text{ times}} = \{T \mid T \text{ is type } (p, q)\text{-tensor}\} \quad (4.22)$$

Let's define the operations on tensors similar to the operations we defined on the set of linear maps  $\text{Hom}(V, W)$ :

1. Addition of tensors:

$$\oplus : \mathbb{T}_q^p V \times \mathbb{T}_q^p V \rightarrow \mathbb{T}_q^p V \quad (4.23)$$

Let  $T_1, T_2 \in \mathbb{T}_q^p V$  be two tensors. Then their sum  $T_1 \oplus T_2$  is defined as

$$(T_1 \oplus T_2)(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) = T_1(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) + T_2(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) \quad (4.24)$$

2. Scalar multiplication of tensors:

$$\odot : K \times \mathbb{T}_q^p V \rightarrow \mathbb{T}_q^p V \quad (4.25)$$

Let  $a \in K$  and  $T \in \mathbb{T}_q^p V$  be a tensor. Then the scalar multiplication  $a \odot T$  is defined as

$$(a \odot T)(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) = a \cdot T(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) \quad (4.26)$$

### Proposition 4.23

$\mathbb{T}_q^p V$  is a vector space over the field  $K$  with the operations defined above.

Sometimes, we refer  $(p, q)$  as the valence of the tensor, and  $p + q$  as the rank of the tensor.

Now, we define a binary operation on tensors, called the *tensor product* of two tensors.

### Definition 4.24 (Tensor Product):

Let  $T_1 \in \mathbb{T}_q^p V$  and  $T_2 \in \mathbb{T}_s^r V$  be two tensors. The tensor product  $T_1 \otimes T_2$  is defined as a tensor of type  $(p + r, q + s)$  given by

$$(T_1 \otimes T_2)(\omega_1, \dots, \omega_{p+r}, \mathbf{v}_1, \dots, \mathbf{v}_{q+s}) = T_1(\omega_1, \dots, \omega_p, \mathbf{v}_1, \dots, \mathbf{v}_q) \cdot T_2(\omega_{p+1}, \dots, \omega_{p+r}, \mathbf{v}_{q+1}, \dots, \mathbf{v}_{q+s}). \quad (4.27)$$

### Example 4.25

Now, let's look at some examples and interesting results involving tensors:

- (a) The set  $\mathbb{T}_0^0 V = K$  is the set of all scalar tensors, which is just the field  $K$  itself.
- (b) The set  $\mathbb{T}_1^0 V = V^* := \text{Hom}(V, K)$ .
- (c) The set  $\mathbb{T}_1^1 V \equiv V \otimes V^* = \{T \mid T : V^* \times V \rightarrow K \text{ is a linear in both argument}\} \cong_{\text{vec}} \text{End}(V^*)$ .

**Pf:** Let  $T \in \mathbb{T}_1^1 V$  be a tensor. We need to construct a linear map  $L \in \text{End}(V^*)$  using  $T$ . For each  $\omega \in V^*$ , we define a linear map  $L_\omega : V \rightarrow K \in V^*$  by

$$\forall \mathbf{v} \in V : L_\omega(\mathbf{v}) = T(\omega, \mathbf{v}). \quad (4.28)$$

Now, we can define a linear map  $L : V^* \rightarrow V^*$  by

$$L(\omega) = L_\omega \quad \Rightarrow \quad \omega \mapsto \underbrace{(\mathbf{v} \mapsto T(\omega, \mathbf{v}))}_{L_\omega}. \quad (4.29)$$

Now, let  $L \in \text{End}(V^*)$  be a linear map. We need to show that there exists a tensor  $T \in \mathbb{T}_1^1 V$  corresponding to  $L$ . Define  $T : V^* \times V \rightarrow K$  by

$$T(\omega, \mathbf{v}) = L(\omega)(\mathbf{v}) \quad (4.30)$$

as  $L(\omega) \in V^*$  is a linear map from  $V$  to  $K$ . □

- (d) From previous example, we expect that  $\mathbb{T}_0^1 V \cong_{\text{vec}} V$ ; but this is not true in general. However, if  $V$  is finite-dimensional, then  $\mathbb{T}_0^1 V \cong_{\text{vec}} V$ .
- (e) Similarly,  $\mathbb{T}_1^1 V \cong_{\text{vec}} \text{End}(V)$  is also not true in general, but if  $V$  is finite-dimensional, then  $\mathbb{T}_1^1 V \cong_{\text{vec}} \text{End}(V)$ .

- (f) All these examples which are not true in general, but true for finite-dimensional vector spaces, can be summarized as

$$(V^*)^* \not\cong_{\text{vec}} V. \quad (4.31)$$

This is true only for finite-dimensional vector spaces.

### §4.2.2 Dimension of a Vector Space

Now, we have mentioned dimensions of vector spaces several times, so let's define the notion of dimension of a vector space. But first, we need to define a basis of a vector space. Since till now, we haven't considered any additional structure on a vector space, we can only define a *Hamel basis* of a vector space.

#### Definition 4.26 (Hamel Basis):

Let  $(V, +, \cdot)$  be a vector space over a field  $K$ . A subset  $\mathcal{B} \subseteq V$  is called a Hamel basis if it satisfies the following properties:

- (i)  $\mathcal{B}$  is a linearly independent set, i.e. for any finite subset  $\{\mathbf{b}_1, \dots, \mathbf{b}_N\} \subseteq \mathcal{B}$ , the only solution to the equation

$$\sum_{i=1}^N \lambda^i \cdot \mathbf{b}_i = \mathbf{0} \quad \text{for } \lambda^i \in K \quad (4.32)$$

is  $\lambda^i = 0$  for all  $i$ .

- (ii)  $\mathcal{B}$  is a spanning set, i.e. every element  $\mathbf{v} \in V$  can be expressed as a finite linear combination of elements from  $\mathcal{B}$ , i.e.

$$\forall \mathbf{v} \in V : \exists M \in \mathbb{N} : \exists v^1, \dots, v^M \in K : \exists \mathbf{b}_1, \dots, \mathbf{b}_M \in \mathcal{B} : \mathbf{v} = \sum_{i=1}^M v^i \cdot \mathbf{b}_i. \quad (4.33)$$

Say we all have decided to use a single Hamel basis  $\mathcal{B}$  for our vector space  $V$ . Then it is more convenient to talk about the elements of  $V$  as an array of coefficients i.e.  $(v^1, \dots, v^M)$  also called the *coordinates* of the vector with respect to the Hamel basis  $\mathcal{B}$ .

With this definition, we can define the dimension of a vector space. But first, we need to ensure that the dimension is well-defined, i.e. it does not depend on the choice of Hamel basis. This is guaranteed by the following proposition.

#### Proposition 4.27

Let  $(V, +, \cdot)$  be a vector space over a field  $K$  and let  $\mathcal{B}$  be a Hamel basis of  $V$ . Then  $\mathcal{B}$  is the minimal spanning set of  $V$ , and maximal linearly independent set of  $V$ . In other words, let  $S \subseteq V$ .

- (i) If  $\text{span}(S) = V$ , then  $|S| \geq |\mathcal{B}|$ .  
(ii) If  $S$  is linearly independent, then  $|S| \leq |\mathcal{B}|$ .

#### Definition 4.28 (Dimension):

The dimension of a vector space  $V$  over a field  $K$  is defined as the cardinality of any Hamel basis of  $V$ . We denote the dimension of  $V$  by  $\dim V$ .

$$\dim V := |\mathcal{B}| \quad \text{for any Hamel basis } \mathcal{B} \subseteq V. \quad (4.34)$$

If  $V$  has a finite Hamel basis, we say that  $V$  is finite-dimensional and  $\dim V < \infty$ . If  $V$  does not have a finite Hamel basis, we say that  $V$  is infinite-dimensional and  $\dim V = \infty$ .

Now, we have proper tools to prove following theorem.

#### Theorem 4.29

Let  $V$  be a finite-dimensional vector space. Then

$$(V^*)^* \cong_{\text{vec}} V. \quad (4.35)$$

**Proof:**

Let  $V$  be an  $n$ -dimensional vector space over a field  $K$ . Define a linear map  $L : V \rightarrow (V^*)^*$  by

$$\begin{aligned} L : V &\rightarrow (V^*)^* \\ \mathbf{v} &\mapsto L_{\mathbf{v}} \end{aligned} \quad (4.36)$$

where  $L_{\mathbf{v}} : V^* \rightarrow K \in (V^*)^*$  is defined by

$$\begin{aligned} L_{\mathbf{v}} : V^* &\rightarrow K \\ \omega &\mapsto L_{\mathbf{v}}(\omega) := \omega(\mathbf{v}) \end{aligned} \quad (4.37)$$

We need to show that  $L$  is a linear isomorphism.

(i) Linearity of  $L$ :

For any  $\mathbf{v}_1, \mathbf{v}_2 \in V$  and  $a, b \in K$ ,

$$\begin{aligned} L(a\mathbf{v}_1 + b\mathbf{v}_2)(\omega) &= L_{\{a\mathbf{v}_1 + b\mathbf{v}_2\}}(\omega) \\ &= \omega(a\mathbf{v}_1 + b\mathbf{v}_2) \\ &= a \cdot \omega(\mathbf{v}_1) + b \cdot \omega(\mathbf{v}_2) \\ &= a \cdot L_{\mathbf{v}_1}(\omega) + b \cdot L_{\mathbf{v}_2}(\omega) \\ &= (aL_{\mathbf{v}_1} + bL_{\mathbf{v}_2})(\omega). \end{aligned}$$

Thus,  $L(a\mathbf{v}_1 + b\mathbf{v}_2) = aL_{\mathbf{v}_1} + bL_{\mathbf{v}_2}$ , which shows that  $L$  is linear.

(ii) Injectivity of  $L$ :

Let  $\mathbf{v} \neq \mathbf{0} \in V$ . We need to show that  $L(\mathbf{v}) \neq 0 \in (V^*)^*$ . Since  $\mathbf{v} \neq \mathbf{0}$ , so  $\text{span}(\mathbf{v}) \subseteq V$  is a proper subspace of  $V$ , so we can extend this to a Hamel basis  $\mathcal{B} = \{\mathbf{v}, \mathbf{e}_2, \dots, \mathbf{e}_n\}$  of  $V$ . Thus, any  $\mathbf{u} \in V$  can be expressed as

$$\mathbf{u} = b \cdot \mathbf{v} + \sum_{i=2}^n b^i \cdot \mathbf{e}_i \quad (4.38)$$

for some  $b, b^2, \dots, b^n \in K$ . Now, we can define a linear functional  $\omega \in V^*$  as follows:

$$\mathbf{u} \mapsto \omega(\mathbf{u}) := b. \quad (4.39)$$

Thus, we have

$$L(\mathbf{v})(\omega) = \omega(\mathbf{v}) = 1 \neq 0. \quad (4.40)$$

This shows that  $L(\mathbf{v}) \neq 0$ , hence  $L$  is injective.

**Claim (Dual Basis):** For a finite-dimensional vector space  $V$ , with a Hamel basis  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$ , there exists a unique dual basis  $\mathcal{B}^* = \{\mathbf{f}^1, \dots, \mathbf{f}^n\}$  such that

$$\forall i, j \in \{1, \dots, n\} : \mathbf{f}^i(\mathbf{e}_j) = \delta_j^i := \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases} \quad (4.41)$$

(iii) Surjectivity of  $L$ :

Let  $F \in (V^*)^*$  be any linear functional. We need to show that there exists a  $\mathbf{v} \in V$  such that  $L(\mathbf{v}) = F$ . Since  $V$  is finite-dimensional, we can choose a Hamel basis  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  of  $V$ . Now, we can define a vector  $\mathbf{v} \in V$  as follows:

$$\mathbf{v} = \sum_{i=1}^n F(\mathbf{f}^i) \cdot \mathbf{e}_i \quad (4.42)$$

where  $\mathbf{f}^i$  is the  $i$ -th element of the dual basis  $\mathcal{B}^* = \{\mathbf{f}^1, \dots, \mathbf{f}^n\}$  corresponding to the Hamel basis  $\mathcal{B}$ . Now, we can check that

$$L(\mathbf{v})(\omega) = \sum_{i=1}^n F(\mathbf{f}^i) \cdot \omega(\mathbf{e}_i)$$

$$\begin{aligned}
&= \sum_{i=1}^n F(\mathbf{f}^i) \cdot \delta_i^j \\
&= F(\boldsymbol{\omega}).
\end{aligned}$$

Thus,  $L(\mathbf{v}) = F$ , which shows that  $L$  is surjective.

Q.E.D.

#### Corollary 4.30

If  $V$  is a finite-dimensional vector space, then

- (i)  $\mathcal{T}_1^1 V \cong_{\text{vec}} \text{End}(V)$ .
- (ii)  $\mathcal{T}_0^1 V \cong_{\text{vec}} V$ .

Till now, we have only used basis to classify vector spaces, either finite-dimensional or infinite-dimensional. In vector theory, we don't use basis to construct objects, but once we have the definition of the object without using basis, we can use basis to study the object in a more convenient way.

We have seen the components of a vector with respect to a basis, now we can define the components of a tensor with respect to a basis.

#### Definition 4.31 (Components of a Tensor):

Let  $V$  be a finite-dimensional vector space over a field  $K$  with a Hamel basis  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  and the corresponding dual basis  $\mathcal{B}^* = \{\boldsymbol{\epsilon}^1, \dots, \boldsymbol{\epsilon}^n\}$ . The components of a tensor  $T \in \mathcal{T}_q^p V$  with respect to the basis  $\mathcal{B}$  and  $\mathcal{B}^*$  are defined as follows:

$$T^{i_1 \dots i_p}_{j_1 \dots j_q} := T(\boldsymbol{\epsilon}^{i_1}, \dots, \boldsymbol{\epsilon}^{i_p}, \mathbf{e}_{j_1}, \dots, \mathbf{e}_{j_q}) \quad \text{for } i_k, j_l \in \{1, \dots, n\}. \quad (4.43)$$

With these tensor components, we can express the tensor  $T$  as a sum of its components multiplied by the basis 'tensors':

$$T = \underbrace{\sum_{i_1=1}^n \dots \sum_{j_q=1}^n}_{p+q \text{ sums}} T^{i_1 \dots i_p}_{j_1 \dots j_q} \cdot \mathbf{e}_{i_1} \otimes \dots \otimes \mathbf{e}_{i_p} \otimes \boldsymbol{\epsilon}^{j_1} \otimes \dots \otimes \boldsymbol{\epsilon}^{j_q}. \quad (4.44)$$

Here  $\otimes$  denotes the tensor product of tensors, as  $\mathbf{e}_{i_k} \in V \cong_{\text{vec}} \mathcal{T}_0^1 V$  and  $\boldsymbol{\epsilon}^{j_l} \in V^* \cong_{\text{vec}} \mathcal{T}_1^0 V$ . The components are field elements, so the implicit multiplication is the scalar multiplication of tensors of type  $(p, q)$ .

From now on, we will do this big sums multiple times, so to reduce the clutter, we will use the Einstein summation convention. In this convention, we will omit the summation symbol and assume that repeated indices (one upper and one lower) are summed over. For example, the above expression can be written as

$$\begin{aligned}
T &= \underbrace{\sum_{i_1=1}^n \dots \sum_{j_q=1}^n}_{p+q \text{ sums}} T^{i_1 \dots i_p}_{j_1 \dots j_q} \cdot \mathbf{e}_{i_1} \otimes \dots \otimes \mathbf{e}_{i_p} \otimes \boldsymbol{\epsilon}^{j_1} \otimes \dots \otimes \boldsymbol{\epsilon}^{j_q} \equiv \\
&\quad T^{i_1 \dots i_p}_{j_1 \dots j_q} \cdot \mathbf{e}_{i_1} \otimes \dots \otimes \mathbf{e}_{i_p} \otimes \boldsymbol{\epsilon}^{j_1} \otimes \dots \otimes \boldsymbol{\epsilon}^{j_q}. \quad (4.45)
\end{aligned}$$

For Up-Down convection, we only need to remember the fundamental convention *i.e.*

- Basis vectors of  $V$  are denoted by lower indices,  $\mathbf{e}_i$ .
- Basis vectors of  $V^*$  are denoted by upper indices,  $\boldsymbol{\epsilon}^i$ .

So the indices of the components of a tensor are due to the basis vectors of  $V$  and  $V^*$  used to define it.

$$T^{i_1 \dots i_p}_{j_1 \dots j_q} := T(\boldsymbol{\epsilon}^{i_1}, \dots, \boldsymbol{\epsilon}^{i_p}, \mathbf{e}_{j_1}, \dots, \mathbf{e}_{j_q}). \quad (4.46)$$



We can recover the indices for the coordinates of a vector and a covector as follows (given a choice of basis and dual basis)

$$\mathbf{v} = v^i \cdot \mathbf{e}_i \quad \text{where } v^i = \epsilon^i(\mathbf{v}) \quad (4.47)$$

$$\boldsymbol{\omega} = \omega_j \cdot \epsilon^j \quad \text{where } \omega_j = \mathbf{e}_j(\boldsymbol{\omega}). \quad (4.48)$$

**Remark 4.32 (Caution).** But we need to be careful about this convention, as it only works for linear spaces and linear maps. For example, if we have a tensor  $T : V^* \times V \rightarrow K$ , then for any  $\boldsymbol{\omega} \in V^*$  and  $\mathbf{v} \in V$ , we have

$$\begin{aligned} T(\boldsymbol{\omega}, \mathbf{v}) &= T\left(\sum_{i=1}^n \omega_i \epsilon^i, \sum_{j=1}^n v^j \mathbf{e}_j\right) \\ &= \sum_{i=1}^n \sum_{j=1}^n T(\omega_i \epsilon^i, v^j \mathbf{e}_j) \\ &= \sum_{i=1}^n \sum_{j=1}^n \omega_i v^j T(\epsilon^i, \mathbf{e}_j) \\ &= \sum_{i=1}^n \sum_{j=1}^n \omega_i v^j T_j^i. \end{aligned}$$

So, if we omit the summation symbol, then there is no way to distinguish between the first and second equation. But the second equation is only true for bilinear maps, and not for non-bilinear maps. So, we need to be careful about the context in which we are using the Einstein summation convention.

It is important to know that, how to go from one basis to another basis. This is called the *change of basis*.

### §4.2.3 Change of Basis

Consider two bases  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  and  $\tilde{\mathcal{B}} = \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$  of a vector space  $V$ . Since each vector in  $\tilde{\mathcal{B}}$  is a vector in  $V$ , we can express each  $\tilde{\mathbf{e}}_i$  as a linear combination of the vectors in  $\mathcal{B}$ : (using the Einstein summation convention)

$$\tilde{\mathbf{e}}_i = A^j_i \mathbf{e}_j \quad (4.49)$$

where  $A^j_i \in K$ . Similarly, we can express each  $\mathbf{e}_i$  as a linear combination of the vectors in  $\tilde{\mathcal{B}}$ :

$$\mathbf{e}_i = B^j_i \tilde{\mathbf{e}}_j \quad (4.50)$$

where  $B^j_i \in K$ . In linear algebra, we can define two matrices  $A$  and  $B$  with entries  $A^j_i$  and  $B^j_i$  respectively, such that

$$A^{-1} = B \quad \text{and} \quad B^{-1} = A. \quad (4.51)$$

But till now, we haven't explored the vector spaces using arrays, so we define following notation for using usual notion of matrices and (row and column) vectors from our linear algebra course.

**Remark 4.33 (Matrix Notation).** Fix a basis  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  of a vector space  $V$  and a dual basis  $\mathcal{B}^* = \{\epsilon^1, \dots, \epsilon^n\}$ . Then we will express

$$\mathbf{v} = v^i \mathbf{e}_i \quad \longleftrightarrow \quad \mathbf{v} \triangleq \begin{pmatrix} v^1 \\ \vdots \\ v^n \end{pmatrix} \quad (4.52)$$

and

$$\boldsymbol{\omega} = \omega_j \epsilon^j \quad \longleftrightarrow \quad \boldsymbol{\omega}^\top \triangleq (\omega_1 \quad \dots \quad \omega_n). \quad (4.53)$$

Now let  $\phi \in \text{End}(V) \cong_{\text{vec}} T_1^1 V$  be a linear map. Then we can express  $\phi$  as

$$\phi = \phi^i_j \mathbf{e}_i \otimes \boldsymbol{\epsilon}^j \quad \rightsquigarrow \quad \Phi \triangleq \begin{pmatrix} \phi^1_1 & \cdots & \phi^1_n \\ \vdots & \ddots & \vdots \\ \phi^n_1 & \cdots & \phi^n_n \end{pmatrix}. \quad (4.54)$$

So in general, the convention is that we will use the upper indices for the rows and lower indices for the columns of a matrix.

We know for finite-dimensional vector space  $V$ , we have  $\text{End}(V) \cong_{\text{vec}} T_1^1 V$ . Let  $\phi \in \text{End}(V)$ , so we can rethink  $\phi$  as a type  $(1,1)$ -tensor in following sense:

$$\phi(\boldsymbol{\omega}, \mathbf{v}) := \boldsymbol{\omega}(\phi(\mathbf{v})). \quad (4.55)$$

So the components of tensor  $\phi$  is defined as,

$$\phi^i_j := \phi(\boldsymbol{\epsilon}^i, \mathbf{e}_j) = \boldsymbol{\epsilon}^i(\phi(\mathbf{e}_j)). \quad (4.56)$$

Let  $\phi, \psi \in \text{End}(V)$ . Let's compute the components of linear map  $\phi \circ \psi$

$$\begin{aligned} (\phi \circ \psi)^i_j &= \boldsymbol{\epsilon}^i((\phi \circ \psi)(\mathbf{e}_j)) \\ &= \boldsymbol{\epsilon}^i(\phi(\psi(\mathbf{e}_j))) \\ &= \boldsymbol{\epsilon}^i(\phi(\psi^a_j \mathbf{e}_a)) \\ &= \boldsymbol{\epsilon}^i(\psi^a_j \phi(\mathbf{e}_a)) \\ &= \boldsymbol{\epsilon}^i(\psi^a_j \phi^b_a \mathbf{e}_b) \\ &= \psi^a_j \cdot \phi^b_a \boldsymbol{\epsilon}^i(\mathbf{e}_b) \\ &= \psi^a_j \cdot \phi^b_a \cdot \delta^i_b \\ &= \psi^a_j \cdot \phi^i_a = \phi^i_a \cdot \psi^a_j. \end{aligned}$$

With this, we have a definition for matrix multiplication *i.e.* say  $\Phi, \Psi$  are matrices corresponding to linear maps  $\phi, \psi$ , so the matrix for the composed linear map  $\phi \circ \psi$  is given as

$$\Phi \cdot \Psi \triangleq \left( \phi^i_a \cdot \psi^a_j \right)_{i,j=1}^n \quad (4.57)$$

We call this rule of producing matrices “*matrix-multiplication*.”

Similarly, the action of a covector  $\boldsymbol{\omega}(\mathbf{v}) = \omega_m v^m$ , and this can be thought of as matrix multiplication as  $\boldsymbol{\omega}^\top \cdot \mathbf{v}$ . This notation gives us a false picture that these are basis independent, but they are not. And in the similar spirit we also write,

$$\phi(\boldsymbol{\omega}, \mathbf{v}) = \omega_i \phi^i_j v^j \quad \rightsquigarrow \quad \boldsymbol{\omega}^\top \cdot \Phi \cdot \mathbf{v} \quad (4.58)$$

There is another issue with these representations, *i.e.* for tensor of type other than these three, we don't have nice picture to draw. So it is better to think them as multilinear maps instead of matrices.

Now, let's talk about the effect of change of basis on the vectors, covectors, and tensors. Recall we have two basis,  $\mathcal{B} = \{\mathbf{e}_1, \dots, \mathbf{e}_n\}$  and  $\tilde{\mathcal{B}} = \{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_n\}$  of a vector space  $V$ . Then the change of basis for vectors is given by

$$\tilde{\mathbf{e}}_i = A^j_i \mathbf{e}_j \quad \mathbf{e}_j = B^i_j \tilde{\mathbf{e}}_i. \quad (4.59)$$

Since these relations are invertible, we have

$$A^i_m B^m_j = B^i_m A^m_j = \delta^i_j \quad (4.60)$$

For both the bases, we have the dual bases  $\mathcal{B}^* = \{\boldsymbol{\epsilon}^1, \dots, \boldsymbol{\epsilon}^n\}$  and  $\tilde{\mathcal{B}}^* = \{\tilde{\boldsymbol{\epsilon}}^1, \dots, \tilde{\boldsymbol{\epsilon}}^n\}$ .

#### 1. Covectors:

Let  $\boldsymbol{\omega} = \omega_j \boldsymbol{\epsilon}^j$  be a covector, where  $\omega_j = \mathbf{e}_j(\boldsymbol{\omega})$ . Here  $\mathbf{e}_j$  is an element of  $T_0^1 V$ . Then we have

$$\omega_j = \mathbf{e}_j(\boldsymbol{\omega}) = \boldsymbol{\omega}(\mathbf{e}_j) = \boldsymbol{\omega}(B^i_j \tilde{\mathbf{e}}_i) = B^i_j \boldsymbol{\omega}(\tilde{\mathbf{e}}_i) = B^i_j \tilde{\boldsymbol{\omega}}_i(\boldsymbol{\omega}) = B^i_j \tilde{\omega}_i. \quad (4.61)$$

## 2. Vectors:

Let  $\mathbf{v} = v^i \mathbf{e}_i$  be a vector, where  $v^i = \epsilon^i(\mathbf{v})$ . Then we have

$$v^i = \epsilon^i(\mathbf{v}) = \epsilon^i(\tilde{v}^j \tilde{\mathbf{e}}_j) = \tilde{v}^j \epsilon^i(\tilde{\mathbf{e}}_j) = \tilde{v}^j \epsilon^i(A^k_j \mathbf{e}_k) = \tilde{v}^j A^k_j \epsilon^i(\mathbf{e}_k) = \tilde{v}^j A^k_j \delta^i_k = A^i_j \tilde{v}^j. \quad (4.62)$$

Summarizing the above two equations, we have

$$v^i = A^i_j \tilde{v}^j \quad \omega_j = B^i_j \tilde{\omega}_i \quad (4.63)$$

$$\tilde{v}^i = B^i_j v^j \quad \tilde{\omega}_j = A^i_j \omega_i. \quad (4.64)$$

Now, let's see how the basis of dual space changes with respect to the change of basis of the vector space. Recall that the dual basis is defined as follows

$$\epsilon^i(\mathbf{e}_j) = \delta^i_j \quad \tilde{\epsilon}^i(\tilde{\mathbf{e}}_j) = \delta^i_j. \quad (4.65)$$

Let  $\tilde{\epsilon}^i = C^i_j \epsilon^j$ , where  $C^i_j \in K$ . Then we have

$$\tilde{\epsilon}^i(\tilde{\mathbf{e}}_j) = C^i_k \epsilon^k(A^l_j \mathbf{e}_l) = C^i_k A^l_j \epsilon^k(\mathbf{e}_l) = C^i_k A^l_j \delta^k_l = C^i_k A^k_j = \delta^i_j. \quad (4.66)$$

Thus, using unique existence of the inverse, we have

$$C^i_j = B^i_j. \quad (4.67)$$

So we have the following relations for the dual basis:

$$\tilde{\epsilon}^i = B^i_j \epsilon^j \quad \epsilon^j = A^j_i \tilde{\epsilon}^i. \quad (4.68)$$

## 3. Tensors:

Let  $T \in \mathbb{T}_q^p V$  be a tensor, then the components of  $T$  with respect to the basis  $\mathcal{B}$  and  $\mathcal{B}^*$  are given by

$$T^{i_1 \dots i_p}_{j_1 \dots j_q} = T(\epsilon^{i_1}, \dots, \epsilon^{i_p}, \mathbf{e}_{j_1}, \dots, \mathbf{e}_{j_q}). \quad (4.69)$$

Now, we can express the components of  $T$  with respect to the basis  $\tilde{\mathcal{B}}$  and  $\tilde{\mathcal{B}}^*$  as follows:

$$\tilde{T}^{i_1 \dots i_p}_{j_1 \dots j_q} = T(\tilde{\epsilon}^{i_1}, \dots, \tilde{\epsilon}^{i_p}, \tilde{\mathbf{e}}_{j_1}, \dots, \tilde{\mathbf{e}}_{j_q}) \quad (4.70)$$

$$= T(B^{i_1}_{a_1} \epsilon^{a_1}, \dots, B^{i_p}_{a_p} \epsilon^{a_p}, A^{b_1}_{j_1} \mathbf{e}_{b_1}, \dots, A^{b_q}_{j_q} \mathbf{e}_{b_q}) \quad (4.71)$$

$$= B^{i_1}_{a_1} \dots B^{i_p}_{a_p} \cdot A^{b_1}_{j_1} \dots A^{b_q}_{j_q} \cdot T(\epsilon^{a_1}, \dots, \epsilon^{a_p}, \mathbf{e}_{b_1}, \dots, \mathbf{e}_{b_q}) \quad (4.72)$$

$$= B^{i_1}_{a_1} \dots B^{i_p}_{a_p} \cdot A^{b_1}_{j_1} \dots A^{b_q}_{j_q} \cdot T^{a_1 \dots a_p}_{b_1 \dots b_q}. \quad (4.73)$$

Thus, the reversal of the basis is given by

$$T^{i_1 \dots i_p}_{j_1 \dots j_q} = A^{i_1}_{a_1} \dots A^{i_p}_{a_p} \cdot B^{b_1}_{j_1} \dots B^{b_q}_{j_q} \cdot \tilde{T}^{a_1 \dots a_p}_{b_1 \dots b_q}. \quad (4.74)$$

## §4.2.4 Determinants

From our previous knowledge of linear algebra, we know that the determinant is a scalar-valued function that takes a square matrix and returns a scalar. But since we know that the square matrix is just a convention for a linear map, we need to define the determinant in a more general way, independent of the basis. But first, look at this weird result which is pruely due to the fact that we are using a witchcraft called *matrices* to represent linear maps.

**Remark 4.34.** Let  $\phi \in \mathbb{T}_1^1 V$  be an endomorphism and  $g \in \mathbb{T}_2^0 V$  be a bilinear form. We have

$$\phi = \phi^i_j \mathbf{e}_i \otimes \epsilon^j \quad \text{and} \quad g = g_{ij} \epsilon^i \otimes \epsilon^j. \quad (4.75)$$

We can arrange the components of  $\phi$  and  $g$  in a matrix form as follows:

$$\Phi = \begin{pmatrix} \phi^1_1 & \dots & \phi^1_n \\ \vdots & \ddots & \vdots \\ \phi^n_1 & \dots & \phi^n_n \end{pmatrix} \quad \text{and} \quad G = \begin{pmatrix} g_{11} & \dots & g_{1n} \\ \vdots & \ddots & \vdots \\ g_{n1} & \dots & g_{nn} \end{pmatrix}. \quad (4.76)$$

But say, we change the basis of  $V$  to  $\tilde{\mathcal{B}}$ , then the components of  $\phi$  and  $g$  change as follows:

$$\tilde{\phi}^i_j = B^i_k \cdot \phi^k_l \cdot A^l_j \quad \text{and} \quad \tilde{g}_{ij} = A^k_i \cdot g_{kl} \cdot A^l_j. \quad (4.77)$$

Recall  $(A^{-1})^i_j = B^i_j$ , so we can write the above equations as (remember that  $A^i_j = A_{ij}$ , which give rise to transpose in the expression)

$$\tilde{\Phi} = A^{-1} \cdot \Phi \cdot A \quad \text{and} \quad \tilde{G} = A^\top \cdot G \cdot A. \quad (4.78)$$

Now, we keep the old notion of determinant, so we can find determinant of  $G$ . But that is not true, as determinant is only defined for endomorphisms. And to see, why this the case, we have to look at basis free definition of determinants.

#### §4.2.4.1 Permutation Group

Before we define the determinant, we need a few definitions. We will use the *permutation group* to define the determinant.

##### Definition 4.35 (Permutation and Permutation Group):

A permutation of a non-empty set  $M$  is a bijective function  $\sigma : M \rightarrow M$ .

Let the set  $M$  be finite with  $n$  elements, for purpose of this course, we will assume  $M = \{1, 2, \dots, n\}$ . The set of all permutations of  $M$  is denoted by  $S_n$  and is called the permutation group of order  $n$  (or symmetric group of degree  $n$ ). Binary operation on  $S_n$  is defined as the composition of two permutations.

There are some special type of permutations, which are called *transpositions*. A transposition is a permutation that swaps two elements of the set and leaves the rest unchanged. For example, in  $S_3$ , the permutation  $(1, 2, 3) \mapsto (2, 1, 3)$  is a transposition, usually denoted as  $(1, 2)$ .

There is a result from group theory, which states that every permutation can be expressed as a product of transpositions (precisely composition of transpositions). The number of transpositions in this product is called the *signature* or *sign* or *parity* of the permutation. Let  $\sigma \in S_n$  be a permutation, then we define the sign of  $\sigma$  as follows:

$$\text{sgn}(\sigma) := \begin{cases} +1 & \text{if } \sigma \text{ is the product of an even number of transpositions} \\ -1 & \text{if } \sigma \text{ is the product of an odd number of transpositions} \end{cases} \quad (4.79)$$

But there is an issue with this definition, *i.e.* the decomposition of a permutation into transpositions is not unique. For example, the permutation  $(1, 2, 3)$  can be expressed as  $(1, 2)(2, 3)$  or  $(1, 3)(1, 2)$ . But we can still show that the sign of a permutation is well-defined, *i.e.* it does not depend on the decomposition of the permutation into transpositions. Since the number of transpositions in the decomposition is either even or odd, and this property is preserved under composition of permutations.

Now we can define  $n$ -form for a vector space  $V$  of dimension  $d$ .

##### Definition 4.36 ( $n$ -form):

Let  $V$  be a finite-dimensional vector space of dimension  $d$ . An  $n$ -form on  $V$  (where  $0 \leq n \leq d$ ) is a type  $(0, n)$ -tensor  $\omega \in T_n^0 V$  such that it is totally antisymmetric, *i.e.* for any  $n$  vectors  $\mathbf{v}_1, \dots, \mathbf{v}_n \in V$  and any permutation  $\sigma \in S_n$ , we have

$$\omega(\mathbf{v}_1, \dots, \mathbf{v}_n) = \text{sgn}(\sigma) \cdot \omega(\mathbf{v}_{\sigma(1)}, \dots, \mathbf{v}_{\sigma(n)}). \quad (4.80)$$

For  $n = 0$ , we define the 0-form to be the scalar field  $K$  itself, which is trivially totally antisymmetric.

Special case of  $n$ -form is the *top form* on  $V$ , which is for  $n = d$ .

##### Proposition 4.37

A  $(0, n)$ -tensor  $\omega$  is an  $n$ -form if and only if,  $\omega(\mathbf{v}_1, \dots, \mathbf{v}_n) = 0$  whenever any  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  is linearly dependent.

Since any collection of  $n > d$  vectors in  $V$  is linearly dependent, we can conclude that any  $n$ -form (for  $n > d$ ) is identically zero.

We have a special symbol for the space of  $n$ -forms on  $V$ , which is denoted by  $\Lambda^n V$ . With this we have following important result

**Theorem 4.38 (Dimension of  $n$ -forms)**

Let  $V$  be a finite-dimensional vector space of dimension  $d$ . Then the dimension of the space of  $n$ -forms on  $V$  is given by

$$\dim \Lambda^n V = \begin{cases} \binom{d}{n} & \text{if } 0 \leq n \leq d \\ 0 & \text{if } n > d \end{cases} \quad (4.81)$$

In particular, the dimension of the space of top forms on  $V$  is 1, *i.e.*  $\dim \Lambda^d V = 1$ . This means that for any two top forms  $\omega_1, \omega_2 \in \Lambda^d V$ , there exists a scalar  $\lambda \in K$  such that  $\omega_1 = \lambda \cdot \omega_2$ .

With this, we define *volume form* on  $V$  as a non-zero top form  $\omega \in \Lambda^d V$ . And a vector space  $V$  with a specified volume form is called a *vector space with volume form*.

**Definition 4.39 (Volume Span):**

Let  $V$  be a  $d$ -dimensional vector space with a volume form  $\omega$ . Given a set of  $d$  vectors  $\{\mathbf{v}_1, \dots, \mathbf{v}_d\} \subseteq V$ , the volume span of these vectors is defined as

$$\text{vol}(\mathbf{v}_1, \dots, \mathbf{v}_d) := \omega(\mathbf{v}_1, \dots, \mathbf{v}_d). \quad (4.82)$$

Due to the antisymmetry of the volume form, we have  $\text{vol}(\mathbf{v}_1, \dots, \mathbf{v}_d) = 0$  if and only if the vectors are linearly dependent. Indeed, in this case, these vectors at most span a  $(d-1)$ -dimensional hyperplane in  $V$ , which should have zero volume.

Now, we can define the determinant of a linear map  $\phi \in \text{End}(V)$  as follows:

**Definition 4.40 (Determinant):**

Let  $V$  be a  $d$ -dimensional vector space. The determinant of a linear map  $\phi \in \text{End}(V)$  is defined as

$$\det(\phi) := \frac{\omega(\phi(\mathbf{e}_1), \dots, \phi(\mathbf{e}_d))}{\omega(\mathbf{e}_1, \dots, \mathbf{e}_d)} \quad (4.83)$$

for some volume form  $\omega$  on  $V$  and a basis  $\{\mathbf{e}_1, \dots, \mathbf{e}_d\}$  of  $V$ .

First and foremost, we need to check that this definition is independent of the choice of volume form and basis. For any other volume form  $\tilde{\omega}$  on  $V$ , we can write

$$\tilde{\omega} = \lambda \cdot \omega \quad \Rightarrow \quad \det(\phi) = \frac{\tilde{\omega}(\phi(\mathbf{e}_1), \dots, \phi(\mathbf{e}_d))}{\tilde{\omega}(\mathbf{e}_1, \dots, \mathbf{e}_d)} = \frac{\lambda \cdot \omega(\phi(\mathbf{e}_1), \dots, \phi(\mathbf{e}_d))}{\lambda \cdot \omega(\mathbf{e}_1, \dots, \mathbf{e}_d)}. \quad (4.84)$$

So, the determinant is independent of the choice of volume form. Now, let  $\{\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_d\}$  be another basis of  $V$ . Then we can write

$$\begin{aligned} \det(\phi) &= \frac{\omega(\phi(\tilde{\mathbf{e}}_1), \dots, \phi(\tilde{\mathbf{e}}_d))}{\omega(\tilde{\mathbf{e}}_1, \dots, \tilde{\mathbf{e}}_d)} \\ &= \frac{\omega(\phi(A^{i_1}_1 \mathbf{e}_{i_1}), \dots, \phi(A^{i_d}_d \mathbf{e}_{i_d}))}{\omega(A^{i_1}_1 \mathbf{e}_{i_1}, \dots, A^{i_d}_d \mathbf{e}_{i_d})} \\ &= \frac{A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\phi(\mathbf{e}_{i_1}), \dots, \phi(\mathbf{e}_{i_d}))}{A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\mathbf{e}_{i_1}, \dots, \mathbf{e}_{i_d})} \end{aligned}$$

say there is a permutation  $\sigma_{i_1 \dots i_d}$  such that  $\sigma_{i_1 \dots i_d}(i_1, \dots, i_d) = (1, \dots, d)$ , then we can write

$$\begin{aligned} &= \frac{A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\phi(\mathbf{e}_{\sigma_{i_1 \dots i_d}(1)}), \dots, \phi(\mathbf{e}_{\sigma_{i_1 \dots i_d}(d)}))}{A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\mathbf{e}_{\sigma_{i_1 \dots i_d}(1)}, \dots, \mathbf{e}_{\sigma_{i_1 \dots i_d}(d)})} \\ &= \frac{\text{sgn}(\sigma_{i_1 \dots i_d}) \cdot A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\phi(\mathbf{e}_1), \dots, \phi(\mathbf{e}_d))}{\text{sgn}(\sigma_{i_1 \dots i_d}) \cdot A^{i_1}_1 \cdots A^{i_d}_d \cdot \omega(\mathbf{e}_1, \dots, \mathbf{e}_d)} \end{aligned}$$

call  $\text{sgn}(\sigma_{i_1 \dots i_d}) \cdot A^{i_1}_1 \cdots A^{i_d}_d = \lambda$ , as all the indices are summed over, so we can write

$$= \frac{\lambda \cdot \omega(\phi(\mathbf{e}_1), \dots, \phi(\mathbf{e}_d))}{\lambda \cdot \omega(\mathbf{e}_1, \dots, \mathbf{e}_d)} = \det(\phi).$$

With this, we can conclude that the determinant is independent of the choice of basis. So we have

$$\det(\tilde{\Phi}) = \det(A^{-1} \cdot \Phi \cdot A) = \det(A^{-1}) \cdot \det(\Phi) \cdot \det(A) = \det(\Phi). \quad (4.85)$$

Recall the transformation of the bilinear form  $g$  under change of basis, we have

$$g \rightarrow A^\top g A. \quad (4.86)$$

So the determinant of the bilinear form  $g$  transforms as follows:

$$\det(A^\top g A) = \det(A^\top) \cdot \det(g) \cdot \det(A) = \det(A)^2 \cdot \det(g). \quad (4.87)$$

*i.e.* the determinant of a bilinear form transforms is not invariant under change of basis. But say there is another quantity, which transforms as follows:

$$X \rightarrow \frac{1}{\det(A)^2} X. \quad (4.88)$$

Then the quantity  $\det(g) \cdot X$  is invariant under change of basis, *i.e.* it transforms as

$$\det(g) \cdot X \rightarrow \det(A)^2 \cdot \det(g) \cdot \frac{1}{\det(A)^2} X = \det(g) \cdot X. \quad (4.89)$$

Here, it seems like two wrongs make a right, but this is not the case. In order to make this mathematically precise, we will have to introduce principal fibre bundles. Using them, we will be able to give a bundle definition of tensor and of tensor densities which are, loosely speaking, quantities that transform with powers of  $\det A$  under a change of basis.