

Next-Next-Gen Notes

Object-Oriented Maths

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Format: $characteristic((subjects), (dependencies)) \iff (conditions(dependencies)) \wedge (conditions(subjects))$

TODO define || abs cross-product and other missing refs

TODO define **args for comparison callbacks, predicate args, norms and or placeholders

1 Mathematical Analysis

1.0.1 Formal Logic

$$statement(s, (RegEx)) \iff well_formedString(s, ()) \quad (1)$$

$$proposition((p, t), ()) \iff \left(statement(p, ()) \wedge \begin{aligned} &(t = eval(p)) \wedge \\ &(t = true \vee t = false) \end{aligned} \right) \quad (2)$$

$$operator\left(o, \left((p)_{n \in \mathbb{N}}\right)\right) \iff proposition\left(o\left((p)_{n \in \mathbb{N}}\right), ()\right) \quad (3)$$

$$operator(\neg, (p_1)) \iff \left(proposition((p_1, true), ()) \implies ((\neg p_1, false), ()) \right) \wedge \left(proposition((p_1, false), ()) \implies ((\neg p_1, true), ()) \right) \\ \# \text{ an operator takes in propositions and returns a proposition} \quad (4)$$

$$operator(\neg) \iff \mathbf{NOT} ; operator(\vee) \iff \mathbf{OR} ; operator(\wedge) \iff \mathbf{AND} ; operator(\vee) \iff \mathbf{XOR} \\ operator(\implies) \iff \mathbf{IF} ; operator(\iff) \iff \mathbf{OIF} ; operator(\iff) \iff \mathbf{IFF} \quad (5)$$

$$proposition((false \implies true), true, ()) \wedge proposition((false \implies false), true, ()) \\ \# \text{ truths based on a false premise is not false; ex falso quodlibet principle} \quad (6)$$

$$(\text{THM}) : (a \implies b \implies c) \iff (a \implies (b \implies c)) \iff ((a \wedge b) \implies c) \quad (7)$$

$$predicate(P, (V)) \iff \forall_{v \in V} \left(proposition\left((P(v), t), ()\right) \right) \quad (8)$$

$$0thOrderLogic(P, ()) \iff proposition((P, t), ()) \\ \# \text{ individual proposition} \quad (9)$$

$$1stOrderLogic(P, (V)) \iff \left(\forall_{v \in V} \left(0thOrderLogic(v, ()) \right) \right) \wedge$$

$$\left(\forall_{v \in V} \left(\text{proposition} \left((P(v), t), () \right) \right) \right)$$

propositions defined over a set of the lower order logical statements (10)

$$\text{quantifier}(q, (p, V)) \iff \left(\text{predicate}(p, (V)) \right) \wedge \left(\text{proposition} \left((q(p), t), () \right) \right)$$

a quantifier takes in a predicate and returns a proposition (11)

$$\text{quantifier}(\forall, (p, V)) \iff \text{proposition} \left(\left(\bigwedge_{v \in V} (p(v)), t \right), () \right)$$

universal quantifier (12)

$$\text{quantifier}(\exists, (p, V)) \iff \text{proposition} \left(\left(\bigvee_{v \in V} (p(v)), t \right), () \right)$$

existential quantifier (13)

$$\text{quantifier}(\exists!, (p, V)) \iff \exists_{x \in V} \left(P(x) \wedge \neg \left(\exists_{y \in V \setminus \{x\}} (P(y)) \right) \right)$$

uniqueness quantifier (14)

$$(\text{THM}) : \forall_x p(x) \iff \neg \exists_x \neg p(x)$$

De Morgan's law (15)

$$(\text{THM}) : \forall_x \exists_y p(x, y) = \forall_x \neg \forall_y \neg p(x, y) \neq \exists_y \forall_x p(x, y) = \neg \forall_y \neg (\forall_x p(x, y)) = \neg \forall_y \exists_x \neg p(x, y)$$

different quantifiers are not interchangeable (16)

$$\text{===== N O T = U P D A T E D =====}$$

(17)

$$\text{proof} = \text{truths derived from a finite number of axioms and deductions}$$

(18)

$$\text{elementary arithmetics} = \text{system with substitutions, and some notion of addition, multiplication, and prime numbers for encoding metamathematics}$$

(19)

$$\text{Gödel theorem} \implies \text{axiomatic systems equivalent in power to elementary mathematics either has unprovable statements or has contradictions}$$

(20)

$$\text{sequenceSet}((A)_{\mathbb{N}}, (A)) \iff (\text{Amapinputn})((A)_{\mathbb{N}} = \{A(1), A(2), A(3), \dots\})$$

(21)

$$\text{TODO: define union, intersection, complement, etc.}$$

(22)

$$\text{===== N O T = U P D A T E D =====}$$

(23)

1.1 Axiomatic Set Theory

$$===== \text{ N O T } = \text{ U P D A T E D } ===== \quad (24)$$

$$\text{ZFC set theory} = \text{standard form of axiomatic set theory} \quad (25)$$

$$A \subseteq B = \forall_x x \in A \implies x \in B \quad (26)$$

$$(A = B) = A \subseteq B \wedge B \subseteq A \quad (27)$$

$$\in \text{ basis} \implies \{x, y\} = \{y, x\} \wedge \{x\} = \{x, x\} \quad (28)$$

$$\in \text{ and sets works following the 9 ZFC axioms:} \quad (29)$$

$$\forall_x \forall_y (x \in y \vee \neg(x \in y)) \# \text{ E: } \in \text{ is only a proposition on sets} \quad (30)$$

$$\exists_\emptyset \forall_y \neg y \in \emptyset \# \text{ E: existence of empty set} \quad (31)$$

$$\forall_x \forall_y \exists_m \forall_u u \in m \iff u = x \vee u = y \# \text{ C: pair set construction} \quad (32)$$

$$\forall_s \exists_u \forall_x \forall_y (x \in s \wedge y \in x \implies y \in u) \# \text{ C: union set construction} \quad (33)$$

$$x = \{\{a\}, \{b\}\} \# \text{ from the pair set axiom} \quad (34)$$

$$u = \cup x = \cup \{\{a\}, \{b\}\} = \{a, b\} \quad (35)$$

$$\forall_x \exists!_y R(x, y) \# \text{ functional relation } R \quad (36)$$

$$\begin{aligned} \exists_i \forall_x \exists!_y R(x, y) \implies y \in i \# \text{ C: image } i \text{ of set } m \text{ under a relation } R \text{ is assumed to be a set} \\ \implies \{y \in m \mid P(y)\} \# \text{ Restricted Comprehension } \not\Rightarrow \{y \mid P(y)\} \# \text{ Universal Comprehension} \end{aligned} \quad (37)$$

$$\forall_{x \in m} P(x) = \forall_x (x \in m \implies P(x)) \# \text{ ignores out of scope } \neq \forall_x (x \in m \wedge P(x)) \# \text{ restricts entirety} \quad (38)$$

$$\forall_m \forall_n \exists_{\mathcal{P}(m)} (n \subseteq m \implies n \subseteq \mathcal{P}(m)) \# \text{ C: existence of power set} \quad (39)$$

$$\exists_I (\emptyset \in I \wedge \forall_{x \in I} (\{x\} \in I)) \# \text{ I: axiom of infinity ; } I = \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \dots\}; I \cong \mathbb{N} \implies \mathbb{N} \text{ is a set} \quad (40)$$

$$\forall_x ((\emptyset \notin x \wedge x \cap x' = \emptyset) \implies \exists_y (\text{set of each } \mathbf{e} \in x)) \# \text{ C: axiom of choice} \quad (41)$$

$$\forall_x x \neq \emptyset \implies x \notin x \# \text{ F: axiom of foundation covers further paradoxes} \quad (42)$$

$$===== \text{ N O T } = \text{ U P D A T E D } ===== \quad (43)$$

1.2 Classification of sets

$$\begin{aligned} \text{space}((\text{set}, \text{structure}), ()) &\iff \text{structure}(\text{set}) \\ \# \text{ a space a set equipped with some structure} \\ \# \text{ various spaces can be studied through structure preserving maps between those spaces} \end{aligned} \quad (44)$$

$$\begin{aligned} \text{map}(\phi, (A, B)) &\iff \left(\forall_{a \in A} \exists!_{b \in B} (\phi(a, b)) \right) \vee \\ &\quad \left(\forall_{a \in A} \exists!_{b \in B} (b = \phi(a)) \right) \\ \# \text{ maps elements of a set to elements of another set} \end{aligned} \quad (45)$$

$$\text{domain}(A, (\phi, A, B)) \iff (\text{map}(\phi, (A, B))) \quad (46)$$

$$\text{codomain}(B, (\phi, A, B)) \iff (\text{map}(\phi, (A, B))) \quad (47)$$

$$\begin{aligned} \text{image}(B, (A, q, M, N)) &\iff \left(\text{map}(q, (M, N)) \wedge A \subseteq M \right) \wedge \\ &\quad \left(B = \{n \in N \mid \exists_{a \in A} (q(a) = n)\} \right) \end{aligned} \quad (48)$$

$$\begin{aligned} \text{preimage}(A, (B, q, M, N)) &\iff \left(\text{map}(q, (M, N)) \wedge B \subseteq N \right) \wedge \\ &\quad \left(A = \{m \in M \mid \exists_{b \in B} (b = q(m))\} \right) \end{aligned} \quad (49)$$

$$\begin{aligned} \text{injection}(q, (M, N)) &\iff \left(\text{map}(q, (M, N)) \right) \wedge \\ &\quad \forall_{u, v \in M} (q(u) = q(v) \implies u = v) \\ \# \text{ every } m \text{ has at most 1 image} \end{aligned} \quad (50)$$

$$\begin{aligned} \text{surjection}(q, (M, N)) &\iff \left(\text{map}(q, (M, N)) \right) \wedge \\ &\quad \forall_{n \in N} \exists_{m \in M} (n = q(m)) \\ \# \text{ every } n \text{ has at least 1 preimage} \end{aligned} \quad (51)$$

$$\begin{aligned} \text{bijection}(q, (M, N)) &\iff \left(\text{injection}(q, (M, N)) \right) \wedge \\ &\quad \left(\text{surjection}(q, (M, N)) \right) \\ \# \text{ every unique } m \text{ corresponds to a unique } n \end{aligned} \quad (52)$$

$$\text{isomorphicSets}((A, B), ()) \iff \exists_{\phi} (\text{bijection}(\phi, (A, B))) \quad (53)$$

$$\text{infiniteSet}(S, ()) \iff \exists_{T \subseteq S} (\text{isomorphicSets}((T, S), ())) \quad (54)$$

$$\text{finiteSet}(S, ()) \iff \left(\neg \text{infiniteSet}(S, ()) \right) \vee (|S| \in \mathbb{N}) \quad (55)$$

$$\text{countablyInfinite}(S, ()) \iff \left(\text{infiniteSet}(S, ()) \right) \wedge \left(\text{isomorphicSets}((S, \mathbb{N}), ()) \right) \quad (56)$$

$$\text{uncountablyInfinite}(S, ()) \iff (\text{infiniteSet}(S, ())) \wedge (\neg \text{isomorphicSets}((S, \mathbb{N}), ())) \quad (57)$$

$$\begin{aligned} \text{inverseMap}(q^{-1}, (q, M, N)) &\iff (\text{bijection}(q, (M, N))) \wedge \\ &\quad (\text{map}(q^{-1}, (N, M))) \wedge \\ &\quad \left(\forall_{n \in N} \exists!_{m \in M} (q(m) = n \implies q^{-1}(n) = m) \right) \end{aligned} \quad (58)$$

$$\begin{aligned} \text{mapComposition}(\phi \circ \psi, (\phi, \psi, A, B, C)) &\iff \text{map}(\psi, (A, B)) \wedge \text{map}(\phi, (B, C)) \wedge \\ &\quad \forall_{a \in A} (\phi \circ \psi(a) = \phi(\psi(a))) \end{aligned} \quad (59)$$

$$\begin{aligned} \text{equivalenceRelation}(\sim (\$1, \$2), (M)) &\iff (\forall_{m \in M} (m \sim m)) \wedge \\ &\quad (\forall_{m, n \in M} (m \sim n \implies n \sim m)) \wedge \\ &\quad (\forall_{m, n, p \in M} (m \sim n \wedge n \sim p \implies m \sim p)) \\ &\quad \# \text{ behaves as equivalences should} \end{aligned} \quad (60)$$

$$\begin{aligned} \text{equivalenceClass}([m]_{\sim}, (m, M, \sim)) &\iff [m]_{\sim} = \{n \in M \mid n \sim m\} \\ &\quad \# \text{ set of elements satisfying the equivalence relation with } m \end{aligned} \quad (61)$$

$$\begin{aligned} (\text{THM}) : a \in [m]_{\sim} &\implies [a]_{\sim} = [m]_{\sim} ; [m]_{\sim} = [n]_{\sim} \vee [m]_{\sim} \cap [n]_{\sim} = \emptyset \\ &\quad \# \text{ equivalence class properties} \end{aligned} \quad (62)$$

$$\begin{aligned} \text{quotientSet}(M/\sim, (M, \sim)) &\iff M/\sim = \{\text{equivalenceClass}([m]_{\sim}, (m, M, \sim)) \in \mathcal{P}(M) \mid m \in M\} \\ &\quad \# \text{ set of all equivalence classes} \end{aligned} \quad (63)$$

$$\begin{aligned} (\text{THM}) : (M, \sim, +) &\implies (\text{quotientSet}(M/\sim, (M, \sim)), +_{\sim}) \iff \forall_{[r], [s] \in M/\sim} \forall_{a \in [r]} \forall_{b \in [s]} ([r] +_{\sim} [s] = [a + b]) \\ &\quad \# \text{ a quotient set can inherit the operations on the original set if it is well-defined} \end{aligned} \quad (64)$$

$$\begin{aligned} (\text{THM}) : \text{axiom of choice} &\implies \forall_{[m]_{\sim} \in M/\sim} \exists_r (r \in [m]_{\sim}) \\ &\quad \# \text{ well-defined maps may be defined in terms of chosen representative elements } r \end{aligned} \quad (65)$$

1.3 Construction of number sets

$$\text{===== N O T = U P D A T E D =====} \quad (66)$$

$$\text{axiom of infinity} \implies \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \dots\} \cong \mathbb{N} \quad (67)$$

$$\mathbb{N}^* = \mathbb{N} \setminus \{0\} \quad (68)$$

$$\text{addition} = \text{successor map: } \mathbb{N} \rightarrow \mathbb{N} = S(n) = \{n\} \# \text{ adds a layer of brackets} \quad (69)$$

$$\text{subtraction} = \text{predecessor map: } \mathbb{N}^* \rightarrow \mathbb{N} = P(n) = m \mid m \in n \# \text{ removes a layer of brackets} \quad (70)$$

$$S^0 = id ; n \in \mathbb{N}^* \implies S^n = S \circ S^{P(n)} \quad (71)$$

$$\mathbf{addition} = + : \mathbb{N} \times \mathbb{N} \rightarrow \mathbb{N} = +(m, n) = m + n = S^n(m) \quad (72)$$

$$S^x = id = S^0 \implies x = \mathbf{additive\ identity} = 0 \quad (73)$$

$$S^n(x) = 0 \implies x = \mathbf{additive\ inverse} \notin \mathbb{N} \# \text{ git gud smh -_-} \quad (74)$$

$$\mathbb{Z} = \mathbb{N} \times \mathbb{N} / \sim, \mathbf{s.t.}: (m, n) \sim (p, q) \iff m + q = p + n \# \text{ span } \mathbb{Z} \text{ using differences then group equal differences} \quad (75)$$

$$\mathbb{N} \hookrightarrow \mathbb{Z} : \forall_{n \in \mathbb{N}} n \rightarrow [(n, 0)] \# \mathbb{N} \text{ embedded in } \mathbb{Z} \quad (76)$$

$$+_Z = [(m +_{\mathbb{N}} p, n +_{\mathbb{N}} q)] \# \text{ well-defined and consistent} \quad (77)$$

$$\mathbf{multiplication} \dots M^x = id \implies x = \mathbf{multiplicative\ identity} = 1 \dots \mathbf{multiplicative\ inverse} \notin \mathbb{N} \quad (78)$$

$$\mathbb{Q} = (\mathbb{Z} \times \mathbb{Z}^*) / \sim, \mathbf{s.t.}: (x, y) \sim (u, v) \iff x \cdot v = u \cdot y \quad (79)$$

$$\mathbb{Z} \hookrightarrow \mathbb{Q} \forall_{q \in \mathbb{Q}} q \rightarrow [(q, 1)] ; \dots \{x \mid x^2 = 2\} \notin \mathbb{Q} \quad (80)$$

$$\mathbb{R} = \mathbf{almost\ homomorphisms\ on\ } \mathbb{Z} / \sim \# \text{ http://blog.sigfpe.com/2006/05/defining-reals.html} \quad (81)$$

$$\text{===== N O T = U P D A T E D =====} \quad (82)$$

1.4 Topology

$$\textcolor{teal}{topology}(\mathcal{O}, (M)) \iff (\mathcal{O} \subseteq \mathcal{P}(M)) \wedge (\emptyset, M \in \mathcal{O}) \wedge$$

$$\left((F \in \mathcal{O} \wedge |F| < |\mathbb{N}|) \implies \cap F \in \mathcal{O} \right) \wedge (C \subseteq \mathcal{O} \implies \cup C \in \mathcal{O})$$

topology is defined by a set of open sets which provide the characteristics needed to define continuity, etc.

arbitrary unions of open sets always result in an open set

open sets do not contain their boundaries and infinite intersections of open sets may approach and

induce boundaries resulting in a closed set (83)

$$\textcolor{teal}{topologicalSpace}((M, \mathcal{O}), ()) \iff \textcolor{blue}{topology}(\mathcal{O}, (M)) \quad (84)$$

$$\textcolor{teal}{open}(S, (M, \mathcal{O})) \iff \left(\textcolor{blue}{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge (S \subseteq M) \wedge (S \in \mathcal{O})$$

an open set do not contains its own boundaries (85)

$$\begin{aligned} \text{closed}(S, (M, \mathcal{O})) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\ &\quad (S \subseteq M) \wedge (S \in \mathcal{P}(M) \setminus \mathcal{O}) \\ \# \text{ a closed set contains the boundaries an open set} \end{aligned} \quad (86)$$

$$\text{clopen}(S, (M, \mathcal{O})) \iff \left(\text{closed}(S, (M, \mathcal{O})) \right) \wedge \left(\text{open}(S, (M, \mathcal{O})) \right) \quad (87)$$

$$\begin{aligned} \text{neighborhood}(U, (a, \mathcal{O})) &\iff (a \in U \in \mathcal{O}) \\ \# \text{ another name for open set containing } a \end{aligned} \quad (88)$$

$$\begin{aligned} M = \{a, b, c, d\} \wedge \mathcal{O} = \{\emptyset, \{c\}, \{a, b\}, \{c, d\}, \{a, b, c\}, M\} &\implies \\ \left(\text{open}(X, (M, \mathcal{O})) \iff X = \{\emptyset, \{c\}, \{a, b\}, \{c, d\}, \{a, b, c\}, M\} \right) &\wedge \\ \left(\text{closed}(Y, (M, \mathcal{O})) \iff Y = \{\emptyset, \{a, b, d\}, \{c, d\}, \{a, b\}, \{d\}, M\} \right) &\wedge \\ \left(\text{clopen}(Z, (M, \mathcal{O})) \iff Z = \{\emptyset, \{a, b\}, \{c, d\}, M\} \right) \end{aligned} \quad (89)$$

$$\text{chaoticTopology}(M) = \{0, M\} ; \text{discreteTopology} = \mathcal{P}(M) \quad (90)$$

1.5 Induced topology

$$\begin{aligned} \text{metric}(d(\$1, \$2), (M)) &\iff \left(\text{map}\left(d, (M \times M, \mathbb{R}_0^+)\right) \right) \\ &\quad \left(\forall_{x, y \in M} (d(x, y) = d(y, x)) \right) \wedge \\ &\quad \left(\forall_{x, y \in M} (d(x, y) = 0 \iff x = y) \right) \wedge \\ &\quad \left(\forall_{x, y, z} (d(x, z) \leq d(x, y) + d(y, z)) \right) \\ \# \text{ behaves as distances should} \end{aligned} \quad (91)$$

$$\text{metricSpace}((M, d), ()) \iff \text{metric}(d, (M)) \quad (92)$$

$$\begin{aligned} \text{openBall}(B, (r, p, M, d)) &\iff \left(\text{metricSpace}((M, d), ()) \right) \wedge \\ &\quad (r \in \mathbb{R}^+, p \in M) \wedge \\ &\quad (B = \{q \in M \mid d(p, q) < r\}) \end{aligned} \quad (93)$$

$$\begin{aligned} \text{metricTopology}(\mathcal{O}, (M, d)) &\iff \left(\text{metricSpace}((M, d), ()) \right) \wedge \\ &\quad \left(\mathcal{O} = \{U \in \mathcal{P}(M) \mid \forall_{p \in U} \exists_{r \in \mathbb{R}^+} (\text{openBall}(B, (r, p, M, d)) \wedge B \subseteq U)\} \right) \\ \# \text{ every point in the neighborhood has some open ball that is fully enclosed in the neighborhood} \end{aligned} \quad (94)$$

$$\text{metricTopologicalSpace}((M, \mathcal{O}, d), ()) \iff \text{metricTopology}(\mathcal{O}, (M, d)) \quad (95)$$

$$\begin{aligned} \text{limitPoint}(p, (S, M, \mathcal{O}, d)) &\iff \left(\text{metricTopologicalSpace}((M, \mathcal{O}, d), ()) \right) \wedge (S \subseteq M) \wedge \\ &\quad \forall_{r \in \mathbb{R}^+} \left(\text{openBall}(B, (r, p, M, d)) \wedge B \cap S \neq \emptyset \right) \end{aligned}$$

$$\# \text{ every open ball centered at } p \text{ contains some intersection with } S \quad (96)$$

$$\begin{aligned} \text{interiorPoint}(p, (S, M, \mathcal{O}, d)) &\iff \left(\text{metricTopologySpace}((M, \mathcal{O}, d), ()) \right) \wedge (S \subseteq M) \wedge \\ &\quad \left(\exists_{r \in \mathbb{R}^+} \left(\text{openBall}(B, (r, p, M, d)) \wedge B \subseteq S \right) \right) \\ \# \text{ there is an open ball centered at } p \text{ that is fully enclosed in } S \end{aligned} \quad (97)$$

$$\text{closure}(\bar{S}, (S, M, \mathcal{O}, d)) \iff \bar{S} = S \cup \{p \in M \mid \text{limitPoint}(p, (S, M, \mathcal{O}, d))\} \quad (98)$$

$$\begin{aligned} \text{dense}(S, (M, \mathcal{O}, d)) &\iff (S \subseteq M) \wedge \left(\forall_{p \in M} \left(p \in \text{closure}(\bar{S}, (S, M, \mathcal{O}, d)) \right) \right) \\ \# \text{ every of point in } M \text{ is a point or a limit point of } S \end{aligned} \quad (99)$$

$$\text{eucD}(d, (n)) \iff (\forall_{i \in \mathbb{N} \wedge i \leq n} (x_i \in \mathbb{R})) \wedge \left(d = \sqrt[2]{\sum_{i=1}^n x_i^2} \right) \quad (100)$$

$$\begin{aligned} &\text{metricTopology} \left(\text{standardTopology}, \left(\mathbb{R}^n, \text{eucD}(d, (n)) \right) \right) \\ &===== \text{ N O T = U P D A T E D } ===== \\ \text{L1: } &\forall_{p \in U = \emptyset} (\dots) \implies \forall_p \left((p \in \emptyset) \implies \dots \right) \implies \forall_p ((\text{False}) \implies \dots) \implies \emptyset \in \mathcal{O}_{\text{standard}} \\ \text{L2: } &\forall_{p \in \mathbb{R}^n} B(r, p, \mathbb{R}^n, d) \subseteq \mathbb{R}^n \implies M \in \mathcal{O}_{\text{standard}} \\ \text{L4: } &C \subseteq \mathcal{O}_{\text{standard}} \implies \forall_{U \in C} \forall_{p \in U} \exists_{r \in \mathbb{R}^+} (B_r(p) \subseteq U \subseteq \cup C) \implies \cup C \in \mathcal{O}_{\text{standard}} \\ \text{L3: } &U, V \in \mathcal{O}_{\text{standard}} \implies p \in U \cap V \implies p \in U \wedge p \in V \implies \\ &\quad \exists_{r \in \mathbb{R}^+} B(r, p, \mathbb{R}^n, d) \wedge \exists_{s \in \mathbb{R}^+} B(s, p, \mathbb{R}^n, d) \implies \\ &\quad B(\min(r, s), p, \mathbb{R}^n, \text{eucD}) \subseteq U \wedge B(\min(r, s), q, \mathbb{R}^n, d) \subseteq V \implies \\ &\quad B(\min(r, s), p, \mathbb{R}^n, \text{eucD}) \in U \cap V \implies U \cap V \in \mathcal{O}_{\text{standard}} \\ &\quad \# \text{ natural topology for } \mathbb{R}^d \\ &\quad \# \text{ could fail on infinite sets since } \min \text{ could approach } 0 \\ &===== \text{ N O T = U P D A T E D } ===== \end{aligned} \quad (101)$$

$$\begin{aligned} \text{subsetTopology}(\mathcal{O}|_N, (M, \mathcal{O}, N)) &\iff \text{topology}(\mathcal{O}, (M)) \wedge (N \subseteq M) \wedge (\mathcal{O}|_N = \{U \cap N \mid U \in \mathcal{O}\}) \\ \# \text{ crops open sets outside } N \end{aligned} \quad (102)$$

$$\begin{aligned} &(\text{THM}) : \text{subsetTopology}(\mathcal{O}|_N, (M, \mathcal{O}, N)) \wedge \text{topology}(\mathcal{O}|_N, (N)) \iff \\ &===== \text{ N O T = U P D A T E D } ===== \\ \text{L1: } &\emptyset \in \mathcal{O} \implies U = \emptyset \implies \emptyset \cap N = \emptyset \implies \emptyset \in \mathcal{O}|_N \\ \text{L2: } &M \in \mathcal{O} \implies U = M \implies M \cap N = N \implies N \in \mathcal{O}|_N \\ \text{L3: } &S, T \in \mathcal{O}|_N \implies \exists_{U \in \mathcal{O}} (S = U \cap N) \wedge \exists_{V \in \mathcal{O}} (T = V \cap N) \implies S \cap T = (U \cap N) \cap (V \cap N) \\ &\quad = (U \cap V) \cap N \wedge U \cap V \in \mathcal{O} \implies S \cap T \in \mathcal{O}|_N \\ \text{L4: } &\text{TODO: EXERCISE} \\ &===== \text{ N O T = U P D A T E D } ===== \end{aligned} \quad (103)$$

$$\begin{aligned} \text{productTopology}(\mathcal{O}_{A \times B}, ((A, \mathcal{O}_A), (B, \mathcal{O}_B))) &\iff \left(\text{topology}(\mathcal{O}_A, (A)) \right) \wedge \left(\text{topology}(\mathcal{O}_B, (B)) \right) \wedge \\ &\quad (\mathcal{O}_{A \times B} = \{(a, b) \in A \times B \mid \exists_S (a \in S \in \mathcal{O}_A) \exists_T (b \in T \in \mathcal{O}_B)\}) \\ \# \text{ open in cross iff open in each} \end{aligned} \quad (104)$$

1.6 Convergence

$$\text{sequence}(q, (M)) \iff \text{map}(q, (\mathbb{N}, M)) \quad (105)$$

$$\begin{aligned} \text{sequenceConvergesTo}((q, a), (M, \mathcal{O})) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\ &\left(\text{sequence}(q, (M)) \right) \wedge (a \in M) \wedge \left(\forall U \in \mathcal{O} | a \in U \exists N \in \mathbb{N} \forall n > N (q(n) \in U) \right) \\ &\# \text{ each neighborhood of } a \text{ has a tail-end sequence that does not map to outside points} \end{aligned} \quad (106)$$

(THM) : convergence generalizes to: the sequence $q: \mathbb{N} \rightarrow \mathbb{R}^d$ converges against $a \in \mathbb{R}^d$ in \mathcal{O}_S if:

$$\forall r > 0 \exists N \in \mathbb{N} \forall n > N (\|q(n) - a\| < r) \# \text{ distance based convergence} \quad (107)$$

1.7 Continuity

$$\begin{aligned} \text{continuous}(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}_M), ()) \right) \wedge \\ &\left(\text{topologicalSpace}((N, \mathcal{O}_N), ()) \right) \wedge \left(\forall V \in \mathcal{O}_N \left(\text{preimage}(A, (V, \phi, M, N)) \in \mathcal{O}_M \right) \right) \\ &\# \text{ preimage of open sets are open} \end{aligned} \quad (108)$$

$$\begin{aligned} \text{homeomorphism}(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)) &\iff \left(\text{inverseMap}(\phi^{-1}, (\phi, M, N)) \right) \\ &\left(\text{continuous}(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)) \right) \wedge \left(\text{continuous}(\phi^{-1}, (N, \mathcal{O}_N, M, \mathcal{O}_M)) \right) \\ &\# \text{ structure preserving maps in topology, ability to share topological properties} \end{aligned} \quad (109)$$

$$\begin{aligned} \text{isomorphicTopologicalSpace}((M, \mathcal{O}_M), (N, \mathcal{O}_N), ()) &\iff \\ &\exists \phi \left(\text{homeomorphism}(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)) \right) \end{aligned} \quad (110)$$

1.8 Separation

$$\begin{aligned} T0Separate((M, \mathcal{O}), ()) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\ &\left(\forall x, y \in M \wedge x \neq y \exists U \in \mathcal{O} \left((x \in U \wedge y \notin U) \vee (y \in U \wedge x \notin U) \right) \right) \\ &\# \text{ each pair of points has a neighborhood s.t. one is inside and the other is outside} \end{aligned} \quad (111)$$

$$\begin{aligned} T1Separate((M, \mathcal{O}), ()) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\ &\left(\forall x, y \in M \wedge x \neq y \exists U, V \in \mathcal{O} \wedge U \neq V \left((x \in U \wedge y \notin U) \wedge (y \in V \wedge x \notin V) \right) \right) \\ &\# \text{ every point has a neighborhood that does not contain another point} \end{aligned} \quad (112)$$

$$\begin{aligned} T2Separate((M, \mathcal{O}), ()) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\ &\left(\forall x, y \in M \wedge x \neq y \exists U, V \in \mathcal{O} \wedge U \neq V (U \cap V = \emptyset) \right) \\ &\# \text{ every point has a neighborhood that does not intersect with a nhbhd of another point - Hausdorff space} \end{aligned} \quad (113)$$

$$(THM) : T2Separate \implies T1Separate \implies T0Separate \quad (114)$$

1.9 Compactness

$$\begin{aligned} openCover(C, (M, \mathcal{O})) &\iff \left(topologicalSpace((M, \mathcal{O}), ()) \right) \wedge (C \subseteq \mathcal{O}) \wedge (\cup C = M) \\ &\# \text{ collection of open sets whose elements cover the entire space} \end{aligned} \quad (115)$$

$$\begin{aligned} finiteSubcover(\tilde{C}, (C, M, \mathcal{O})) &\iff (\tilde{C} \subseteq C) \wedge (openCover(C, (M, \mathcal{O}))) \wedge \\ &\left(openCover(\tilde{C}, (M, \mathcal{O})) \right) \wedge (finiteSet(\tilde{C}, ())) \\ &\# \text{ finite subset of a cover that is also a cover} \end{aligned} \quad (116)$$

$$\begin{aligned} compact((M, \mathcal{O}), ()) &\iff \left(topologicalSpace((M, \mathcal{O}), ()) \right) \wedge \\ &\left(\forall C \subseteq \mathcal{O} \left(openCover(C, (M, \mathcal{O})) \implies \exists \tilde{C} \subseteq C \left(finiteSubcover(\tilde{C}, (C, M, \mathcal{O})) \right) \right) \right) \\ &\# \text{ every covering of the space is represented by a finite number of nhbhs} \end{aligned} \quad (117)$$

$$compactSubset(N, (M, \mathcal{O}_d, d)) \iff \left(compact((M, \mathcal{O}), ()) \right) \wedge \left(subsetTopology(\mathcal{O}|_N, (M, \mathcal{O}, N)) \right) \quad (118)$$

$$\begin{aligned} bounded(N, (M, d)) &\iff \left(metricSpace((M, d), ()) \right) \wedge (N \subseteq M) \wedge \\ &\left(\exists r \in \mathbb{R}^+ \forall p, q \in N (d(p, q) < r) \right) \end{aligned} \quad (119)$$

$$\begin{aligned} (THM) \text{ HeineBorel: } &metricTopologicalSpace((M, \mathcal{O}_d, d), ()) \implies \\ &\forall S \in \mathcal{P}(M) \left(\left(closed(S, (M, \mathcal{O}_d)) \wedge bounded(S, (M, \mathcal{O}_d)) \right) \iff compactSubset(S, (M, \mathcal{O}_d)) \right) \\ &\# \text{ when metric topologies are involved, compactness is equivalent to being closed and bounded} \end{aligned} \quad (120)$$

1.10 Paracompactness

$$\begin{aligned} openRefinement(\tilde{C}, (C, M, \mathcal{O})) &\iff \left(openCover(C, (M, \mathcal{O})) \right) \wedge \left(openCover(\tilde{C}, (M, \mathcal{O})) \right) \wedge \\ &\left(\forall \tilde{U} \in \tilde{C} \exists U \in C (\tilde{U} \subseteq U) \right) \\ &\# \text{ a refined cover can be constructed by removing the excess nhbhs and points that lie outside the space} \end{aligned} \quad (121)$$

$$(THM) : finiteSubcover \implies openRefinement \quad (122)$$

$$\begin{aligned} locallyFinite(C, (M, \mathcal{O})) &\iff \left(openCover(C, (M, \mathcal{O})) \right) \wedge \\ &\forall p \in M \exists U \in \mathcal{O} |_{p \in U} \left(finiteSet(\{U_c \in C | U \cap U_c \neq \emptyset\}, ()) \right) \\ &\# \text{ each point has a neighborhood that intersects with only finitely many sets in the cover} \end{aligned} \quad (123)$$

$$paracompact((M, \mathcal{O}), ()) \iff$$

$$\forall_C \left(\text{openCover}(C, (M, \mathcal{O})) \implies \exists_{\tilde{C}} \left(\text{locallyFinite} \left(\text{openRefinement}(\tilde{C}, (C, M, \mathcal{O})), (M, \mathcal{O}) \right) \right) \right) \quad \# \text{ every open cover has a locally finite open refinement} \quad (124)$$

$$(\text{THM}) : \text{metricTopologicalSpace} \implies \text{paracompact} \quad (125)$$

$$\text{===== N O T = U P D A T E D =====} \quad (126)$$

$$\begin{aligned} \text{partitionOfUnitySubjCover}(\mathcal{F}, (C, M, \mathcal{O})) &\iff \left(\text{locallyFinite}(C, (M, \mathcal{O})) \right) \wedge (f \in \mathcal{F}) \wedge \\ &\left(\text{continuous} \left(f, \left(M, \mathcal{O}, [0, 1], \text{subsetTopology}(\mathcal{O}|_{[0, 1]}, ([0, 1], \mathbb{R}, \text{standardTopology})) \right) \right) \right) \wedge \\ &\left(\exists_{U_f \in C} \forall_{p \in M} (f(p) \neq 0 \implies p \in U_f) \right) \wedge \\ &\left(\forall_{p \in M} \exists_{U \in \mathcal{O}} |p \in U \left((f_U)_n = \{f \in \mathcal{F} | p \in M \wedge f(p) \neq 0\} \right) \right) \wedge \\ &\left(\text{locallyFinite}(C, M, \mathcal{O}) \implies \text{finiteSet}((f_U)_n, ()) \right) \wedge \\ &\left(\forall_{p \in M} \exists_{U \in \mathcal{O}} |p \in U \left(\sum_{i=1}^{|(f_U)_n|} (f_U)_i(p) = 1 \right) \right) \end{aligned} \quad \# \text{ useful for defining integrals between overlapping neighborhoods} \quad (127)$$

$$\begin{aligned} T2Separate((M, \mathcal{O}), ()) &\implies \left(\text{paracompact}((M, \mathcal{O}), ()) \right) \iff \\ \forall_C \left(\text{openCover}(C, (M, \mathcal{O})) &\implies \text{partitionOfUnitySOTCover}(\mathcal{F}, (C, M, \mathcal{O})) \right) \end{aligned} \quad (128)$$

$$\text{===== N O T = U P D A T E D =====} \quad (129)$$

1.11 Connectedness and path-connectedness

$$\text{connected}((M, \mathcal{O}), ()) \iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \left(\neg \exists_{A, B \in \mathcal{O} \setminus \emptyset} (A \cap B \neq \emptyset \wedge A \cup B = M) \right) \quad \# \text{ if there is some covering of the space that does not intersect} \quad (130)$$

$$\begin{aligned} (\text{THM}) : \neg \text{connected} &\left(\left(\mathbb{R} \setminus \{0\}, \text{subsetTopology}(\mathcal{O}_{\text{standard}}|_{\mathbb{R} \setminus \{0\}}, (\mathbb{R}, \text{standardTopology}, \mathbb{R} \setminus \{0\})) \right), () \right) \\ &\iff \left(A = (-\infty, 0) \in \mathcal{O}_{\text{standard}}|_{\mathbb{R} \setminus \{0\}} \right) \wedge \left(B = (0, \infty) \in \mathcal{O}_{\text{standard}}|_{\mathbb{R} \setminus \{0\}} \right) \wedge \\ &\quad (A \cap B = \emptyset) \wedge (A \cup B = \mathbb{R} \setminus \{0\}) \end{aligned} \quad (131)$$

$$(\text{THM}) : \text{connected}((M, \mathcal{O}), ()) \iff \forall_{S \in \mathcal{O}} \left(\text{clopen}(S, (M, \mathcal{O})) \implies (S = \emptyset \vee S = M) \right) \quad (132)$$

$$\begin{aligned} \text{pathConnected}((M, \mathcal{O}), ()) &\iff \left(\text{subsetTopology}(\mathcal{O}_{\text{standard}}|_{[0, 1]}, (\mathbb{R}, \text{standardTopology}, [0, 1])) \right) \wedge \\ &\left(\forall_{p, q \in M} \exists_{\gamma} \left(\text{continuous} \left(\gamma, ([0, 1], \mathcal{O}_{\text{standard}}|_{[0, 1]}, M, \mathcal{O}) \right) \wedge \gamma(0) = p \wedge \gamma(1) = q \right) \right) \end{aligned} \quad (133)$$

$$(THM) : \text{pathConnected} \implies \text{connected} \quad (134)$$

1.12 Homotopic curve and the fundamental group

$$===== \text{ N O T } = \text{ U P D A T E D } ===== \quad (135)$$

$$\begin{aligned} \text{homotopic}(\sim, (\gamma, \delta, M, \mathcal{O})) &\iff (\text{map}(\gamma, ([0, 1], M)) \wedge \text{map}(\delta, ([0, 1], M))) \wedge \\ &\quad (\gamma(0) = \delta(0) \wedge \gamma(1) = \delta(1)) \wedge \\ (\exists_H \forall_{\lambda \in [0, 1]} (\text{continuous}(H, ([0, 1] \times [0, 1], \mathcal{O}_{\text{standard}^2|_{[0, 1] \times [0, 1]}}, (M, \mathcal{O}))) \wedge H(0, \lambda) = \gamma(\lambda) \wedge H(1, \lambda) = \delta(\lambda))) \\ &\quad \# H \text{ is a continuous deformation of one curve into another} \end{aligned} \quad (136)$$

$$\text{homotopic}(\sim) \implies \text{equivalenceRelation}(\sim) \quad (137)$$

$$\text{loopSpace}(\mathcal{L}_p, (p, M, \mathcal{O})) \iff \mathcal{L}_p = \{\text{map}(\gamma, ([0, 1], M)) \mid \text{continuous}(\gamma) \wedge \gamma(0) = \gamma(1)\} \quad (138)$$

$$\begin{aligned} \text{concatination}(\star, (p, \gamma, \delta)) &\iff (\gamma, \delta \in \text{loopSpace}(\mathcal{L}_p)) \wedge \\ (\forall_{\lambda \in [0, 1]} ((\gamma \star \delta)(\lambda) &= \begin{cases} \gamma(2\lambda) & 0 \leq \lambda < 0.5 \\ \delta(2\lambda - 1) & 0.5 \leq \lambda \leq 1 \end{cases})) \end{aligned} \quad (139)$$

$$\begin{aligned} \text{group}((G, \bullet), ()) &\iff (\text{map}(\bullet, (G \times G, G))) \wedge \\ &\quad (\forall_{a, b \in G} (a \bullet b \in G)) \\ &\quad (\forall_{a, b, c \in G} ((a \bullet b) \bullet c = a \bullet (b \bullet c))) \\ &\quad (\exists_e \forall_{a \in G} (e \bullet a = a = a \bullet e)) \wedge \\ &\quad (\forall_{a \in G} \exists_{a^{-1}} (a \bullet a^{-1} = e = a^{-1} \bullet a)) \\ &\quad \# \text{ characterizes symmetry of a set structure} \end{aligned} \quad (140)$$

$$\text{isomorphic}(\cong, (X, \odot), (Y, \ominus)) \iff \exists_f \forall_{a, b \in X} (\text{bijection}(f, (X, Y)) \wedge f(a \odot b) = f(a) \ominus f(b)) \quad (141)$$

$$\begin{aligned} \text{fundamentalGroup}((\pi_{1,p}, \bullet), (p, M, \mathcal{O})) &\iff (\pi_{1,p} = \mathcal{L}_p / \sim) \wedge \\ &\quad (\text{map}(\bullet, (\pi_{1,p} \times \pi_{1,p}, \pi_{1,p}))) \wedge \\ &\quad (\forall_{A, B \in \pi_{1,p}} ([A] \bullet [B] = [A \star B])) \wedge \\ &\quad (\text{group}((\pi_{1,p}, \bullet), ())) \\ &\quad \# \text{ an equivalence class of all loops induced from the homotopic equivalence relation} \end{aligned} \quad (142)$$

$$\text{fundamentalGroup}_1 \not\cong \text{fundamentalGroup}_2 \implies \text{topologicalSpace}_1 \not\cong \text{topologicalSpace}_2 \quad (143)$$

$$\text{there exists no known list of topological properties that can imply homeomorphisms} \quad (144)$$

$$\text{CONTINUE @ Lecture 6: manifolds} \quad (145)$$

$$===== \text{ N O T } = \text{ U P D A T E D } ===== \quad (146)$$

1.13 Measure theory

$$\begin{aligned}
\text{sigmaAlgebra}(\sigma, (M)) &\iff (M \neq \emptyset) \wedge (\sigma \subseteq \mathcal{P}(M)) \wedge \\
&\quad (M \in \sigma) \wedge \left(\forall A \in \sigma (M \setminus A \in \sigma) \right) \wedge \\
&\quad \left(\left(A \subseteq \sigma \wedge \neg \text{uncountablyInfinite}(A, ()) \right) \implies \cup A \in \sigma \right) \\
\# \text{ behaves as measurable sets should; provides the sufficient structure for defining a measure } \mu &\quad (147)
\end{aligned}$$

$$\text{measurableSpace}((M, \sigma), ()) \iff \text{sigmaAlgebra}(\sigma, (M)) \quad (148)$$

$$\text{measurableSet}(A, (M, \sigma)) \iff \left(\text{measurableSpace}((M, \sigma), ()) \right) \wedge (A \in \sigma) \quad (149)$$

$$\begin{aligned}
\text{measure}(\mu, (M, \sigma)) &\iff \left(\text{measurableSpace}((M, \sigma), ()) \right) \wedge \left(\text{map} \left(\mu, \left(\sigma, \left(\mathbb{R}^+ \right)_0 \right) \right) \right) \wedge (\mu(\emptyset) = 0) \wedge \\
&\quad \left(\left((A)_{\mathbb{N}} \subseteq \sigma \wedge \forall i \in \mathbb{N} \forall j \in \mathbb{N} \setminus \{i\} (A_i \cap A_j = \emptyset) \right) \implies \mu(\cup_{i \in \mathbb{N}} (A_i)) = \sum_{i \in \mathbb{N}} (\mu(A_i)) \right) \\
\# \text{ enforces meaningful concepts of measures such as precise additivity} &\quad (150)
\end{aligned}$$

$$\begin{aligned}
&(\text{THM}) : \text{measure}(\mu, (M, \sigma)) \implies \\
&\quad \left(\forall A, B \in \sigma (A \subseteq B \implies \mu(A) \leq \mu(B)) \right) \wedge \\
&\quad \left((A)_{\mathbb{N}} \subseteq \sigma \implies \mu(\cup_{i \in \mathbb{N}} (A_i)) \leq \sum_{i \in \mathbb{N}} (\mu(A_i)) \right) \wedge \\
&\quad \left(((B)_{\mathbb{N}} \subseteq \sigma \wedge \forall i \in \mathbb{N} (B_i \subseteq B_{i+1}) \wedge B = \cup (B)_{\mathbb{N}}) \implies \lim_{n \rightarrow \infty} (\mu(B_n)) = \mu(B) \right) \wedge \\
&\quad \left(((C)_{\mathbb{N}} \subseteq \sigma \wedge \forall i \in \mathbb{N} (C_{i+1} \subseteq C_i) \wedge C = \cap (C)_{\mathbb{N}}) \implies \lim_{n \rightarrow \infty} (\mu(C_n)) = \mu(C) \right) \\
\# \text{ immediate implications of the measurable set } A \in \sigma \text{ axioms and the measure } \mu \text{ axioms} &\quad (151)
\end{aligned}$$

$$\text{measureSpace}((M, \sigma, \mu), ()) \iff \text{measure}(\mu, (M, \sigma)) \quad (152)$$

$$\begin{aligned}
\text{finiteMeasure}(\mu, (M, \sigma)) &\iff \left(\text{measure}(\mu, (M, \sigma)) \right) \wedge \\
&\quad \left(\exists (A)_{\mathbb{N}} \subseteq \sigma \left(\cup ((A)_{\mathbb{N}}) = M \wedge \forall n \in \mathbb{N} (\mu(A_n) < \infty) \right) \right) \\
&\quad (153)
\end{aligned}$$

$$\begin{aligned}
\text{generatedSigmaAlgebra}(\sigma(\zeta), (\zeta, M)) &\iff \left(G = \{ \sigma \subseteq \mathcal{P}(M) \mid \text{sigmaAlgebra}(\sigma, (M)) \} \right) \wedge (\sigma(\zeta) = \cap G) \\
\# \text{ smallest } \sigma\text{-algebra containing the generating set } \zeta &\quad (154)
\end{aligned}$$

$$(\text{THM}) : \exists \zeta \subseteq M \left(\text{generatedSigmaAlgebra}(\sigma(\zeta), (\zeta, M)) = \text{sigmaAlgebra}(\sigma, (M)) \right) \quad (155)$$

$$\begin{aligned}
\text{borelSigmaAlgebra}(\sigma(\mathcal{O}), (M, \mathcal{O})) &\iff \left(\text{topologicalSpace}((M, \mathcal{O}), ()) \right) \wedge \\
&\quad \left(\text{generatedSigmaAlgebra}(\sigma(\mathcal{O}), (\mathcal{O}, M)) \right) \\
\# \sigma\text{-algebra induced by a topology} &\quad (156)
\end{aligned}$$

$$\text{standardSigma}(\sigma_s, ()) \iff \left(\text{borelSigmaAlgebra} \left(\sigma_s, \left(\mathbb{R}^d, \text{standardTopology} \right) \right) \right) \quad (157)$$

$$\begin{aligned} \text{lebesgueMeasure}(\lambda, ()) \iff & \left(\text{measure} \left(\lambda, \left(\mathbb{R}^d, \text{standardSigma} \right) \right) \right) \wedge \\ & \left(\lambda \left(\times_{i=1}^d ([a_i, b_i]) \right) = \sum_{i=1}^d \left(\sqrt[2]{(a_i - b_i)^2} \right) \right) \\ & \# \text{ natural measure for } \mathbb{R}^d \end{aligned} \quad (158)$$

$$\begin{aligned} \text{measurableMap}(f, (M, \sigma_M, N, \sigma_N)) \iff & \left(\text{measurableSpace}((M, \sigma_M), ()) \right) \wedge \\ & \left(\text{measurableSpace}((N, \sigma_N), ()) \right) \wedge \left(\forall B \in \sigma_N \left(\text{preimage}(A, (B, f, M, N)) \in \sigma_M \right) \right) \\ & \# \text{ preimage of measurable sets are measurable} \end{aligned} \quad (159)$$

$$\begin{aligned} \text{pushForwardMeasure}(f \star \lambda_M, (f, M, \sigma_M, \mu_M, N, \sigma_N)) \iff & \left(\text{measureSpace}((M, \sigma_M, \mu_M), ()) \right) \wedge \\ & \left(\text{measurableSpace}((N, \sigma_N), ()) \right) \wedge \left(\text{measurableMap}(f, (M, \sigma_M, N, \sigma_N)) \right) \wedge \\ & \left(\forall B \in \sigma_N \left(f \star \lambda_M(B) = \mu_M \left(\text{preimage}(A, (B, f, M, N)) \right) \right) \right) \wedge \left(\text{measure}(f \star \lambda_M, (N, \sigma_N)) \right) \\ & \# \text{ natural construction of a measure based primarily on measurable map} \end{aligned} \quad (160)$$

$$\text{nullSet}(A, (M, \sigma, \mu)) \iff \left(\text{measureSpace}((M, \sigma, \mu), ()) \right) \wedge (A \in \sigma) \wedge (\mu(A) = 0) \quad (161)$$

$$\begin{aligned} \text{almostEverywhere}(p, (M, \sigma, \mu)) \iff & \left(\text{measureSpace}((M, \sigma, \mu), ()) \right) \wedge \left(\text{predicate}(p, (M)) \right) \wedge \\ & \left(\exists A \in \sigma \left(\text{nullSet}(A, (M, \sigma, \mu)) \implies \forall n \in M \setminus A (p(n)) \right) \right) \\ & \# \text{ the predicate holds true for all points except the points in the null set} \end{aligned} \quad (162)$$

1.14 Lebesgue integration

$$\text{simpleTopology}(\mathcal{O}_{\text{simple}}, ()) \iff \mathcal{O}_{\text{simple}} = \text{subsetTopology} \left(\mathcal{O}|_{\mathbb{R}_0^+}, \left(\mathbb{R}, \text{standardTopology}, \mathbb{R}_0^+ \right) \right) \quad (163)$$

$$\text{simpleSigma}(\sigma_{\text{simple}}, ()) \iff \text{borelSigmaAlgebra} \left(\sigma_{\text{simple}}, \left(\mathbb{R}_0^+, \text{simpleTopology} \right) \right) \quad (164)$$

$$\begin{aligned} \text{simpleFunction}(s, (M, \sigma)) \iff & \left(\text{measurableMap} \left(s, \left(M, \sigma, \mathbb{R}_0^+, \text{simpleSigma} \right) \right) \right) \wedge \\ & \left(\text{finiteSet} \left(\text{image} \left(B, \left(M, s, M, \mathbb{R}_0^+ \right) \right), () \right) \right) \\ & \# \text{ if the map takes on finitely many values on } \mathbb{R}_0^+ \end{aligned} \quad (165)$$

$$\begin{aligned} \text{characteristicFunction}(X_A, (A, M)) &\iff (A \subseteq M) \wedge \left(\text{map}(X_A, (M, \mathbb{R})) \right) \wedge \\ &\left(\forall_{m \in M} \left(X_A(m) = \begin{cases} 1 & m \in A \\ 0 & m \notin A \end{cases} \right) \right) \end{aligned} \quad (166)$$

$$\begin{aligned} (\text{THM}) : \text{simpleFunction}(s, (M, \sigma_M)) &\implies \\ &\left(\text{finiteSet} \left(\text{image} \left(Z, (M, s, M, \mathbb{R}_0^+) \right), () \right) \right) \wedge \\ &\left(\text{characteristicFunction}(X_A, (A, M)) \right) \wedge \left(\forall_{m \in M} \left(s(m) = \sum_{z \in Z} \left(z \cdot X_{\text{preimage} \left(A, (\{z\}, s, M, \mathbb{R}_0^+) \right)}(m) \right) \right) \right) \end{aligned} \quad (167)$$

$$\begin{aligned} \text{exStandardSigma}(\overline{\sigma_s}, ()) &\iff \overline{\sigma_s} = \{A \subseteq \mathbb{R} \mid A \cap R \in \text{standardSigma}\} \\ \# \text{ ignores } \pm\infty \text{ to preserve the points in the domain of the measurable map} \end{aligned} \quad (168)$$

$$\begin{aligned} \text{nonNegIntegrable}(f, (M, \sigma)) &\iff \left(\text{measurableMap} \left(f, (M, \sigma, \mathbb{R}, \text{exStandardSigma}) \right) \right) \wedge \\ &\left(\forall_{m \in M} (f(m) \geq 0) \right) \end{aligned} \quad (169)$$

$$\begin{aligned} \text{nonNegIntegral} \left(\int_M (f d\mu), (f, M, \sigma, \mu) \right) &\iff \left(\text{measureSpace}((M, \sigma, \mu), ()) \right) \wedge \\ &\left(\text{measureSpace} \left((\mathbb{R}, \text{exStandardSigma}, \text{lebesgueMeasure}), () \right) \right) \wedge \\ &\left(\text{nonNegIntegrable}(f, (M, \sigma)) \right) \wedge \left(\int_M (f d\mu) = \sup \left(\left\{ \sum_{z \in Z} \left(z \cdot \mu \left(\text{preimage} \left(A, (\{z\}, s, M, \mathbb{R}_0^+) \right) \right) \right) \right\} \right) \mid \right. \\ &\left. \forall_{m \in M} (s(m) \leq f(m)) \wedge \text{simpleFunction}(s, (M, \sigma)) \wedge \text{finiteSet} \left(\text{image} \left(Z, (M, s, M, \mathbb{R}_0^+) \right), () \right) \right\}) \\ &\# \text{ lebesgue measure on } z \text{ reduces to } z \end{aligned} \quad (170)$$

$$\begin{aligned} \text{explicitIntegral} &\iff \int (f(x) \mu(dx)) = \int (f d\mu) \\ \# \text{ alternative notation for lebesgue integrals} \end{aligned} \quad (171)$$

$$\begin{aligned} (\text{THM}) : \text{nonNegIntegral} \left(\int (f d\mu), (f, M, \sigma, \mu) \right) &\wedge \text{nonNegIntegral} \left(\int (g d\mu), (g, M, \sigma, \mu) \right) \implies \\ (\text{THM}) \text{ Markov inequality: } &\left(\forall_{z \in \mathbb{R}_0^+} \left(\int (f d\mu) \geq z \cdot \mu \left(\text{preimage} \left(A, ([z, \infty), f, M, \mathbb{R}] \right) \right) \right) \right) \wedge \\ &\left(\text{almostEverywhere}(f = g, (M, \sigma, \mu)) \implies \int (f d\mu) = \int (g d\mu) \right) \\ &\left(\int (f d\mu) = 0 \implies \text{almostEverywhere}(f = 0, (M, \sigma, \mu)) \right) \wedge \\ &\left(\int (f d\mu) \leq \infty \implies \text{almostEverywhere}(f < \infty, (M, \sigma, \mu)) \right) \end{aligned} \quad (172)$$

$$\begin{aligned}
(\text{THM}) \text{ Mono. conv.: } & \left((f)_{\mathbb{N}} = \{f_n \mid \wedge \text{measurableMap} \left(f_n, (M, \sigma, \overline{R}, \text{exStandardSigma}) \right) \wedge 0 \leq f_{n-1} \leq f_n \} \right) \wedge \\
& \left(\text{map} \left(f, (M, \overline{\mathbb{R}}) \right) \right) \wedge \left(\forall_{m \in M} \left(f(m) = \sup(f_n(m) \mid f_n \in (f)_{\mathbb{N}}) \right) \right) \implies \left(\lim_{n \rightarrow \infty} \left(\int_M (f_n d\mu) \right) = \int_M (f d\mu) \right) \\
& \# \text{ lengths now depend on } M, \sigma \text{ and limits can be pulled in or out of an integral (173)}
\end{aligned}$$

$$\begin{aligned}
(\text{THM}) : & \text{nonNegIntegral} \left(\int (f d\mu), (f, M, \sigma, \mu) \right) \wedge \text{nonNegIntegral} \left(\int (g d\mu), (g, M, \sigma, \mu) \right) \implies \\
& \left(\forall_{\alpha \in \mathbb{R}_0^+} \left(\int ((f + \alpha g) d\mu) = \int (f d\mu) + \alpha \int (g d\mu) \right) \right) \\
& \# \text{ integral acts linearly and commutes finite summations (174)}
\end{aligned}$$

$$\begin{aligned}
(\text{THM}) : & \left((f)_{\mathbb{N}} = \{f_n \mid \wedge \text{measurableMap} \left(f_n, (M, \sigma, \overline{R}, \text{exStandardSigma}) \right) \wedge 0 \leq f_n \} \right) \implies \\
& \left(\int \left(\left(\sum_{n=1}^{\infty} (f_n) \right) d\mu \right) = \sum_{n=1}^{\infty} \left(\int (f_n d\mu) \right) \right) \\
& \# \sum_{n=1}^{\infty} f_n \text{ can be treated as } \lim_{n \rightarrow \infty} \sum_{i=1}^n f_n \text{ since } f_n \geq 0 \text{ and it commutes with integral from monotone conv. (175)}
\end{aligned}$$

$$\begin{aligned}
\text{integrable}(f, (M, \sigma)) & \iff \left(\text{measurableMap} \left(f, (M, \sigma, \overline{\mathbb{R}}, \text{exStandardSigma}) \right) \right) \wedge \\
& \left(\forall_{m \in M} \left(f(m) = \max(f(m), 0) - \max(0, -f(m)) \right) \right) \wedge \\
& \left(\text{measureSpace}(M, \sigma, \mu) \implies \left(\int (\max(f(m), 0) d\mu) < \infty \wedge \int (\max(0, -f(m)) d\mu) < \infty \right) \right) \\
& \# \text{ extra condition prevents the occurrence of the indeterminate } \infty - \infty \text{ (176)}
\end{aligned}$$

$$\begin{aligned}
\text{integral} \left(\int (f d\mu), (f, M, \sigma, \mu) \right) & \iff \left(\text{nonNegIntegral} \left(\int (f^+ d\mu), (\max(f, 0), M, \sigma, \mu) \right) \right) \wedge \\
& \left(\text{nonNegIntegral} \left(\int (f^- d\mu), (\max(0, -f), M, \sigma, \mu) \right) \right) \wedge \left(\text{integrable}(f, (M, \sigma)) \right) \wedge \\
& \left(\int (f d\mu) = \int (f^+ d\mu) - \int (f^- d\mu) \right) \\
& \# \text{ arbitrary integral in terms of nonnegative integrals (177)}
\end{aligned}$$

$$(\text{THM}) : \left(\text{map}(f, (M, \mathbb{C})) \right) \implies \left(\int (f d\mu) = \int (\text{Re}(f) d\mu) - \int (\text{Im}(f) d\mu) \right) \quad (178)$$

$$\begin{aligned}
(\text{THM}) : & \text{integral} \left(\int (f d\mu), (f, M, \sigma, \mu) \right) \wedge \text{integral} \left(\int (g d\mu), (g, M, \sigma, \mu) \right) \implies \\
& \left(\text{almostEverywhere}(f \leq g, (M, \sigma, \mu)) \implies \int (f d\mu) \leq \int (g d\mu) \right) \wedge \\
& \left(\forall_{m \in M} (f(m), g(m), \alpha \in \mathbb{R}) \implies \int ((f + \alpha g) d\mu) = \int (f d\mu) + \alpha \int (g d\mu) \right) \quad (179)
\end{aligned}$$

$$\begin{aligned}
& \text{(THM) Dominant convergence: } \left((f)_{\mathbb{N}} = \{f_n \mid \wedge \text{measurableMap}\left(f_n, (M, \sigma, \overline{R}, \text{exStandardSigma})\right) \} \right) \wedge \\
& \quad \left(\text{map}(f, (M, \overline{\mathbb{R}})) \right) \wedge \left(\text{almostEverywhere}\left(f(m) = \lim_{n \rightarrow \infty} (f_n(m)), (M, \sigma, \mu)\right) \right) \wedge \\
& \quad \left(\text{nonNegIntegral}\left(\int (gd\mu), (g, M, \sigma, \mu)\right) \right) \wedge \left(\left| \int (gd\mu) \right| < \infty \right) \wedge \left(\text{almostEverywhere}(|f_n| \leq g, (M, \sigma, \mu)) \right) \\
& \quad \# \text{ if all } f_n(m) \text{ are bounded by some integrable } |g(m)| \implies \\
& \quad \# \text{ then all } f_n(m) \text{ including } f \text{ satisfy bounded and integrable properties} \\
& \quad \left(\forall_{\phi \in \{f\} \cup (f)_{\mathbb{N}}} \left(\text{integrable}(\phi, (M, \sigma)) \right) \right) \wedge \left(\lim_{n \rightarrow \infty} \left(\int (|f_n - f| d\mu) = 0 \right) \right) \wedge \left(\lim_{n \rightarrow \infty} \left(\int (f_n d\mu) \right) = \int (f d\mu) \right) \quad (180)
\end{aligned}$$

1.15 Function spaces

$$\begin{aligned}
& \text{curLp}(\mathcal{L}^p, (p, M, \sigma, \mu)) \iff (p \in \mathbb{R}) \wedge (1 \leq p < \infty) \wedge \\
& \quad \left(\mathcal{L}^p = \{ \text{map}(f, (M, \mathbb{R})) \mid \text{measurableMap}(f, (M, \sigma, \mathbb{R}, \text{standardSigma})) \wedge \int (|f|^p d\mu) < \infty \} \right) \quad (181)
\end{aligned}$$

$$\begin{aligned}
& \text{vectorSpace}((V, +, \cdot), ()) \iff \left(\text{map}(+, (V \times V, V)) \right) \wedge \left(\text{map}(\cdot, (\mathbb{R} \times V, V)) \right) \wedge \\
& \quad (\forall_{v, w \in V} (v + w = w + v)) \wedge \\
& \quad (\forall_{v, w, x \in V} ((v + w) + x = v + (w + x))) \wedge \\
& \quad (\exists \mathbf{0} \in V \forall_{v \in V} (v + \mathbf{0} = v)) \wedge \\
& \quad (\forall_{v \in V} \exists_{-v \in V} (v + (-v) = \mathbf{0})) \wedge \\
& \quad (\forall_{a, b \in \mathbb{R}} \forall_{v \in V} (a(b \cdot v) = (ab) \cdot v)) \wedge \\
& \quad (\exists 1 \in \mathbb{R} \forall_{v \in V} (1 \cdot v = v)) \wedge \\
& \quad (\forall_{a, b \in \mathbb{R}} \forall_{v \in V} ((a + b) \cdot v = a \cdot v + b \cdot v)) \wedge \\
& \quad (\forall_{a \in \mathbb{R}} \forall_{v, w \in V} (a \cdot (v + w) = a \cdot v + a \cdot w)) \\
& \quad \# \text{ behaves similar as vectors should i.e., additive, scalable, linear distributive} \quad (182)
\end{aligned}$$

$$\begin{aligned}
& \text{vecLp}(\mathcal{L}^p, (+, \cdot, p, M, \sigma, \mu)) \iff \left(\text{curLp}(\mathcal{L}^p, (p, M, \sigma, \mu)) \right) \wedge \left(\forall_{f, g \in \mathcal{L}^p} \forall_{m \in M} ((f + g)(m) = f(m) + g(m)) \right) \wedge \\
& \quad \left(\forall_{f \in \mathcal{L}^p} \forall_{s \in \mathbb{R}} \forall_{m \in M} ((s \cdot f)(m) = (s)f(m)) \right) \wedge \left(\text{vectorSpace}((\mathcal{L}^p, +, \cdot), ()) \right) \quad (183)
\end{aligned}$$

$$\begin{aligned}
& \text{norm}(\|\cdot\|, (V, +, \cdot)) \iff \left(\text{vectorSpace}((V, +, \cdot), ()) \right) \wedge \left(\text{map}\left(\|\cdot\|, (V, \mathbb{R}_0^+)\right) \right) \wedge \\
& \quad (\forall_{v \in V} (\|v\| = 0 \iff v = \mathbf{0})) \wedge \\
& \quad (\forall_{v \in V} \forall_{s \in \mathbb{R}} (\|sv\| = |s| \|v\|)) \wedge \\
& \quad (\forall_{v, w \in V} (\|v + w\| \leq \|v\| + \|w\|)) \\
& \quad \# \text{ magnitude of a point in a vector space} \quad (184)
\end{aligned}$$

$$\text{seminormLp}(\|\cdot\|, (+, \cdot, p, M, \sigma, \mu)) \iff \left(\text{vecLp}(\mathcal{L}^p, (+, \cdot, p, M, \sigma, \mu)) \right) \wedge \left(\text{map}(\|\cdot\|, (\mathcal{L}^p, \mathbb{R})) \right) \wedge$$

$$\begin{aligned} & \left(\forall f \in \mathcal{L}^p \left(0 \leq \int f d\mu = \left(\int |f|^p d\mu \right)^{1/p} \right) \right) \wedge \\ & \left(\forall f \in \mathcal{L}^p \forall s \in \mathbb{R} \left(\int s \cdot f d\mu = (|s|) \int f d\mu \right) \right) \wedge \\ & \left(\forall f, g \in \mathcal{L}^p \left(\int (f+g) d\mu = \int f d\mu + \int g d\mu \right) \right) \end{aligned} \quad (185)$$

$$\begin{aligned} & (\text{THM}) : \text{seminormLp}(\int \cdot d\mu, (+, \cdot, p, M, \sigma, \mu)) \implies \\ & \left(\forall f \in \mathcal{L}^p \left(\int f d\mu = 0 \implies \text{almostEverywhere}(f = \mathbf{0}, (M, \sigma, \mu)) \right) \right) \\ & \# \text{ not an expected property from a norm} \end{aligned} \quad (186)$$

$$\begin{aligned} & L^p(L^p, ((+, \cdot, p, M, \sigma, \mu))) \iff (\text{seminormLp}(\int \cdot d\mu, (+, \cdot, p, M, \sigma, \mu))) \wedge \\ & \left(L^p = \text{quotientSet} \left(\mathcal{L}^p / \sim, \left(\mathcal{L}^p, \int \cdot d\mu + (-\int \cdot d\mu) \right) \right) \right) \\ & \# \text{ functions in } L^p \text{ that have finite integrals above and below the x-axis} \end{aligned} \quad (187)$$

$$(\text{THM}) \int \cdot d\mu, (+, \cdot) \text{ can be inherited into } L^p, \text{ thus it can be called a normed vector space:} \quad (188)$$

$$(\text{THM}) L^{p=2} \text{ is complete or contains all its limit points w.r.t. to its norm:} \quad (189)$$

2 Statistical Learning Theory

2.1 Functional Analysis

$$\begin{aligned} & \text{innerProduct}(\langle \cdot, \cdot \rangle, (V, +, \cdot)) \iff (\text{vectorSpace}((V, +, \cdot), ())) \wedge (\text{map}(\langle \cdot, \cdot \rangle, (V \times V, \mathbb{R}))) \wedge \\ & \left(\forall v, w \in V (\langle v, w \rangle = \langle w, v \rangle) \right) \wedge \\ & \left(\forall v, w, x \in V \forall a, b \in \mathbb{R} (\langle av + bw, x \rangle = a \langle v, x \rangle + b \langle w, x \rangle) \right) \\ & \left(\forall v \in V (\langle v, v \rangle \geq 0) \right) \wedge \left(\forall v \in V (\langle v, v \rangle = 0 \iff v = \mathbf{0}) \right) \\ & \# \text{ the inner product provides info. on distance} \end{aligned} \quad (190)$$

$$\text{innerProductSpace}((V, +, \cdot, \langle \cdot, \cdot \rangle), ()) \iff \text{innerProduct}(\langle \cdot, \cdot \rangle, (V, +, \cdot)) \quad (191)$$

$$\begin{aligned} & \text{orthogonal}((v, w), (V, +, \cdot, \langle \cdot, \cdot \rangle)) \iff (\text{innerProductSpace}((V, +, \cdot, \langle \cdot, \cdot \rangle), ())) \wedge \\ & (v, w \in V) \wedge (\langle v, w \rangle = 0) \\ & \# \text{ the inner product also provides info. on orthogonality} \end{aligned} \quad (192)$$

$$\begin{aligned} & \text{normal}(v, (V, +, \cdot, \langle \cdot, \cdot \rangle)) \iff (\text{innerProductSpace}((V, +, \cdot, \langle \cdot, \cdot \rangle), ())) \wedge (v \in V) \wedge (\langle v, v \rangle = 1) \\ & \# \text{ the vector has unit length} \end{aligned} \quad (193)$$

$$\text{innerProductNorm}(\|\cdot\|, (V, +, \cdot, \langle \cdot, \cdot \rangle)) \iff (\text{innerProductSpace}((V, +, \cdot, \langle \cdot, \cdot \rangle), ())) \wedge$$

$$\left(\text{norm}(\|\$1\|, (V, +, \cdot))\right) \wedge \left(\forall_{v \in V} \left(\|v\| = \langle v, v \rangle^{1/2}\right)\right) \quad (194)$$

$$\text{(THM) Cauchy-Schwarz inequality: } \forall_{v, w \in V} (\langle v, w \rangle \leq \|v\| \|w\|) \quad (195)$$

$$\text{normedVectorSpace}\left((V, +, \cdot, \|\$1\|), ()\right) \iff \left(\text{vectorSpace}\left((V, +, \cdot), ()\right)\right) \wedge \left(\text{norm}(\|\$1\|, (V, +, \cdot))\right) \quad (196)$$

$$\begin{aligned} \text{normMetric}\left(d(\$1, \$2), (V, \|\$1\|)\right) &\iff \left(\text{normedVectorSpace}\left((V, +, \cdot, \|\$1\|), ()\right)\right) \wedge \\ &\quad \left(\text{metric}(\|\$1 - \$2\|, (V))\right) \end{aligned} \quad (197)$$

$$\begin{aligned} \text{basis}((b)_n, (V, +, \cdot)) &\iff \left(\text{vectorSpace}\left((V, +, \cdot), ()\right)\right) \wedge \\ &\quad \left(\forall_{v \in V} \exists_{(a)_n \in \mathbb{R}^n} \left(v = \sum_{i=1}^n (a_i b_i)\right)\right) \end{aligned} \quad (198)$$

$$\begin{aligned} \text{orthonormalBasis}\left((b)_n, (V, +, \cdot, \langle \$1, \$2 \rangle)\right) &\iff \left(\text{innerProductSpace}\left((V, +, \cdot, \langle \$1, \$2 \rangle), ()\right)\right) \wedge \\ &\quad \left(\text{basis}((b)_n, (V, +, \cdot))\right) \wedge \left(\forall_{v \in (b)_n} \left(\text{normal}\left(v, (V, +, \cdot, \langle \$1, \$2 \rangle)\right)\right)\right) \wedge \\ &\quad \left(\forall_{v \in (b)_n} \forall_{w \in (b)_n \setminus \{v\}} \left(\text{orthogonal}\left((v, w), (V, +, \cdot, \langle \$1, \$2 \rangle)\right)\right)\right) \end{aligned} \quad (199)$$

$$\text{subspace}((U, \circ), (V, \circ)) \iff \left(\text{space}((V, \circ), ())\right) \wedge (U \subseteq V) \wedge \left(\text{space}((U, \circ), ())\right) \quad (200)$$

$$\begin{aligned} \text{subspaceSum}(U + W, (U, W, V, +)) &\iff \left(\text{subspace}((U, +), (V, +))\right) \wedge \left(\text{subspace}((W, +), (V, +))\right) \wedge \\ &\quad (U + W = \{u + w \mid u \in U \wedge w \in W\}) \end{aligned} \quad (201)$$

$$\text{subspaceDirectSum}(U \oplus W, (U, W, V, +)) \iff (U \cap W = \emptyset) \wedge \left(\text{subspaceSum}(U \oplus W, (U, W, V, +))\right) \quad (202)$$

$$\begin{aligned} \text{orthogonalComplement}\left(W^\perp, (W, V, +, \cdot, \langle \$1, \$2 \rangle)\right) &\iff \\ &\quad \left(\text{subspace}\left((W, +, \cdot, \langle \$1, \$2 \rangle), \left(\text{innerProductSpace}\left((V, +, \cdot, \langle \$1, \$2 \rangle), ()\right)\right)\right)\right) \wedge \\ &\quad \left(W^\perp = \{v \in V \mid w \in W \wedge \text{orthogonal}\left((v, w), (V, +, \cdot, \langle \$1, \$2 \rangle)\right)\}\right) \end{aligned} \quad (203)$$

$$\begin{aligned} \text{orthogonalDecomposition}\left((W, W^\perp), (W, V, +, \cdot, \langle \$1, \$2 \rangle)\right) &\iff \\ &\quad \left(\text{orthogonalComplement}\left(W^\perp, (W, V, +, \cdot, \langle \$1, \$2 \rangle)\right)\right) \wedge \left(\text{subspaceDirectSum}\left(V, (W, W^\perp, V, +)\right)\right) \end{aligned} \quad (204)$$

$$\text{(THM) if } V \text{ is finite dimensional, then every vector has an orthogonal decomposition:} \quad (205)$$

2.2 Hilbert Space

$$\begin{aligned} \text{cauchy}((s)_{\mathbb{N}}, (V, d(\$1, \$2))) &\iff (\text{metricSpace}((V, d(\$1, \$2)), ()) \wedge () \wedge ((s)_{\mathbb{N}} \subseteq V) \\ &\quad (\forall \epsilon > 0 \exists N \in \mathbb{N} \forall m, n \geq N (d(s_m, s_n) < \epsilon)) \\ &\quad \# \text{ distances between some tail-end point gets arbitrarily small} \end{aligned} \quad (206)$$

$$\text{complete}((V, d(\$1, \$2)), ()) \iff (\forall (s)_{\mathbb{N}} \subseteq V \exists s \in V (\text{cauchy}((s)_{\mathbb{N}}, (V, d(\$1, \$2))) \implies \lim_{n \rightarrow \infty} (d(s, s_n)) = 0)) \quad (207)$$

$$\begin{aligned} \text{banachSpace}((V, +, \cdot, \|\$1\|), ()) &\iff (\text{normMetric}(d(\$1, \$2), (V, \|\$1\|))) \wedge (\text{complete}(V, d(\$1, \$2)), ()) \\ &\quad \# \text{ a complete normed vector space} \end{aligned} \quad (208)$$

$$\begin{aligned} \text{hilbertSpace}(((V, +, \cdot, \langle \$1, \$2 \rangle), ()), ()) &\iff (\text{innerProductNorm}(\|\$1\|, (V, +, \cdot, \langle \$1, \$2 \rangle))) \wedge \\ &\quad (\text{normMetric}(d(\$1, \$2), (V, \|\$1\|))) \wedge (\text{complete}(V, d(\$1, \$2)), ()) \\ &\quad \# \text{ a complete inner product space} \end{aligned} \quad (209)$$

$$\begin{aligned} \text{innerProductMetric}(d(\$1, \$2), (V, +, \cdot, \langle \$1, \$2 \rangle)) &\iff \\ (\text{innerProductNorm}(\|\$1\|, (V, +, \cdot, \langle \$1, \$2 \rangle))) \wedge (\text{normMetric}(d(\$1, \$2), (V, \|\$1\|))) \end{aligned} \quad (210)$$

$$\begin{aligned} \text{innerProductTopology}(\mathcal{O}, (V, +, \cdot, \langle \$1, \$2 \rangle)) &\iff \\ (\text{innerProductMetric}(d(\$1, \$2), (V, +, \cdot, \langle \$1, \$2 \rangle))) \wedge (\text{metricTopology}(\mathcal{O}, (V, d(\$1, \$2)))) \end{aligned} \quad (211)$$

$$\begin{aligned} \text{separable}((V, \mathcal{O}, d), ()) &\iff (\exists S \subseteq V (\text{dense}(S, (V, \mathcal{O}, d)) \wedge \text{countablyInfinite}(S, ()))) \\ &\quad \# \text{ only a countable subset needed to approximate any element in the entire space} \end{aligned} \quad (212)$$

$$\begin{aligned} (\text{THM}) : \text{hilbertSpace} \left(\left((V, +, \cdot, \langle \$1, \$2 \rangle), ()), () \right) &\implies \\ \left(\left(\exists (b)_{\mathbb{N}} \subseteq V \left(\text{orthonormalBasis} \left((b)_{\mathbb{N}}, (V, +, \cdot, \langle \$1, \$2 \rangle) \right) \right) \wedge \text{countablyInfinite}((b)_{\mathbb{N}}, ()) \right) \right) &\iff \\ \left(\text{separable} \left(\left(V, \text{innerProductTopology}(\mathcal{O}, (V, +, \cdot, \langle \$1, \$2 \rangle)), d(\$1, \$2) \right), () \right) \right) & \\ \# \text{ separability in hilbert spaces is equivalent to the existence of a countable orthonormal basis} & \end{aligned} \quad (213)$$

$$0 \quad (214)$$

2.3 Matrices, Operators, and Functionals

$$\begin{aligned} \text{linearOperator}(L, (V, +_V, \cdot_V, W, +_W, \cdot_W)) &\iff (\text{map}(L, (V, W))) \wedge (\text{vectorSpace}((V, +_V, \cdot_V), ())) \wedge \\ (\text{vectorSpace}((W, +_W, \cdot_W), ())) \wedge (\forall v_1, v_2 \in V \forall s_1, s_2 \in \mathbb{R} (L(s_1 \cdot_V v_1 +_V s_2 \cdot_V v_2) = s_1 \cdot_W L(v_1) +_W s_2 \cdot_W L(v_2))) \end{aligned} \quad (215)$$

$$\text{matrix}(L, (n, m)) \iff (\text{linearOperator}(L, (\mathbb{R}^n, +_n, \cdot_n, \mathbb{R}^m, +_m, \cdot_m))) \quad (216)$$

$$\text{eigenvector}(v, (L, V, +, \cdot)) \iff (\text{linearOperator}(L, (V, +, \cdot, V, +, \cdot))) \wedge (\exists \lambda \in \mathbb{R} (L(v) = \lambda v)) \quad (217)$$

$$\text{eigenvalue}(\lambda, (v, L, +, \cdot)) \iff \text{eigenvector}(v, (L, V, +, \cdot)) \quad (218)$$

$$\begin{aligned} \text{transpose}(L^T, (L, n, m)) &\iff (\text{matrix}(L, n, m)) \wedge (\text{matrix}(L^T, m, n)) \wedge \\ &(\forall v \in \mathbb{R}^n \forall w \in \mathbb{R}^m ((\langle Lv, w \rangle_{\mathbb{R}^m} = \langle v, L^T w \rangle_{\mathbb{R}^n}) \vee ((Lv)^T w = v^T L^T w))) \\ &\# \text{ why to?} \end{aligned} \quad (219)$$

$$\text{symmetricthenspectralthm} \quad (220)$$

2.4 Underview

$$(221)$$

$$\text{curve-fitting/explaining} \neq \text{prediction} \quad (222)$$

$$\text{ill-defined problem} + \text{solutionspaceconstraints} \implies \text{well-defined problem} \quad (223)$$

$$x \# \text{ input} ; y \# \text{ output} \quad (224)$$

$$S_n = \{(x_1, y_1), \dots, (x_n, y_n)\} \# \text{ training set} \quad (225)$$

$$f_S(x) \sim y \# \text{ solution} \quad (226)$$

$$\text{each}(x, y) \in p(x, y) \# \text{ training data } x, y \text{ is a sample from an unknown distribution } p \quad (227)$$

$$V(f(x), y) = d(f(x), y) \# \text{ loss function} \quad (228)$$

$$I[f] = \int_{X \times Y} V(f(x), y) p(x, y) dx dy \# \text{ expected error} \quad (229)$$

$$I_n[f] = \frac{1}{n} \sum_{i=1}^n V(f(x_i), y_i) \# \text{ empirical error} \quad (230)$$

$$\text{probabilisticConvergence}(X, ()) \iff \forall \epsilon > 0 \lim_{n \rightarrow \infty} P\|x_n - x\| \leq \epsilon = 0 \quad (231)$$

$$I - \text{Ingeneralizationerror} \quad (232)$$

$$\text{well-posed} := \text{exists, unique, stable}; \text{ else ill-posed} \quad (233)$$

3 Machine Learning

3.0.1 Overview

$$X \# \text{ input} ; Y \# \text{ output} ; S(X, Y) \# \text{ dataset} \quad (234)$$

$$\text{learned parameters} = \text{parameters to be fixed by training with the dataset} \quad (235)$$

hyperparameters=parameters that depends on a dataset (236)

validation=partitions dataset into training and testing partitions, then evaluates the accuracy of the parameters learned from the training partition in predicting the outputs of the testing partition # useful for fixing hyperparameters (237)

cross-validation=average accuracy of validation for different choices of testing partition (238)

L1=scales linearly ; L2=scales quadratically (239)

d =distance=quantifies the the similarity between data points (240)

$$d_{L1}(A, B) = \sum_p |A_p - B_p| \text{ \# Manhattan distance} \quad (241)$$

$$d_{L2}(A, B) = \sqrt{\sum_p (A_p - B_p)^2} \text{ \# Euclidean distance} \quad (242)$$

kNN classifier=classifier based on k nearest data points (243)

s =class score=quantifies bias towards a particular class (244)

$$s_{linear} = f_{c \times 1}(x_{n \times 1}, W_{c \times n}, b_{c \times 1}) = W_{c \times n} x_{n \times 1} + b_{c \times 1} \text{ \# linear score function} \quad (245)$$

l =loss=quantifies the errors by the learned parameters (246)

$$l = \frac{1}{|c_i|} \sum_{c_i} l_i \text{ \# average loss for all classes} \quad (247)$$

$$l_{SVM_i} = \sum_{y_i \neq c_i} \max(0, s_{y_i} - s_{c_i} + 1) \text{ \# SVM hinge class loss function:}$$

ignores incorrect classes with lower scores including a non-zero margin (248)

$$l_{MLR_i} = -\log \left(\frac{e^{s_{c_i}}}{\sum_{y_i} e^{y_i}} \right) \text{ \# Softmax class loss function}$$

lower scores correspond to lower exponentiated-normalized probabilities (249)

R =regularization=optimizes the choice of learned parameters to minimize test error (250)

λ # regularization strength hyperparameter (251)

$$R_{L1}(W) = \sum_{W_i} |W_i| \text{ \# L1 regularization} \quad (252)$$

$$R_{L2}(W) = \sum_{W_i} W_i^2 \# \text{ L2 regularization} \quad (253)$$

$$L' = L + \lambda R(W) \# \text{ weight regularization} \quad (254)$$

$$\nabla_W L = \overrightarrow{\frac{\partial}{\partial W_i}} L = \text{loss gradient w.r.t. weights} \quad (255)$$

$$\frac{\partial L_E}{\partial W_I} = \frac{\partial L_L}{\partial W_I} \frac{\partial L_E}{\partial L_L} \# \text{ loss gradient w.r.t. input weight in terms of external and local gradients} \quad (256)$$

$$s = \text{forward API} ; \frac{\partial L_L}{\partial W_I} = \text{backward API} \quad (257)$$

$$W_{t+1} = W_t - \nabla_{W_t} L \# \text{ weight update loss minimization} \quad (258)$$

$$\text{TODO: Research on Activation functions, Weight Initialization, Batch Normalization} \quad (259)$$

$$\text{review5meanvardiscussion/hyperparameteroptimization/babysittinglearning} \quad (260)$$

TODO loss L or l ??

4 Glossary

chaoticTopology	eucD	paracompact	measurableMap
discreteTopology	standardTopology	openRefinement	pushForwardMeasure
topology	subsetTopology	locallyFinite	nullSet
topologicalSpace	productTopology	paracompact	almostEverywhere
open	sequence	connected	simpleTopology
closed	sequenceConvergesTo	pathConnected	simpleSigma
clopen	sequence	connected	simpleFunction
neighborhood	sequenceConvergesTo	pathConnected	characteristicFunction
chaoticTopology	continuous	sigmaAlgebra	exStandardSigma
discreteTopology	homeomorphism	measurableSpace	nonNegIntegrable
metric	isomorphicTopologicalSpace	measurableSet	nonNegIntegral
metricSpace	continuous	measure	explicitIntegral
openBall	homeomorphism	measureSpace	integrable
metricTopology	isomorphicTopologicalSpace	finiteMeasure	integral
metricTopologicalSpace	T0Separate	generatedSigmaAlgebra	simpleTopology
limitPoint	T1Separate	borelSigmaAlgebra	simpleSigma
interiorPoint	T2Separate	standardSigma	simpleFunction
closure	T0Separate	lebesgueMeasure	characteristicFunction
dense	T1Separate	measurableMap	exStandardSigma
eucD	T2Separate	pushForwardMeasure	nonNegIntegrable
standardTopology	openCover	nullSet	nonNegIntegral
subsetTopology	finiteSubcover	almostEverywhere	explicitIntegral
productTopology	compact	sigmaAlgebra	integrable
metric	compactSubset	measurableSpace	integral
metricSpace	bounded	measurableSet	curLp
openBall	openCover	measure	vectorSpace
metricTopology	finiteSubcover	measureSpace	vecLp
metricTopologicalSpace	compact	finiteMeasure	norm
limitPoint	compactSubset	generatedSigmaAlgebra	seminormLp
interiorPoint	bounded	borelSigmaAlgebra	Lp
closure	openRefinement	standardSigma	curLp
dense	locallyFinite	lebesgueMeasure	vectorSpace

vecLp	subspaceDirectSum	orthogonalComplement	separable
norm	orthogonalComplement	orthogonalDecomposition	linearOperator
seminormLp	orthogonalDecomposition	cauchy	matrix
Lp	innerProduct	complete	eigenvector
innerProduct	innerProductSpace	banachSpace	eigenvalue
innerProductSpace	orthogonal	hilbertSpace	transpose
orthogonal	normal	innerProductMetric	symmetric then spectral thm
normal	innerProductNorm	innerProductTopology	linearOperator
innerProductNorm	normedVectorSpace	separable	matrix
normedVectorSpace	normMetric	cauchy	eigenvector
normMetric	basis	complete	eigenvalue
basis	orthonormalBasis	banachSpace	transpose
orthonormalBasis	subspace	hilbertSpace	symmetric then spectral thm
subspace	subspaceSum	innerProductMetric	
subspaceSum	subspaceDirectSum	innerProductTopology	