Next-Next-Gen Notes Object-Oriented Maths

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 $\textbf{Format: } characteristic((subjects), (dependencies)) \iff (conditions(dependencies)) \land (conditions(subjects))$

1 Mathematical Analysis

1.0.1 Formal Logic

($statement(s,()) \Longleftrightarrow well\text{-}formedString(s,())$
	$propositionig((p,t),()ig) \Longleftrightarrow ig(statementig(p,()ig)ig) \land$
	$(t\!=\!eval(p)) \wedge$
ı	(t = true orall t = false)
($operator\bigg(o,\Big((p)_{n\in\mathbb{N}}\Big)\bigg) \Longleftrightarrow proposition\bigg(o\Big((p)_{n\in\mathbb{N}}\Big),()\bigg)$
	$operator \big(\neg, (p_1)\big) \Longleftrightarrow \Big(proposition \big((p_1, true), ()\big) \Longrightarrow \big((\neg p_1, false), ()\big)\Big) \land$
	$(proposition((p_1, false), ()) \Longrightarrow ((\neg p_1, true), ()))$
	# an operator takes in propositions and returns a proposition
	$operator(\lnot) \Longleftrightarrow \mathbf{NOT} \ ; \ operator(\lor) \Longleftrightarrow \mathbf{OR} \ ; \ operator(\land) \Longleftrightarrow \mathbf{AND} \ ; \ operator(\veebar) \Longleftrightarrow \mathbf{XOR}$
	$operator(\Longrightarrow) \Longleftrightarrow \mathbf{IF} \; ; \; operator(\Longleftrightarrow) \Longleftrightarrow \mathbf{OIF} \; ; \; operator(\Longleftrightarrow) \Longleftrightarrow \mathbf{IFF}$
	$proposition((false \Longrightarrow true), true, ()) \land proposition((false \Longrightarrow false), true, ())$
	# truths based on a false premise is not false; ex falso quodlibet principle
	$(\operatorname{THM}): (a \Longrightarrow b \Longrightarrow c) \Longleftrightarrow \big(a \Longrightarrow (b \Longrightarrow c)\big) \Longleftrightarrow \big((a \land b) \Longrightarrow c\big)$
	$predicate(P,(V)) \iff \forall_{v \in V} \left(proposition((P(v),t),()) \right)$
	$0thOrderLogicig(P,()ig) \Longleftrightarrow propositionig((P,t),()ig)$
	# individual proposition
	$1stOrderLogic(P,(V)) \Longleftrightarrow \left(\forall_{v \in V} \left(0thOrderLogic(v,())\right)\right) \land$
	$\left(\forall_{v \in V} \left(proposition\left(\left(P(v), t\right), ()\right)\right)\right)$

(10)	# propositions defined over a set of the lower order logical statements
	$quantifier(q,(p,V)) \iff (predicate(p,(V))) \land$
	igg(propositionigg(ig(q(p),tig),()ig)igg)
(11)	# a quantifier takes in a predicate and returns a proposition
	$quantifier(\forall,(p,V)) \Longleftrightarrow proposition((\land_{v \in V}(p(v)),t),())$
(12)	# universal quantifier
	$quantifierigl(\exists,(p,V)igr) \Longleftrightarrow propositionigl(igl(\lor_{v\in V}igl(p(v)igr),tigr),()igr)$
(13)	# existential quantifier
	$quantifier\big(\exists!,(p,V)\big) \Longleftrightarrow \exists_{x \in V} \Big(P(x) \land \neg \Big(\exists_{y \in V \setminus \{x\}} \big(P(y)\big)\Big)\Big)$
(14)	
(15)	$ \text{(THM)}: \forall_x p(x) \Longleftrightarrow \neg \exists_x \neg p(x) \\ \# \text{ De Morgan's law} $
(16)	$(\text{THM}): \forall_x \exists_y p(x,y) = \forall_x \neg \forall_y \neg p(x,y) \neq \exists_y \forall_x p(x,y) = \neg \forall_y \neg \big(\forall_x p(x,y)\big) = \neg \forall_y \exists_x \neg p(x,y)$ # different quantifiers are not interchangeable
(17)	$========= N \ O \ T = U \ P \ D \ A \ T \ E \ D ==========$
(18)	proof=truths derived from a finite number of axioms and deductions
(19)	elementary arithmetics=system with substitutions, and some notion of addition, multiplication, and prime nuumbers for encoding metamathematics
(20)	$ ext{G\"{o}del theorem} \Longrightarrow ext{axiomatic systems equivalent in power to elementary mathematics}$ $ ext{either has unprovable statements or has contradictions}$
(21)	$sequenceSet((A)_{\mathbb{N}},(A)) \Longleftrightarrow (Amapinputn)((A)_{\mathbb{N}} = \{A(1),A(2),A(3),\ldots\})$
(22)	TODO: define union, intersection, complement, etc.
(23)	======== N O T = U P D A T E D ========

1.1 Axiomatic Set Theory

ZFC set theory=standard form of axiomatic set theory	(25)
$A \subseteq B = \forall_x x \in A \Longrightarrow x \in B$	(26)
$(A=B)=A\subseteq B\land B\subseteq A$	(27)
$\in \mathbf{basis} \Longrightarrow \{x,y\} = \{y,x\} \land \{x\} = \{x,x\}$	(28)
\in and sets works following the 9 ZFC axioms:	(29)
$\forall_x \forall_y \big(x \in y \forall \neg(x \in y)\big) \ \# \ \text{E: } \in \text{ is only a proposition on sets}$	(30)
$\exists_\emptyset \forall_y \neg y \in \emptyset \ \# \ \mathrm{E}$: existence of empty set	(31)
$\forall_x\forall_y\exists_m\forall_uu\!\in\!m\Longleftrightarrow u\!=\!x\vee u\!=\!y\ \#\ \text{C: pair set construction}$	(32)
$\forall_s \exists_u \forall_x \forall_y (x \in s \land y \in x \Longrightarrow y \in u) \ \# \ \text{C: union set construction}$	(33)
$x = \{\{a\}, \{b\}\}$ # from the pair set axiom	(34)
$u = \cup x = \cup \{\{a\}, \{b\}\} = \{a, b\}$	(35)
$\forall_x \exists !_y R(x,y) \ \# \ ext{functional relation} \ R$	(36)
$\exists_i \forall_x \exists !_y R(x,y) \Longrightarrow y \in i \ \# \ \text{C: image } i \text{ of set } m \text{ under a relation } R \text{ is assumed to be a set}$ $\Longrightarrow \{y \in m \mid P(y)\} \ \# \text{ Restricted Comprehension} \Longrightarrow \{y \mid P(y)\} \ \# \text{ Universal Comprehension}$	(37)
$\forall_{x \in m} P(x) = \forall_x (x \in m \Longrightarrow P(x)) \text{ $\#$ ignores out of scope} \neq \forall_x (x \in m \land P(x)) \text{ $\#$ restricts entirety}$	(38)
$\forall_m \forall_n \exists_{\mathcal{P}(m)} (n \subseteq m \Longrightarrow n \subseteq \mathcal{P}(m)) \ \# \ \text{C: existence of power set}$	(39)
$\exists_{I} \Big(\emptyset \in I \land \forall_{x \in I} \big(\{x\} \in I\big)\Big) \ \# \text{ I: axiom of infinity } ; I = \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \ldots\}; I \cong \mathbb{N} \Longrightarrow \mathbb{N} \text{ is a set}$	(40)
$\forall_x \Big((\emptyset \notin x \land x \cap x' = \emptyset) \Longrightarrow \exists_y (\mathbf{set of each e} \in x) \Big) \# C: \mathbf{axiom of choice}$	(41)
$\forall_x x \neq \emptyset \Longrightarrow x \notin x \# F$: axiom of foundation covers further paradoxes	(42)
======== N O T = U P D A T E D ========	(43)

1.2 Classification of sets

 $space \big((set, structure), () \big) \Longleftrightarrow structure (set)$ # a space a set equipped with some structure

(44)	# various spaces can be studied through structure preserving maps between those spaces
	$map\big(\phi,(A,B)\big) \Longleftrightarrow \Big(\forall_{a\in A}\exists !_{b\in B}\big(\phi(a,b)\big)\Big) \vee$
	$\left(\forall_{a\in A}\exists!_{b\in B}ig(b\!=\!\phi(a)ig) ight)$
(45)	/
(45)	# maps elements of a set to elements of another set
(46)	$domain\big(A,(\phi,A,B)\big) \Longleftrightarrow \Big(map\big(\phi,(A,B)\big)\Big)$
(47)	$codomain(B, (\phi, A, B)) \iff (map(\phi, (A, B)))$
	$imageig(B,(A,q,M,N)ig) \Longleftrightarrow \Big(mapig(q,(M,N)ig) \land A \subseteq M\Big) \land$
(48)	$\left(B = \{n \in N \mid \exists_{a \in A} (q(a) = n)\}\right)$
	$preimageig(A,(B,q,M,N)ig) \Longleftrightarrow \Big(mapig(q,(M,N)ig) \land B \subseteq N\Big) \land$
(49)	$\left(A = \left\{m \in M \mid \exists_{b \in B} \left(b = q(m)\right)\right\}\right)$
(40)	$\left(1-\left\{m\subset M\mid \exists^{p\in B}\left(\rho-d\left(m_{p}\right)\right)\right\}\right)$
	$injectionig(q,(M,N)ig) \Longleftrightarrow \Big(mapig(q,(M,N)ig)\Big) \land$
	$\forall_{u,v \in M} (q(u) = q(v) \Longrightarrow u = v)$
(50)	# every m has at most 1 image
	$surjectionig(q,(M,N)ig) \Longleftrightarrow \Big(mapig(q,(M,N)ig)\Big) \land$
(·)	$\forall_{n \in N} \exists_{m \in M} (n = q(m))$
(51)	# every n has at least 1 preimage
	$bijectionig(q,(M,N)ig) \Longleftrightarrow ig(injectionig(q,(M,N)ig)ig) \land$
(* 0)	$\Big(surjectionig(q,(M,N)ig)\Big)$
(52)	# every unique m corresponds to a unique n
(53)	$isomorphicSetsig((A,B),()ig) \Longleftrightarrow \exists_{\phi}\Big(bijectionig(\phi,(A,B)ig)\Big)$
(54)	$infiniteSet(S,()) \iff \exists_{T \subset S} \Big(isomorphicSets \big((T,S),() \big) \Big)$
(55)	$finiteSetig(S,()ig) \Longleftrightarrow \Big(\neg infiniteSetig(S,()ig) \Big) \lor ig(S \in \mathbb{N}ig)$
(56)	$countably Infiniteig(S,()ig) \Longleftrightarrow \Big(infiniteSetig(S,()ig)\Big) \land \Big(isomorphicSetsig((S,\mathbb{N}),()ig)\Big)$

$$inverseMap\Big(q^{-1},(q,M,N)\Big) \Longleftrightarrow \Big(bijection\big(q,(M,N)\big)\Big) \land \\ \Big(map\Big(q^{-1},(N,M)\Big) \land \\ \Big(\forall_{n \in N} \exists!_{m \in M} \Big(q(m) = n \Longrightarrow q^{-1}(n) = m\Big)\Big) \qquad (58)$$

$$mapComposition\Big(\phi \circ \psi, (\phi, \psi, A, B, C)\Big) \Longleftrightarrow map\Big(\psi, (A, B)\big) \land map\big(\phi, (B, C)\big) \land \\ \forall_{a \in A} \Big(\phi \circ \psi(a) = \phi(\psi(a)\Big)\Big) \qquad (59)$$

$$equivalenceRelation\Big(\sim, (M)\big) \Longleftrightarrow \Big(\forall_{m \in M} (m \sim m)\big) \land \\ \big(\forall_{m,n \in M} (m \sim n \Longrightarrow n \sim m)\big) \land \\ \big(\forall_{m,n \in M} (m \sim n \land n \sim p \Longrightarrow m \sim p)\big) \\ \# \text{ behaves as equivalences should} \qquad (60)$$

$$equivalenceClass\Big([m], (m, M, \sim)\big) \Longleftrightarrow [m] = \{n \in M \mid n \sim m\} \\ \# \text{ set of elements satisfying the equivalence relation with } m \qquad (61)$$

$$(THM) : a \in [m] \Longrightarrow [a] = [m] ; [m] = [n] \veebar [m] \cap [n] = \emptyset \\ \# \text{ equivalence class properties} \qquad (62)$$

$$quotientSet\Big(M/\sim, (M, \sim)\big) \Longleftrightarrow M/\sim = \{[m] \in \mathcal{P}(M) \mid m \in M\} \\ \# \text{ set of all equivalence classes} \qquad (63)$$

$$(THM) : \textbf{axiom of choice} \Longrightarrow \forall_{[m] \in M/\sim} \exists_r (r \in [m])$$

$$\# \text{ well-defined maps may be defined in terms of chosen representative elements } r \qquad (64)$$

1.3 Construction of number sets

======== N O T = U P D A T E D ========	(65)
$\mathbf{axiom\ of\ infinity} \Longrightarrow \{\emptyset, \{\emptyset\}, \{\{\emptyset\}\}, \ldots\} \!\cong\! \mathbb{N}$	(66)
$\mathbb{N}^{\star} = \mathbb{N} \setminus \{0\}$	(67)
addition=successor map: $\mathbb{N} \to \mathbb{N} = S(n) = \{n\} \#$ adds a layer of brackets	(68)
subtraction=predecessor map: $\mathbb{N}^* \to \mathbb{N} = P(n) = m \mid m \in n \# \text{ removes a layer of brackets}$	(69)
$S^0 = id \; ; \; n \in \mathbb{N}^* \Longrightarrow S^n = S \circ S^{P(n)}$	(70)
$\mathbf{addition} \!=\! + \!:\! \mathbb{N} \!\times\! \mathbb{N} \!\to\! \mathbb{N} \!=\! + \!(m,n) \!=\! m \!+\! n \!=\! S^n(m)$	(71)
$S^x = id = S^0 \Longrightarrow x = $ additive identity = 0	(72)

 $S^n(x) = 0 \Longrightarrow x = \mathbf{additive\ inverse} \notin \mathbb{N} \# \text{git\ gud\ smh} - -$ (73) $\mathbb{Z} = \mathbb{N} \times \mathbb{N} / \sim$, s.t.: $(m,n)\sim(p,q)\iff m+q=p+n \# \text{ span } \mathbb{Z} \text{ using differences then group equal differences}$ (74) $\mathbb{N} \hookrightarrow \mathbb{Z} : \forall_{n \in \mathbb{N}} n \to [(n,0)] \# \mathbb{N}$ embedded in \mathbb{Z} (75) $+_{\mathbb{Z}} = [(m +_{\mathbb{N}} p, n +_{\mathbb{N}} q)] \#$ well-defined and consistent (76) $\operatorname{multiplication} \dots M^x = id \Longrightarrow x = \operatorname{multiplicative} \operatorname{identity} = 1 \dots \operatorname{multiplicative} \operatorname{inverse} \notin \mathbb{N}$ (77) $\mathbb{Q} = (\mathbb{Z} \times \mathbb{Z}^*) / \sim$, s.t.: $(x,y) \sim (u,v) \iff x \cdot v = u \cdot y$ (78) $\mathbb{Z} \hookrightarrow \mathbb{Q} \forall_{q \in \mathbb{Q}} q \rightarrow [(q, 1)] ; \dots \{x \mid x^2 = 2\} \notin \mathbb{Q}$ (79) $\mathbb{R} =$ almost homomorphisms on $\mathbb{Z}/\sim \#$ http://blog.sigfpe.com/2006/05/defining-reals.html (80)====== N O T = U P D A T E D ========= (81)

1.4 Topology

 $topology(\mathcal{O},(M)) \iff (\mathcal{O} \subseteq \mathcal{P}(M)) \land$ $(\emptyset, M \in \mathcal{O}) \wedge$ $\left(\left(F \in \mathcal{O} \land |F| < |\mathbb{N}| \right) \Longrightarrow \cap F \in \mathcal{O} \right) \land$ $(C \subseteq \mathcal{O} \Longrightarrow \cup C \in \mathcal{O})$ # 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 (82) $topologicalSpace((M, \mathcal{O}), ()) \iff topology(\mathcal{O}, (M))$ (83) $open\big(S,(M,\mathcal{O})\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land$ $(S \subseteq M) \land (S \in \mathcal{O})$ # an open set do not contains its own boundaries (84) $closed(S,(M,\mathcal{O})) \Longleftrightarrow (topologicalSpace((M,\mathcal{O}),())) \land$ $(S \subseteq M) \land (S \in \mathcal{P}(M) \setminus \mathcal{O})$ # a closed set contains the boundaries an open set (85) $clopen(S, (M, \mathcal{O})) \iff (closed(S, (M, \mathcal{O}))) \land (open(S, (M, \mathcal{O})))$ (86)

 $neighborhood(U,(a,\mathcal{O})) \iff (a \in U \in \mathcal{O})$

another name for open set containing a (87) $M = \{a, b, c, d\} \land \mathcal{O} = \{\emptyset, \{c\}, \{a, b\}, \{c, d\}, \{a, b, c\}, M\} \Longrightarrow$ $(open(X,(M,\mathcal{O})) \Longleftrightarrow X = \{\emptyset,\{c\},\{a,b\},\{c,d\},\{a,b,c\},M\}) \land$ $\left(\operatorname{closed}(Y,(M,\mathcal{O})) \Longleftrightarrow Y = \{\emptyset, \{a,b,d\}, \{c,d\}, \{a,b\}, \{d\}, M\}\right) \land$ $(clopen(Z,(M,\mathcal{O})) \iff Z = \{\emptyset, \{a,b\}, \{c,d\}, M\})$ (88)

 $chaoticTopology(M) = \{0, M\}$; $discreteTopology = \mathcal{P}(M)$ (89)

Induced topology 1.5

$$distance(d,(M)) \iff \left(\forall_{x,y \in M} \left(d(x,y) = d(y,x) \in \mathbb{R}_0^+ \right) \right) \land$$

$$\left(\forall_{x,y \in M} \left(d(x,y) = 0 \iff x = y \right) \right) \land$$

$$\left(\forall_{x,y,z} \left(\left(d(x,z) \leq d(x,y) + d(y,z) \right) \right) \right)$$
behaves as distances should (90)

$$metricSpace((M,d),()) \iff distance(d,(M))$$
 (91)

$$openBall(B, (r, p, M, d)) \iff \left(metricSpace((M, d), ())\right) \land$$

$$\left(r \in \mathbb{R}^+, p \in M\right) \land$$

$$\left(B = \{q \in M \mid d(p, q) < r\}\right)$$

$$(92)$$

$$\begin{split} & metricTopology \big(\mathcal{O}, (M, d)\big) \Longleftrightarrow \Big(metricSpace\big((M, d), ()\big)\Big) \land \\ & \Big(\mathcal{O} \!=\! \{U \!\in\! \mathcal{P}(M) \,|\, \forall_{p \in U} \exists_{r \in \mathbb{R}^+} \Big(openBall\big(B, (r, p, M, d)\big) \land B \subseteq U\Big)\}\Big) \end{split}$$

every point in the neighborhood has some open ball that is fully enclosed in the neighborhood (93)

$$metricTopologicalSpace((M, \mathcal{O}, d), ()) \iff metricTopology(\mathcal{O}, (M, d))$$
 (94)

$$limitPoint(p,(S,M,\mathcal{O},d)) \Longleftrightarrow \left(metricTopologicalSpace((M,\mathcal{O},d),()) \right) \land (S \subseteq M) \land$$

$$\forall_{r \in \mathbb{R}^+} \left(openBall(B,(r,p,M,d)) \land B \cap S \neq \emptyset \right)$$
every open ball centered at p contains some intersection with S (95)

every open ball centered at p contains some intersection with S

$$interiorPoint(p,(S,M,\mathcal{O},d)) \Longleftrightarrow \Big(\underbrace{metricTopologicalSpace} \big((M,\mathcal{O},d), () \big) \Big) \land (S \subseteq M) \land \\ \Big(\exists_{r \in \mathbb{R}^+} \Big(openBall \big(B, (r,p,M,d) \big) \land B \subseteq S \Big) \Big)$$

there is an open ball centered at p that is fully enclosed in S(96)

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

$$(97)$$

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dense\big(S,(M,\mathcal{O},d)\big) \Longleftrightarrow (S \subseteq M) \land \bigg(\forall_{p \in M} \Big(p \in closure\big(\bar{S},(S,M,\mathcal{O},d)\big)\Big)\bigg)
                                                                          \# every of point in M is a point or a limit point of S
                                                                                                                                                                                    (98)
                                                                      eucD(d,(n)) \iff (\forall_{i \in \mathbb{N} \land i \leq n} (x_i \in \mathbb{R})) \land \left(d = \sqrt[2]{\sum_{i=1}^n x_i^2}\right)
                                                                                                                                                                                    (99)
                                                                  metricTopology \left( standardTopology, \left( \mathbb{R}^n, eucD(d, (n)) \right) \right)
                                                               L1: \forall_{p \in U = \emptyset}(...) \Longrightarrow \forall_p ((p \in \emptyset) \Longrightarrow ...) \Longrightarrow \forall_p ((\mathbf{False}) \Longrightarrow ...) \Longrightarrow \emptyset \in \mathcal{O}_{standard}
                                                                                     L2: \forall_{p \in \mathbb{R}^n} B(r, p, \mathbb{R}^n, d) \subseteq \mathbb{R}^n \Longrightarrow M \in \mathcal{O}_{standard}
                                  L4: C \subseteq \mathcal{O}_{standard} \Longrightarrow \forall_{U \in C} \forall_{p \in U} \exists_{r \in \mathbb{R}^+} (B_r(p) \subseteq U \subseteq \cup C) \Longrightarrow \cup C \in \mathcal{O}_{standard}
                                                                       L3: U, V \in \mathcal{O}_{standard} \Longrightarrow p \in U \cap V \Longrightarrow p \in U \land p \in V \Longrightarrow
                                                                                           \exists_{r \in \mathbb{R}^+} B(r, p, \mathbb{R}^n, d) \land \exists_{s \in \mathbb{R}^+} B(s, p, \mathbb{R}^n, d) \Longrightarrow
                                                              B(min(r,s), p, \mathbb{R}^n, eucD) \subseteq U \land B(min(r,s), q, \mathbb{R}^n, d) \subseteq V \Longrightarrow
                                                                        B(min(r,s), p, \mathbb{R}^n, eucD) \in U \cap V \Longrightarrow U \cap V \in \mathcal{O}_{standard}
                                                                                                                         # natural topology for \mathbb{R}^d
                                                                       \# could fail on infinite sets since min could approach 0
                                                                      (100)
        subsetTopology(\mathcal{O}|_{N},(M,\mathcal{O},N)) \iff topology(\mathcal{O},(M)) \land (N \subseteq M) \land (\mathcal{O}|_{N} = \{U \cap N \mid U \in \mathcal{O}\})
                                                                                                                     \# crops open sets outside N
                                                                                                                                                                                  (101)
                                                 (THM): subsetTopology(\mathcal{O}|_N, (M, \mathcal{O}, N)) \land topology(\mathcal{O}|_N, (N)) \Leftarrow
                                             ====== N O T = U P D A T E D ========
                                                                                        L1: \emptyset \in \mathcal{O} \Longrightarrow U = \emptyset \Longrightarrow \emptyset \cap N = \emptyset \Longrightarrow \emptyset \in \mathcal{O}|_{N}
                                                                              L2: M \in \mathcal{O} \Longrightarrow U = M \Longrightarrow M \cap N = N \Longrightarrow N \in \mathcal{O}|_{N}
                  L3: S, T \in \mathcal{O}|_N \Longrightarrow \exists_{U \in \mathcal{O}} (S = U \cap N) \land \exists_{V \in \mathcal{O}} (T = V \cap N) \Longrightarrow S \cap T = (U \cap N) \cap (V \cap N)
                                                                                               =(U\cap V)\cap N\wedge U\cap V\in\mathcal{O}\Longrightarrow S\cap T\in\mathcal{O}|_{N}
                                                                                                                       L4: TODO: EXERCISE
                                   ======= N O T = U P D A T E D =========
                                                                                                                                                                                  (102)
productTopology(\mathcal{O}_{A\times B},((A,\mathcal{O}_A),(B,\mathcal{O}_B))) \iff (topology(\mathcal{O}_A,(A))) \land (topology(\mathcal{O}_B,(B))) \land
                                                                      (\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)\})
                                                                                                                # open in cross iff open in each
                                                                                                                                                                                  (103)
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1.6 Convergence

$$sequence(q,(M)) \Longleftrightarrow map(q,(\mathbb{N},M)) \quad (104)$$

$$sequenceConvergesTo((q,a),(M,\mathcal{O})) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(sequence\big(q,(M)\big)\Big) \land (a \in M) \land \Big(\forall_{U \in \mathcal{O} \mid a \in U} \exists_{N \in \mathbb{N}} \forall_{n > N} \big(q(n) \in U\big)\Big)$$
 # each neighborhood of a has a tail-end sequence that does not map to outside points (105)

(THM): convergence generalizes to: the sequence $q: \mathbb{N} \to \mathbb{R}^d$ converges against $a \in \mathbb{R}^d$ in \mathcal{O}_S if: $\forall_{r>0} \exists_{N \in \mathbb{N}} \forall_{n>N} \left(||q(n)-a|| < \epsilon \right) \# \text{ distance based convergence}$ (106)

1.7 Continuity

$$continuous(\phi,(M,\mathcal{O}_{M},N,\mathcal{O}_{N})) \Longleftrightarrow \Big(topologicalSpace((M,\mathcal{O}_{M}),())\Big) \land \Big(topologicalSpace((N,\mathcal{O}_{N}),())\Big) \land \Big(\forall_{V \in \mathcal{O}_{N}}\Big(preimage(A,(V,\phi,M,N)) \in \mathcal{O}_{M}\Big)\Big)$$
preimage of open sets are open (107)

$$homeomorphism(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)) \iff \left(inverseMap(\phi^{-1}, (\phi, M, N))\right)$$

$$\left(continuous(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N))\right) \land \left(continuous(\phi^{-1}, (N, \mathcal{O}_N, M, \mathcal{O}_M))\right)$$
structure preserving maps in topology, ability to share topological properties (108)

$$isomorphicTopologicalSpace\Big(\big((M, \mathcal{O}_M), (N, \mathcal{O}_N)\big), ()\Big) \iff \\ \exists_{\phi}\Big(homeomorphism\big(\phi, (M, \mathcal{O}_M, N, \mathcal{O}_N)\big)\Big) \tag{109}$$

1.8 Separation

$$T0Separate\big((M,\mathcal{O}),()\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(\forall_{x,y\in M \land x\neq y} \exists_{U\in\mathcal{O}}\Big(\big(x\in U \land y\notin U\big) \lor \big(y\in U \land x\notin U\big)\Big)\Big)$$

each pair of points has a neighborhood s.t. one is inside and the other is outside (110)

$$T1Separate ((M, \mathcal{O}), ()) \iff \Big(topologicalSpace ((M, \mathcal{O}), ())) \land \Big(\forall_{x,y \in M \land x \neq y} \exists_{U,V \in \mathcal{O} \land U \neq V} \Big(\big(x \in U \land y \notin U \big) \land \big(y \in V \land x \notin V \big) \Big) \Big)$$

every point has a neighborhood that does not contain another point (111)

$$\begin{split} T2Separate\big((M,\mathcal{O}),()\big) &\Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \wedge \\ & \Big(\forall_{x,y\in M \wedge x\neq y} \exists_{U,V\in\mathcal{O} \wedge U\neq V} \big(U\cap V=\emptyset\big)\Big) \end{split}$$

every point has a neighborhood that does not intersect with a nhbhd of another point - Hausdorff space (112)

$$(THM): T2Separate \Longrightarrow T1Separate \Longrightarrow T0Separate$$
 (113)

1.9 Compactness

$$openCover(C, (M, \mathcal{O})) \iff \Big(topologicalSpace((M, \mathcal{O}), ())\Big) \land (C \subseteq \mathcal{O}) \land (\cup C = M)$$
collection of open sets whose elements cover the entire space (114)

$$finiteSubcover(\tilde{C},(C,M,\mathcal{O})) \Longleftrightarrow (\tilde{C} \subseteq C) \land (openCover(C,(M,\mathcal{O}))) \land \\ (openCover(\tilde{C},(M,\mathcal{O}))) \land (finiteSet(\tilde{C},())) \\ \# \text{ finite subset of a cover that is also a cover}$$
 (115)
$$compact((M,\mathcal{O}),()) \Longleftrightarrow (topologicalSpace((M,\mathcal{O}),())) \land \\ (\forall_{C \subseteq \mathcal{O}} (openCover(C,(M,\mathcal{O}))) \Longrightarrow \exists_{\tilde{C} \subseteq C} (finiteSubcover(\tilde{C},(C,M,\mathcal{O})))) \\ \# \text{ every covering of the space is represented by a finite number of nhbhds}$$
 (116)
$$compactSubset(N,(M,\mathcal{O}_d,d)) \Longleftrightarrow (compact((M,\mathcal{O}),())) \land (subsetTopology(\mathcal{O}|_N,(M,\mathcal{O},N)))$$
 (117)
$$bounded(N,(M,d)) \Longleftrightarrow (metricSpace((M,d),())) \land (N \subseteq M) \land \\ (\exists_{r \in \mathbb{R}^+} \forall_{p,q \in n} (d(p,q) < r))$$
 (118)

$$(THM) \text{ HeineBorel: } \underbrace{metricTopologicalSpace} \big((M, \mathcal{O}_d, d), () \big) \Longrightarrow$$

$$\forall_{S \in \mathcal{P}(M)} \bigg(\Big(\underbrace{closed} \big(S, (M, \mathcal{O}_d) \big) \wedge \underbrace{bounded} \big(S, (M, \mathcal{O}_d) \big) \Big) \Longleftrightarrow \underbrace{compactSubset} \big(S, (M, \mathcal{O}_d) \big) \bigg)$$
when metric topologies are involved, compactness is equivalent to being closed and bounded (119)

1.10 Paracompactness

$$openRefinement(\tilde{C},(C,M,\mathcal{O})) \Longleftrightarrow \left(openCover(C,(M,\mathcal{O}))\right) \land \left(openCover(\tilde{C},(M,\mathcal{O}))\right) \land \left(\forall_{\tilde{U} \in \tilde{C}} \exists_{U \in C}(\tilde{U} \subseteq U)\right)$$
a refined cover can be constructed by removing the excess nhbhds and points that lie outside the space (120)
$$(THM): finiteSubcover \Rightarrow openRefinement \quad (121)$$

$$locallyFinite(C,(M,\mathcal{O})) \Leftrightarrow \left(openCover(C,(M,\mathcal{O}))\right) \land \forall_{P \in M} \exists_{U \in \mathcal{O}|P \in U} \left(finiteSet(\{U_c \in C|U \cap U_c \neq \emptyset\},())\right)$$
each point has a neighborhood that intersects with only finitely many sets in the cover (122)
$$paracompact((M,\mathcal{O}),()) \Leftrightarrow \forall_{C} \left(openCover(C,(M,\mathcal{O})) \Rightarrow \exists_{\tilde{C}} \left(locallyFinite(openRefinement(\tilde{C},(C,M,\mathcal{O})),(M,\mathcal{O})\right)\right)$$
every open cover has a locally finite open refinement (123)
$$(THM): metricTopologicalSpace \Rightarrow paracompact \quad (124)$$

====== N O T = U P D A T E D ======

(125)

1.11 Connectedness and path-connectedness

$$connected((M,\mathcal{O}),()) \iff \left(topologicalSpace((M,\mathcal{O}),())\right) \land \left(\neg \exists_{A,B \in \mathcal{O} \backslash \emptyset} (A \cap B \neq \emptyset \land A \cup B = M)\right)$$
if there is some covering of the space that does not intersect (129)

$$(THM) : \neg connected\left(\left(\mathbb{R} \backslash \{0\}, subsetTopology\left(\mathcal{O}_{standard}|_{\mathbb{R} \backslash \{0\}}, (\mathbb{R}, standardTopology, \mathbb{R} \backslash \{0\})\right)\right), ()\right)$$

$$\iff \left(A = (-\infty, 0) \in \mathcal{O}_{standard}|_{\mathbb{R} \backslash \{0\}}\right) \land \left(B = (0, \infty) \in \mathcal{O}_{standard}|_{\mathbb{R} \backslash \{0\}}\right) \land \left(A \cap B = \emptyset\right) \land \left(A \cup B = \mathbb{R} \backslash \{0\}\right)\right)$$

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

$$(THM) : pathConnected((M, \mathcal{O}), ()) \Leftrightarrow \left(subsetTopology\left(\mathcal{O}_{standard}|_{[0,1]}, (\mathbb{R}, standardTopology, [0,1])\right)\right) \land \left(\forall_{p,q \in M} \exists_{\gamma}\left(continuous\left(\gamma, \left([0,1], \mathcal{O}_{standard}|_{[0,1]}, M, \mathcal{O}\right)\right) \land \gamma(0) = p \land \gamma(1) = q\right)\right)$$

$$(THM) : pathConnected \implies connected \qquad (133)$$

1.12 Homotopic curve and the fundamental group

```
homotopic(\sim, (\gamma, \delta, M, \mathcal{O})) \iff (map(\gamma, ([0,1], M)) \land map(\delta, ([0,1], M))) \land
                                                                                                                           (\gamma(0) = \delta(0) \land \gamma(1) = \delta(1)) \land
(\exists_{H} \forall_{\lambda \in [0,1]}(continuous(H,(([0,1] \times [0,1],\mathcal{O}_{standard^2}|_{[0,1] \times [0,1]}),(M,\mathcal{O})) \wedge H(0,\lambda) = \gamma(\lambda) \wedge H(1,\lambda) = \delta(\lambda))))
                                                                       \# H is a continuous deformation of one curve into another
                                                                                                                                                                           (135)
                                                                                                 homotopic(\sim) \Longrightarrow equivalenceRelation(\sim)
                                                                                                                                                                           (136)
                                loopSpace(\mathcal{L}_p, (p, M, \mathcal{O})) \iff \mathcal{L}_p = \{ map(\gamma, ([0, 1], M)) | continuous(\gamma) \land \gamma(0) = \gamma(1) \} )
                                                                                                                                                                           (137)
                                                                                concatination(\star,(p,\gamma,\delta)) \Longleftrightarrow (\gamma,\delta\!\in\!loopSpace(\mathcal{L}_p)) \land
                                                                                            (\forall_{\lambda \in [0,1]}((\gamma \star \delta)(\lambda) = \begin{cases} \gamma(2\lambda) & 0 \le \lambda < 0.5 \\ \delta(2\lambda - 1) & 0.5 \le \lambda \le 1 \end{cases}))
                                                                                                                                                                           (138)
                                                                                                group((G, \bullet), ()) \iff (map(\bullet, (G \times G, G))) \land
                                                                                                                                         (\forall_{a,b\in G}(a\bullet b\in G))
                                                                                                                   (\forall_{a,b,c\in G}((a \bullet b) \bullet C = a \bullet (b \bullet c)))
                                                                                                                          (\exists_{e} \forall_{a \in G} (e \bullet a = a = a \bullet e)) \land
                                                                                                                  (\forall_{a \in G} \exists_{a^{-1}} (a \bullet a^{-1} = e = a^{-1} \bullet a))
                                                                                               # characterizes symmetry of a set structure
                                                                                                                                                                           (139)
                         isomorphic(\cong, (X, \odot), (Y, \ominus))) \Longleftrightarrow \exists_f \forall_{a,b \in X} (bijection(f, (X, Y)) \land f(a \odot b) = f(a) \ominus f(b))
                                                                                                                                                                           (140)
                                                                      fundamentalGroup((\pi_{1,p}, \bullet), (p, M, \mathcal{O})) \iff (\pi_{1,p} = \mathcal{L}_p/\sim) \land
                                                                                                                         (map(\bullet,(\pi_{1,p}\times\pi_{1,p},\pi_{1,p})))\wedge
                                                                                                                    (\forall_{A,B\in\pi_{1,p}}([A]\bullet[B]=[A\star B]))\wedge
                                                                                                                                      (group((\pi_{1,p}, \bullet), ()))
                                # an equivalence class of all loops induced from the homotopic equivalence relation
                                                                                                                                                                           (141)
                          fundamentalGroup_1 \ncong fundamentalGroup_2 \Longrightarrow topologicalSpace_1 \ncong topologicalSpace_2
                                                                                                                                                                           (142)
          there exists no known list of topological properties that can imply homeomorphisms
                                                                                                                                                                           (143)
                                                                                                  CONTINUE @ Lecture 6: manifolds
                                                                                                                                                                           (144)
                                                        ===== N O T = U P D A T E D ======
                                                                                                                                                                           (145)
```

1.13 Measure theory

$$sigmaAlgebra(\sigma,(M)) \Longleftrightarrow (M \neq \emptyset) \land (\sigma \subseteq \mathcal{P}(M)) \land \\ (M \in \sigma) \land \left(\forall_{A \in \sigma} (M \setminus A \in \sigma) \right) \land \\ \left(\left(A \subseteq \sigma \land \neg uncountablyInfinite(A,()) \right) \Longrightarrow \cup A \in \sigma \right) \\ \# \text{ behaves as measurable sets should; provides the sufficient structure for defining a measure } \mu$$

$$measurableSpace((M,\sigma),()) \Longleftrightarrow sigmaAlgebra(\sigma,(M))$$

$$(147)$$

$$measurableSet(A,(M,\sigma)) \Longleftrightarrow \Big(measurableSpace((M,\sigma),())\Big) \land (A \in \sigma)$$
 (148)

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

$$(\operatorname{THM}): \operatorname{measure}(\mu, (M, \sigma)) \Longrightarrow \left(\forall_{A, B \in \sigma} \left(A \subseteq B \Longrightarrow \mu(A) \le \mu(B) \right) \right) \land \left((A)_{\mathbb{N}} \subseteq \sigma \Longrightarrow \mu\left(\cup_{i \in \mathbb{N}} (A_i) \right) \le \sum_{i \in \mathbb{N}} \left(\mu(A_i) \right) \right) \land \left(\left((B)_{\mathbb{N}} \subseteq \sigma \land \forall_{i \in \mathbb{N}} (B_i \subseteq B_{i+1}) \land B = \cup(B)_{\mathbb{N}} \right) \Longrightarrow \lim_{n \to \infty} \left(\mu(B_n) \right) = \mu(B) \right) \land \left(\left((C)_{\mathbb{N}} \subseteq \sigma \land \forall_{i \in \mathbb{N}} (C_{i+1} \subseteq C_i) \land C = \cap(C)_{\mathbb{N}} \right) \Longrightarrow \lim_{n \to \infty} \left(\mu(C_n) \right) = \mu(C) \right)$$

immediate implications of the measurable set $A \in \sigma$ axioms and the measure μ axioms (150)

$$measureSpace((M, \sigma, \mu), ()) \iff measure(\mu, (M, \sigma))$$
 (151)

$$finiteMeasure(\mu, (M, \sigma)) \iff \left(measure(\mu, (M, \sigma))\right) \land$$

$$\left(\exists_{(A)_{\mathbb{N}} \subseteq \sigma} \left(\cup \left((A)_{\mathbb{N}} \right) = M \land \forall_{n \in \mathbb{N}} \left(\mu(A_n) < \infty \right) \right) \right)$$

$$(152)$$

$$generatedSigmaAlgebra(\sigma(\zeta), (\zeta, M)) \iff \left(G = \{\sigma \subseteq \mathcal{P}(M) \mid sigmaAlgebra(\sigma, (M))\}\right) \land \left(\sigma(\zeta) = \cap G\right)$$
smallest σ -algebra containing the generating set ζ (153)

$$(\text{THM}): \exists_{\zeta \subseteq M} \Big(generatedSigmaAlgebra \Big(\sigma(\zeta), (\zeta, M) \Big) = sigmaAlgebra \Big(\sigma, (M) \Big) \Big)$$

$$(154)$$

$$borelSigmaAlgebra(\sigma(\mathcal{O}),(M,\mathcal{O})) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(generatedSigmaAlgebra\big(\sigma(\mathcal{O}),(\mathcal{O},M)\big)\Big) \\ \# \ \sigma\text{-algebra induced by a topology}$$
 (155)

$$standardSigma(\sigma_s, ()) \iff \left(borelSigmaAlgebra\left(\sigma_s, \left(\mathbb{R}^d, standardTopology\right)\right)\right)$$
 (156)

$$lebesgueMeasureig(\lambda,()ig) \Longleftrightarrow igg(egin{aligned} measureig(\lambda,ig(\mathbb{R}^d,standardSigmaig) igg) \wedge \ & igg(\lambdaig(imes_{i=1}^dig([a_i,b_i)ig) igg) = \sum_{i=1}^digg(\sqrt[2]{(a_i-b_i)^2} igg) \end{pmatrix}$$

natural measure for \mathbb{R}^d (157) $measurableMap(f,(M,\sigma_M,N,\sigma_N)) \iff (measurableSpace((M,\sigma_M),())) \land$ $\Big(measurableSpace \big((N, \sigma_N), () \big) \Big) \wedge \Big(\forall_{B \in \sigma_N} \Big(preimage \big(A, (B, f, M, N) \big) \in \sigma_M \Big) \Big)$ # preimage of measurable sets are measurable (158) $pushForwardMeasure\big(f\star\lambda_{M},(f,M,\sigma_{M},\mu_{M},N,\sigma_{N})\big) \Longleftrightarrow \Big(measureSpace\big((M,\sigma_{M},\mu_{M}),()\big)\Big) \land (measureSpace(M,\sigma_{M},\mu_{M}),())) \land (measureSpace(M,\sigma_{M},\mu_{M}),()) \land (measureSpace(M,\sigma_{M},\mu_{M}),())) \land (measureSpace(M,\sigma_{M},\mu_{M}),()) \land (measureSpace(M,\sigma_{M},\mu_{$ $\left(measurableSpace((N,\sigma_N),())\right) \land \left(measurableMap(f,(M,\sigma_M,N,\sigma_N))\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N),(N,\sigma_N)\right) \land \left(measurableSpace(N,\sigma_N),($ $\left(\forall_{B \in N} \left(f \star \lambda_{M}(B) = \mu_{M} \left(preimage \left(A, (B, f, M, N) \right) \right) \right) \wedge \left(measure \left(f \star \lambda_{M}, (N, \sigma_{N}) \right) \right) \right)$ # natural construction of a measure based primarily on measurable map (159) $nullSet(A, (M, \sigma, \mu)) \iff (measureSpace((M, \sigma, \mu), ())) \land (A \in \sigma) \land (\mu(A) = 0)$ (160) $almostEverywhere\big(p,(M,\sigma,\mu)\big) \Longleftrightarrow \Big(measureSpace\big((M,\sigma,\mu),()\big)\Big) \wedge \Big(predicate\big(p,(M)\big)\Big) \wedge \Big(predicate\big(p,(M)\big)\Big(predicate\big(p,(M)\big)\Big)$ $\left(\exists_{A \in \sigma} \left(nullSet(A, (M, \sigma, \mu)) \Longrightarrow \forall_{m \in M \setminus A} (p(m))\right)\right)$ # the predicate holds true for all points except the points in the null set (161)

Lebesque integration 1.14

$$simpleTopology(\mathcal{O}_{simple}, ()) \Longleftrightarrow \mathcal{O}_{simple} = subsetTopology\left(\mathcal{O}|_{\mathbb{R}^+_0}, \left(\mathbb{R}, standardTopology, \mathbb{R}^+_0\right)\right) \ \, (162)$$

$$simpleSigma(\sigma_{simple}, ()) \Longleftrightarrow borelSigmaAlgebra\left(\sigma_{simple}, \left(\mathbb{R}^+_0, simpleTopology\right)\right) \ \, (163)$$

$$simpleFunction(s, (M, \sigma)) \Longleftrightarrow \left(measurableMap\left(s, \left(M, \sigma, \mathbb{R}^+_0, simpleSigma\right)\right)\right) \land \\ \left(finiteSet\left(image\left(B, \left(M, s, M, \mathbb{R}^+_0\right)\right), ()\right)\right)$$

$$\# \ \, if \ \, the \ \, map \ \, takes \ \, on \ \, finitely \ \, many \ \, values \ \, on \ \, \mathbb{R}^+_0 \ \, (164)$$

$$characteristicFunction(X_A, (A, M)) \Longleftrightarrow (A \subseteq M) \land \left(map(X_A, (M, \mathbb{R}))\right) \land \\ \left(\forall_{m \in M}\left(X_A(m) = \begin{cases} 1 & m \in A \\ 0 & m \notin A \end{cases}\right) \ \, (165)$$

$$(THM) : simpleFunction(s, (M, \sigma_M)) \Longrightarrow \\ \left(finiteSet\left(image\left(Z, \left(M, s, M, \mathbb{R}^+_0\right)\right), ()\right)\right) \land$$

$$\left(characteristicFunction \left(X_A, (A, M) \right) \right) \wedge \left(\forall_{m \in M} \left(s(m) = \sum_{z \in Z} \left(z \cdot X_{\underbrace{preimage} \left(A, \left(\{z\}, s, M, \mathbb{R}_0^+ \right) \right)}(m) \right) \right) \right) \quad (166)$$

 $exStandardSigma(\overline{\sigma_s},()) \Longleftrightarrow \overline{\sigma_s} = \{A \subseteq \overline{\mathbb{R}} \mid A \cap R \in standardSigma\}$

ignores $\pm \infty$ to preserve the points in the domain of the measurable map (167)

$$nonNegIntegrable \big(f,(M,\sigma)\big) \Longleftrightarrow measurable Map \bigg(f,\Big(M,\sigma,\overline{\mathbb{R}},exStandardSigma\Big)\bigg) \land \\ \bigg(\forall_{m \in M} \big(f(m) \geq 0\big)\bigg) \ \, (168)$$

$$nonNegIntegral\left(\int_{M}(fd\mu),(f,M,\sigma,\mu)\right) \Longleftrightarrow \left(measureSpace\left((M,\sigma,\mu),()\right)\right) \land \\ \left(measureSpace\left(\left(\overline{\mathbb{R}},exStandardSigma,lebesgueMeasure\right),()\right)\right) \land \\ \left(measurableMap\left(f,\left(M,\sigma,\overline{\mathbb{R}},\overline{\sigma_{s}}\right)\right)\right) \land \left(\int_{M}(fd\mu) = \sup\left(\left\{\sum_{z \in Z}\left(z \cdot \mu\left(preimage\left(A,\left(\{z\},s,M,\mathbb{R}_{0}^{+}\right)\right)\right)\right)\right)\right) \\ \forall_{m \in M}(s(m) \leq f(m)) \land simpleFunction\left(s,(M,\sigma)\right) \land finiteSet\left(image\left(Z,\left(M,s,M,\mathbb{R}_{0}^{+}\right)\right),()\right)\right\}))$$
lebesgue measure on z reduces to z (169)

$$\begin{array}{l} explicitIntegral \Longleftrightarrow \int \left(f(x)\mu(dx)\right) = \int \left(fd\mu\right) \\ \# \text{ alternative notation for lebesgue integrals } \end{array} \tag{170}$$

$$(\text{THM}): nonNegIntegral \left(\int (fd\mu), (f,M,\sigma,\mu) \right) \wedge nonNegIntegral \left(\int (gd\mu), (g,M,\sigma,\mu) \right) \Longrightarrow$$

$$(\text{THM}) \text{ Markov inequality: } \left(\forall_{z \in \mathbb{R}_0^+} \left(\int (fd\mu) \geq z \cdot \mu \left(preimage \left(A, \left(\{z\}, f, M, \overline{\mathbb{R}} \right) \right) \right) \right) \right) \wedge$$

$$\left(almostEverywhere \left(f = g, (M,\sigma,\mu) \right) \Longrightarrow \int (fd\mu) = \int (gd\mu) \right)$$

$$\left(\int (fd\mu) = 0 \Longrightarrow almostEverywhere \left(f = 0, (M,\sigma,\mu) \right) \right) \wedge$$

$$\left(\int (fd\mu) \leq \infty \Longrightarrow almostEverywhere \left(f < \infty, (M,\sigma,\mu) \right) \right)$$

$$(171)$$

$$\text{(THM) Mono. conv.: } \left((f)_{\mathbb{N}} = \{ f_n \, | \, \land measurableMap \bigg(f_n, \bigg(M, \sigma, \overline{R}, exStandardSigma \bigg) \bigg) \land 0 \leq f_{n-1} \leq f_n \} \right) \land \\ \left(map \bigg(f, \bigg(M, \overline{\mathbb{R}} \bigg) \bigg) \right) \land \left(\forall_{m \in M} \bigg(f(m) = \sup \big(f_n(m) | f_n \in (f)_{\mathbb{N}} \big) \big) \right) \Longrightarrow \left(\lim_{n \to \infty} \bigg(\int_M (f_n d\mu) \bigg) = \int_M (f d\mu) \right) \\ \# \text{ lengths now depend on } M, \sigma \text{ and limits can be pulled in or out of an integral } (172)$$

$$(\text{THM}): \\ \begin{aligned} &nonNegIntegral \bigg(\int (fd\mu), (f,M,\sigma,\mu) \bigg) \wedge \\ &nonNegIntegral \bigg(\int (gd\mu), (g,M,\sigma,\mu) \bigg) \Longrightarrow \\ & \left(\forall_{\alpha \in \mathbb{R}_0^+} \bigg(\int \big((f+\alpha g)d\mu \big) = \int (fd\mu) + \alpha \int (gd\mu) \bigg) \right) \end{aligned}$$

integral acts linearly and commutes finite summations (173)

$$(\text{THM}): \left((f)_{\mathbb{N}} = \{ f_n \mid \land measurableMap \bigg(f_n, \bigg(M, \sigma, \overline{R}, exStandardSigma \bigg) \bigg) \land 0 \leq f_n \} \right) \Longrightarrow \left(\int \left(\left(\sum_{n=1}^{\infty} (f_n) \right) d\mu \right) = \sum_{n=1}^{\infty} \left(\int (f_n d\mu) \right) \right)$$

$\sum_{n=1}^{\infty} f_n$ can be treated as $\lim_{n\to\infty} \sum_{i=1}^{n} f_n$ since $f_n \ge 0$ and it commutes with integral from monotone conv. (174)

49:05Section 3: Integrable(without non) (175)

2 Statistics

2.1 Overview

$$randomExperiment(X,(\Omega)) \Longleftrightarrow \forall_{\omega \in \Omega}(outcome(\omega,(X))) \tag{176}$$

$$sampleSpace(\Omega,(X)) \Longleftrightarrow \Omega = \{\omega | outcome(\omega,(X))\} \tag{177}$$

$$event(A,(\Omega)) \Longrightarrow A \subseteq \Omega \text{ # that is of interest} \tag{178}$$

$$eventOccured(A,(\omega,\Omega)) \Longleftrightarrow \omega \in A, \Omega \land event(A,(\Omega)) \tag{179}$$

$$algebra(\mathcal{F}_0,(\Omega)) \Longleftrightarrow (\mathcal{F}_0 \subseteq \mathcal{P}(\Omega)) \land (\Omega \in \mathcal{F}_0) \land (\nabla_{A \in \mathcal{F}_0}(A^C \in \mathcal{F}_0)) \land (\nabla_{A,B \in \mathcal{F}_0}(A \cup B \in \mathcal{F}_0))$$

$$\# \text{ but this is unable to capture some countable events} \tag{180}$$

$$\sigma\text{-algebra}(\mathcal{F},(\Omega)) \Longleftrightarrow (\mathcal{F}_0 \subseteq \mathcal{P}(\Omega)) \land (\Omega \in \mathcal{F}) \land (\nabla_{A \in \mathcal{F}}(A^C \in \mathcal{F})) \land (\nabla_{A \in \mathcal{F}}(A^C \in \mathcal{F}$$

3 Statistical Learning Theory

3.1 Overview

(182)	
(183)	$curve-fitting/explaining \neq prediction$
(184)	$ill-defined problem+solution space constraints \Longrightarrow well-defined problem$

(185)	$x~\#~{ m input}~;~y~\#~{ m output}$
(186)	$S_n \!=\! \{(x_1,y_1),\ldots,(x_n,y_n)\} \ \# \ \mathrm{training \ set}$
(187)	$f_S(x)\!\sim\!y\#{ m solution}$
(188)	$each(x,y) \in p(x,y)$ # training data x,y is a sample from an unknown distribution p
(189)	$V(f(x),y)\!=\!d(f(x),y)\;\#\; { m loss\;function}$
(190)	$I[f] \! = \! \int_{X imes Y} \! V(f(x),y) p(x,y) dx dy \; \# \; \mathrm{expected \; error}$
(191)	$I_n[f]\!=\!rac{1}{n}\sum_{i=1}^n V(f(x_i),y_i)\;\#\; ext{empirical error}$
(192)	$probabilisticConvergence(X,()) \Longleftrightarrow \forall_{\epsilon>0} \lim_{n \to \infty} Pxn - x \leq \epsilon = 0$
(193)	I-In generalization error
(194)	$well-posed \!:=\! exists, unique, stable; elseill-posed$

3.2 Background maths

$$vectorSpace(V,(+,*)) \Longleftrightarrow (u,v,w\in V), (c,d\in\mathbb{R}\in F) \land (u+v,c*u=c(u)=cu\in V) \land (u+v,c*u=c(u)=cu\in V) \land (u+v=v+u) \land ((u+v)+w=u+(v+w)) \land (\exists_{\theta}(u+\theta=u)) \land (\exists_{\theta}(u+\theta=u)) \land ((1)u=u) \land$$

$(rv = r v) \land$ $(v+w \le v + w) \ \# \ \text{triangle inequality}$	(197)
$normConvergences(v,(V,(v_n)_{n\in\mathbb{N}})) \Longleftrightarrow (\{v\} \cup (v_n)_{n\in\mathbb{N}} \subseteq V) \land (\lim_{n\to\infty} v-v_n = 0)$	(198)
$cauchySequence((v_n)_{n\in\mathbb{N}},(V)) \Longleftrightarrow (\forall_{\epsilon>0}\exists_{n\in\mathbb{N}}\forall_{x,y>n}(v_x-v_y <\epsilon))$	(199)
$normConvergences \Longrightarrow cauchySequence \ \# \ {\it there \ might \ be \ holes \ in \ the \ space}$	(200)
$completeSpace(V, (innerProductNorm)) \Longleftrightarrow (cauchySequence \Longleftrightarrow normConvergences)$	(201)
$completion(R,(Q)) \Longleftrightarrow R = QUcauchyUs = Qbar$	(202)
$hilbertSpace(H, (+, *, \langle \cdot, \cdot \rangle)) \Longleftrightarrow (vectorSpace(H, (+, *))) \land \\ (innerProduct(\langle \cdot, \cdot \rangle, (H))) \land \\ completeSpace(H, (innerProductNorm))$	(203)
$separable(H,()) \Longleftrightarrow \exists_{S \subseteq V}(countable(S,()) \land Sbar = V) \text{ $\#$ has a countable basis}$	(204)
$hilbertSpace \land seperable \Longleftrightarrow \exists countable or tho (gonal) normal basis for space, all norm = 1, IP = 0$	(205)
$x = \sum \langle x, v \rangle v \# \text{ countable projection times v}$	(206)
0000000000	(207)
$linear Operator(L,(V)) \Longleftrightarrow (u,v \in V), (c,d \in \mathbb{R}) \land \\ (L(cu+dv) = cL(u) + dL(v))$	(208)
$adjoint(L^{\dagger},(L,V)) \Longleftrightarrow (\forall_{u,v \in V} < L(u),v> = < u,L^{\dagger}(v)>_{\dagger})$	(209)
$selfAdjoint(L,()) \Longleftrightarrow L \!=\! L^{\dagger}$	(210)
$eigenvector(V) \Longleftrightarrow Lv = kv$	(211)
30mins	(212)

4 Machine Learning

4.0.1 Overview

$$X \# \text{ input } ; Y \# \text{ output } ; S(X,Y) \# \text{ dataset}$$
 (213)

learned parameters = parameters to be fixed by training with the dataset	(214)
hyperparameters = parameters that depends on a dataset	(215)
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	(216)
cross-validation=average accuracy of validation for different choices of testing partition	(217)
${f L1}\!=\!{f scales}$ linearly ; ${f L2}\!=\!{f scales}$ quadratically	(218)
$d\!=\!$ distance = quantifies the the similarity between data points	(219)
$d_{L1}(A,B)\!=\!\sum_{p} A_{p}\!-\!B_{p} $ # Manhattan distance	(220)
$d_{L2}(A,B)\!=\!\sqrt{\sum_p{(A_p\!-\!B_p)^2}}~\#~{ m Euclidean~distance}$	(221)
kNN classifier = classifier based on k nearest data points	(222)
$s\!=\! { m class\ score}\!=\! { m quantifies\ bias\ towards\ a\ particular\ class}$	(223)
$s_{linear} = f_{c \times 1}(x_{n \times 1}, W_{c \times n}, b_{c \times 1}) = W_{c \times n}x_{n \times 1} + b_{c \times 1} \# linear score function$	(224)
$l\!=\!\mathbf{loss}\!=\!\mathbf{quantifies}$ the errors by the learned parameters	(225)
$l\!=\!rac{1}{ c_i }\sum_{c_i}\!l_i$ $\#$ average loss for all classes	(226)
$l_{SVM_i} = \sum_{y_i \neq c_i} \max(0, s_{y_i} - s_{c_i} + 1) \ \# \ \text{SVM hinge class loss function:}$	
# ignores incorrect classes with lower scores including a non-zero margin	(227)
$l_{MLR_i} \! = \! -\log\!\left(rac{e^{s_{c_i}}}{\sum_{y_i}e^{y_i}} ight) \# ext{Softmax class loss function}$	
# lower scores correspond to lower exponentiated-normalized probabilities	(228)
R = regularization $= $ optimizes the choice of learned parameters to minimize test error	(229)
λ # regularization strength hyperparameter	(230)
$R_{L1}(W) \! = \! \sum_{W_i} \! W_i \ \# \ \mathrm{L1} \ \mathrm{regularization}$	(231)

$R_{L2}(W) \! = \! \sum_{W_i} \! W_i^{ 2} \# \mathrm{L2} \mathrm{regularization}$	(232)
$L'\!=\!L\!+\!\lambda R(W)$ # weight regularization	(233)
$ abla_W L = \overrightarrow{\frac{\partial}{\partial W_i}} L = ext{loss gradient w.r.t. weights}$	(234)
$\frac{\partial L_E}{\partial W_I} = \frac{\partial L_L}{\partial W_I} \frac{\partial L_E}{\partial L_L} \# \text{ loss gradient w.r.t. input weight in terms of external and local gradients}$	(235)
$s\!=\!{f forward\ API}$; $rac{\partial L_L}{\partial W_I}\!=\!{f backward\ API}$	(236)
$W_{t+1} \!=\! W_t \!-\! abla_{W_t} L \; \# \; ext{weight update loss minimization}$	(237)
TODO:Research on Activation functions, Weight Initialization, Batch Normalization	(238)
review 5 mean var discussion/hyperparameter optimization/baby sitting learning	(239)

TODO loss L or 1??