Next-Next-Gen Notes Object-Oriented Maths

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Format: $characteristic((subjects), (dependencies)) \iff (conditions(dependencies)) \land (conditions(subjects))$ Note: All weaker objects automatically induces notions inherited from stronger objects. TODO define || abs cross-product and other missing refs TODO distinguish new condition vs implied proposition TODO link thms?

1 Mathematical Analysis

1.0.1 Formal Logic

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

1.1 Axiomatic Set Theory

======= N O T = U P D A T E D ========		
ZFC set theory=usual form of axiomatic set theory		
$A \subseteq B = \forall_x x \in A \Longrightarrow x \in B$	(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)	
$\forall_x \forall_y \big(x\!\in\! y \veebar \neg (x\!\in\! y)\big) \ \# \ \mathrm{E}: \in \mathrm{is} \ \mathrm{only} \ \mathrm{a} \ \mathrm{proposition} \ \mathrm{on} \ \mathrm{sets}$	(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)	
$\exists_i \forall_x \exists !_y R(x,y) \Longrightarrow y \in i \# C$: image i of set m under a relation R is assumed to be a set $\Longrightarrow \{y \in m \mid P(y)\} \# $ Restricted Comprehension $\Longrightarrow \{y \mid P(y)\} \# $ Universal Comprehension		
$\forall_{x \in m} P(x) = \forall_x \big(x \in m \Longrightarrow P(x) \big) \text{ $\#$ ignores out of scope} \neq \forall_x \big(x \in m \land P(x) \big) \text{ $\#$ restricts entirety}$	(38)	
$\forall_m \forall_n \exists_{\mathcal{P}(m)} \big(n \subseteq m \Longrightarrow n \subseteq \mathcal{P}(m) \big) \ \# \ \text{C: existence of power set}$	(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)	
$\forall_x \Big(\big(\emptyset \notin x \land x \cap x' = \emptyset \big) \Longrightarrow \exists_y (\mathbf{set} \ \mathbf{of} \ \mathbf{each} \ \mathbf{e} \in x) \Big) \ \# \ \mathbf{C} : \ \mathbf{axiom} \ \mathbf{of} \ \mathbf{choice}$	(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((set, structure), ()) \iff structure(set)
                                                        # a space a set equipped with some structure
# various spaces can be studied through structure preserving maps between those spaces
                                                                                                                      (44)
                                                          map(\phi, (A, B)) \iff (\forall_{a \in A} \exists !_{b \in B} (\phi(a, b))) \lor
                                                                                     (\forall_{a \in A} \exists !_{b \in B} (b = \phi(a)))
                                               \# maps elements of a set to elements of another set
                                                                                                                      (45)
                                                          domain(A, (\phi, A, B)) \iff (map(\phi, (A, B)))
                                                                                                                      (46)
                                                       codomain \big(B, (\phi, A, B)\big) \Longleftrightarrow \Big(map \big(\phi, (A, B)\big)\Big)
                                                                                                                      (47)
                                          image(B,(A,q,M,N)) \iff (map(q,(M,N)) \land A \subseteq M) \land
                                                                           \left(B = \{ n \in N \mid \exists_{a \in A} (q(a) = n) \} \right)
                                                                                                                      (48)
                                      preimage(A, (B, q, M, N)) \iff (map(q, (M, N)) \land B \subseteq N) \land
                                                                         \left(A = \{ m \in M \mid \exists_{b \in B} (b = q(m)) \} \right)
                                                                                                                      (49)
                                                       injection(q,(M,N)) \iff (map(q,(M,N))) \land
                                                                             \forall_{u,v\in M} (q(u)=q(v) \Longrightarrow u=v)
                                                                          \# every m has at most 1 image
                                                                                                                      (50)
                                                      surjection(q,(M,N)) \iff (map(q,(M,N))) \land
                                                                                      \forall_{n \in N} \exists_{m \in M} (n = q(m))
                                                                       \# every n has at least 1 preimage
                                                                                                                      (51)
                                                 bijection\big(q,(M,N)\big) \Longleftrightarrow \Big(injection\big(q,(M,N)\big)\Big) \land
                                                                                   (surjection(q,(M,N)))
                                                         \# every unique m corresponds to a unique n
                                                                                                                      (52)
                                         isomorphicSets((A,B),()) \iff \exists_{\phi}(bijection(\phi,(A,B)))
                                                                                                                      (53)
                                        infiniteSet(S,()) \iff \exists_{T \subset S} (isomorphicSets((T,S),()))
                                                                                                                      (54)
                                             finiteSet(S,()) \iff (\neg infiniteSet(S,())) \lor (|S| \in \mathbb{N})
                                                                                                                      (55)
         countablyInfinite(S,()) \iff (infiniteSet(S,())) \land (isomorphicSets((S,\mathbb{N}),()))
                                                                                                                      (56)
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 $uncountably Infinite(S,()) \iff \left(infiniteSet(S,())\right) \land \left(\neg isomorphicSets((S,\mathbb{N}),())\right)$ $inverseMap(q^{-1},(q,M,N)) \iff (bijection(q,(M,N))) \land$ $\left(map\left(q^{-1},(N,M)\right)\right)\wedge$ $\left(\forall_{n\in\mathbb{N}}\exists!_{m\in\mathbb{M}}\left(q(m)=n\Longrightarrow q^{-1}(n)=m\right)\right)$ (58) $mapComposition(\phi \circ \psi, (\phi, \psi, A, B, C)) \iff map(\psi, (A, B)) \land map(\phi, (B, C)) \land$ $\forall_{a \in A} \Big(\phi \circ \psi(a) = \phi(\psi(a)) \Big)$ (59) $equivalence Relation (\sim (\$1,\$2),(M)) \iff (\forall_{m \in M} (m \sim m)) \land$ $(\forall_{m,n\in M}(m\sim n\Longrightarrow n\sim m))\land$ $(\forall_{m,n,p\in M}(m \sim n \land n \sim p \Longrightarrow m \sim p))$ # behaves as equivalences should (60) $equivalenceClass([m]_{\sim},(m,M,\sim)) \iff [m]_{\sim} = \{n \in M \mid n \sim m\}$ # set of elements satisfying the equivalence relation with m(61) $(THM): a \in [m]_{\sim} \Longrightarrow [a]_{\sim} = [m]_{\sim}; [m]_{\sim} = [n]_{\sim} \veebar [m]_{\sim} \cap [n]_{\sim} = \emptyset$

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

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

equivalence class properties

(62)

1.3 Construction of number sets

 $S^0 = id ; n \in \mathbb{N}^* \Longrightarrow S^n = S \circ S^{P(n)}$ (71)addition = $+: \mathbb{N} \times \mathbb{N} \to \mathbb{N} = +(m,n) = m+n = S^n(m)$ (72) $S^x = id = S^0 \Longrightarrow x = \text{additive identity} = 0$ (73) $S^n(x) = 0 \Longrightarrow x = \text{additive inverse} \notin \mathbb{N} \# \text{ git gud smh} - -$ (74) $\mathbb{Z} = \mathbb{N} \times \mathbb{N} / \sim$, s.t.: $(m,n)\sim(p,q)\iff m+q=p+n \# \text{ span } \mathbb{Z} \text{ using differences then group equal differences}$ (75) $\mathbb{N} \hookrightarrow \mathbb{Z} : \forall_{n \in \mathbb{N}} n \to [(n,0)] \# \mathbb{N} \text{ embedded in } \mathbb{Z}$ (76) $+_{\mathbb{Z}} = [(m +_{\mathbb{N}} p, n +_{\mathbb{N}} q)] \ \#$ well-defined and consistent (77) $\operatorname{multiplication} \dots M^x = id \Longrightarrow x = \operatorname{multiplicative} \operatorname{identity} = 1 \dots \operatorname{multiplicative} \operatorname{inverse} \notin \mathbb{N}$ (78) $\mathbb{Q} = (\mathbb{Z} \times \mathbb{Z}^*)/\sim$, s.t.: $(x,y) \sim (u,v) \iff x \cdot v = u \cdot y$ (79)

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

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

1.4 Topology

 $topology(\mathcal{O},(M)) \Longleftrightarrow (\mathcal{O} \subseteq \mathcal{P}(M)) \land \\ (\emptyset, M \in \mathcal{O}) \land \\ ((F \in \mathcal{O} \land |F| < |\mathbb{N}|) \Longrightarrow \cap F \in \mathcal{O}) \land \\ (C \subseteq \mathcal{O} \Longrightarrow \cup C \in \mathcal{O}) \\ \text{$\#$ topology is defined by a set of open sets which provide the characteristics needed to define continuity, etc.} \\ \text{$\#$ arbitrary unions of open sets always result in an open set} \\ \text{$\#$ open sets do not contain their boundaries and infinite intersections of open sets may approach and} \\ \text{$\#$ induce boundaries resulting in a closed set (83)} \\ \text{$topologicalSpace}((M,\mathcal{O}),()) \Longleftrightarrow topology(\mathcal{O},(M)) \ (84)} \\ \text{$open(S,(M,\mathcal{O})) \Longleftrightarrow (topologicalSpace((M,\mathcal{O}),())) \land \\ (S \subseteq M) \land (S \in \mathcal{O})} \\ \text{$\#$ an open set do not contains its own boundaries} \ (85)}$

 $closed\big(S,(M,\mathcal{O})\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ (S\subseteq M) \land \big(S\in\mathcal{P}(M)\setminus\mathcal{O}\big)$ # a closed set contains the boundaries an open set (86)

$$clopen(S, (M, \mathcal{O})) \iff (closed(S, (M, \mathcal{O}))) \land (open(S, (M, \mathcal{O})))$$
 (87)

 $neighborhood(U,(a,\mathcal{O})) \iff (a \in U \in \mathcal{O})$ # another name for open set containing a (88)

$$M = \{a, b, c, d\} \land \mathcal{O} = \{\emptyset, \{c\}, \{a, b\}, \{c, d\}, \{a, b, c\}, M\} \Longrightarrow$$

$$\left(open(X, (M, \mathcal{O})) \iff X = \{\emptyset, \{c\}, \{a, b\}, \{c, d\}, \{a, b, c\}, M\}\right) \land$$

$$\left(closed(Y, (M, \mathcal{O})) \iff Y = \{\emptyset, \{a, b, d\}, \{c, d\}, \{a, b\}, \{d\}, M\}\right) \land$$

$$\left(clopen(Z, (M, \mathcal{O})) \iff Z = \{\emptyset, \{a, b\}, \{c, d\}, M\}\right) \tag{89}$$

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

1.5 Induced topology

$$metric\Big(d\big(\$1,\$2\big),(M)\Big) \Longleftrightarrow \left(map\Big(d,\Big(M\times M,\mathbb{R}_0^+\Big)\Big)\right)$$

$$\Big(\forall_{x,y\in M}\big(d(x,y)=d(y,x)\big)\Big) \wedge$$

$$\Big(\forall_{x,y\in M}\big(d(x,y)=0\Longleftrightarrow x=y\big)\Big) \wedge$$

$$\Big(\forall_{x,y,z}\Big(\big(d(x,z)\leq d(x,y)+d(y,z)\big)\Big)\Big)$$
behaves as distances should (91)

$$metricSpace((M,d),()) \iff metric(d,(M))$$
 (92)

$$openBall \big(B, (r, p, M, d)\big) \Longleftrightarrow \Big(metricSpace\big((M, d), ()\big)\Big) \land \big(r \in \mathbb{R}^+, p \in M\big) \land \big(B = \{q \in M \mid d(p, q) < r\}\big)$$
(93)

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

every point in the neighborhood has some open ball that is fully enclosed in the neighborhood (94)

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

$$limitPoint(p,(S,M,d)) \iff (S \subseteq M) \land \forall_{r \in \mathbb{R}^+} \left(openBall(B,(r,p,M,d)) \cap S \neq \emptyset\right)$$
every open ball centered at p contains some intersection with S (96)

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

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# there is an open ball centered at p that is fully enclosed in S
                                                                                                                                                                                                                                                                                                                                                                                                  (97)
                                                                                                                   closure(\bar{S},(S,M,d)) \iff \bar{S} = S \cup \{limitPoint(p,(S,M,d)) | p \in M\}
                                                                                                                                                                                                                                                                                                                                                                                                 (98)
                                                                                                             dense\big(S,(M,d)\big) \Longleftrightarrow (S \subseteq M) \land \bigg( \forall_{p \in M} \Big( p \in closure\big(\bar{S},(S,M,d)\big) \Big) \bigg)
                                                                                                                                                               \# every of point in M is a point or a limit point of S
                                                                                                                                                                                                                                                                                                                                                                                                 (99)
                                                                                                                                                        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)
                                                                                                                                                                                                                                                                                                                                                                                             (100)
                                                                                                                                             metricTopology\Big(euclideanTopology,\Big(\mathbb{R}^n,eucD\big(d,(n)\big)\Big)\Big)
                                                                                                                          ==== N O T = U P D A T E D =======
                                                        L1: \forall_{p \in U = \emptyset}(...) \Longrightarrow \forall_p ((p \in \emptyset) \Longrightarrow ...) \Longrightarrow \forall_p ((\mathbf{False}) \Longrightarrow ...) \Longrightarrow \emptyset \in \mathcal{O}_{euclidean}
                                                                                                                                                                                      L2: \forall_{p \in \mathbb{R}^n} B(r, p, \mathbb{R}^n, d) \subseteq \mathbb{R}^n \Longrightarrow M \in \mathcal{O}_{euclidean}
                                                                      L4: C \subseteq \mathcal{O}_{euclidean} \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}_{euclidean}
                                                                                                                                                       L3: U, V \in \mathcal{O}_{euclidean} \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}_{euclidean}
                                                                                                                                                                                                                                                                     # natural topology for \mathbb{R}^d
                                                                                                                                                        \# could fail on infinite sets since min could approach 0
                                                                                                                                                   = N O T = U P D A T E D ========
                                                                                                                                                                                                                                                                                                                                                                                             (101)
                 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
                                                                                                                                                                                                                                                                                                                                                                                             (102)
                                                                                                          (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
                                                                                                                    (103)
productTopology\Big(\mathcal{O}_{A\times B}, \big((A,\mathcal{O}_A),(B,\mathcal{O}_B)\big)\Big) \Longleftrightarrow \Big(topology\big(\mathcal{O}_A,(A)\big)\Big) \wedge \Big(topology\big(\mathcal{O}_B,(B)\big)\Big) \wedge \Big(topology\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big(\mathcal{O}_B,(B)\big
                                                                                                                                                       (\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
                                                                                                                                                                                                                                                                                                                                                                                             (104)
```

1.6 Convergence

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

$$sequence Converges To((q,a),(M,\mathcal{O})) \Longleftrightarrow (topological Space((M,\mathcal{O}),())) \land \\ \left(sequence(q,(M))\right) \land (a \in M) \land \left(\forall_{U \in \mathcal{O} | a \in U} \exists_{N \in \mathbb{N}} \forall_{n > N} (q(n) \in U)\right)$$
each neighborhood of a has a tail-end sequence that does not map to outside points (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:
$$\forall_{r > 0} \exists_{N \in \mathbb{N}} \forall_{n > N} (||q(n) - a|| < \epsilon) \text{ $\#$ distance based convergence} \qquad (107)$$

1.7 Continuity

$$\begin{array}{c} continuous(\phi,(M,\mathcal{O}_{M},N,\mathcal{O}_{N})) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}_{M}),()\big)\Big) \land \\ \\ \Big(topologicalSpace\big((N,\mathcal{O}_{N}),()\big)\Big) \land \Big(\forall_{V \in \mathcal{O}_{N}}\Big(preimage\big(A,(V,\phi,M,N)\big) \in \mathcal{O}_{M}\Big)\Big) \\ \\ \# \ preimage \ of \ open \ sets \ are \ open \end{array}$$

$$\begin{array}{c} homeomorphism(\phi,(M,\mathcal{O}_{M},N,\mathcal{O}_{N})) \Longleftrightarrow \Big(inverseMap\Big(\phi^{-1},(\phi,M,N)\Big)\Big) \\ \\ \Big(continuous\big(\phi,(M,\mathcal{O}_{M},N,\mathcal{O}_{N})\big)\Big) \land \Big(continuous\Big(\phi^{-1},(N,\mathcal{O}_{N},M,\mathcal{O}_{M})\big)\Big) \\ \\ \# \ structure \ preserving \ maps \ in \ topology, \ ability \ to \ share \ topological \ properties \end{array}$$

$$\begin{array}{c} isomorphicTopologicalSpace\Big(\big((M,\mathcal{O}_{M}),(N,\mathcal{O}_{N})\big),(\big)\Big) \Longleftrightarrow \\ \\ \exists_{\phi}\Big(homeomorphism\big(\phi,(M,\mathcal{O}_{M},N,\mathcal{O}_{N})\big)\Big) \end{array}$$

$$(110)$$

1.8 Separation

$$T0Separate \big((M,\mathcal{O}),()\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(\forall_{x,y\in M\land x\neq y} \exists_{U\in\mathcal{O}}\Big(\big(x\in U\land y\notin U\big)\lor \big(y\in U\land x\notin U\big)\Big)\Big) \\ \# \ \text{each pair of points has a neighborhood s.t. one is inside and the other is outside} \ \ (111)$$

$$T1Separate\big((M,\mathcal{O}),()\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(\forall_{x,y\in M\land x\neq y}\exists_{U,V\in\mathcal{O}\land U\neq V}\Big(\big(x\in U\land y\notin U\big)\land \big(y\in V\land x\notin V\big)\Big)\Big) \\ \# \ \text{every point has a neighborhood that does not contain another point} \ \ \ (112)$$

$$T2Separate\big((M,\mathcal{O}),()\big) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \\ \Big(\forall_{x,y\in M\land x\neq y}\exists_{U,V\in\mathcal{O}\land U\neq V}\big(U\cap V=\emptyset\big)\Big) \\ \# \ \text{every point has a neighborhood that does not intersect with a nhbhd of another point - Hausdorff space} \ \ \ (113)$$

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 (115)

$$finiteSubcover\left(\widetilde{C},(C,M,\mathcal{O})\right) \Longleftrightarrow \left(\widetilde{C} \subseteq C\right) \land \left(openCover\left(C,(M,\mathcal{O})\right)\right) \land \\ \left(openCover\left(\widetilde{C},(M,\mathcal{O})\right)\right) \land \left(finiteSet\left(\widetilde{C},()\right)\right) \\ \# \text{ finite subset of a cover that is also a cover}$$
 (116)

$$compact((M,\mathcal{O}),()) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land$$

$$\Big(\forall_{C\subseteq\mathcal{O}}\Big(openCover\big(C,(M,\mathcal{O})\big) \Longrightarrow \exists_{\widetilde{C}\subseteq C}\Big(finiteSubcover\big(\widetilde{C},(C,M,\mathcal{O})\big)\Big)\Big)\Big)$$
every covering of the space is represented by a finite number of nhbhds (117)

$$compactSubset(N,(M,\mathcal{O})) \iff \left(compact((M,\mathcal{O}),())\right) \land$$

$$\left(subsetTopology(\mathcal{O}|_{N},(M,\mathcal{O},N))\right) \land \left(compact((N,\mathcal{O}|_{N}),())\right)$$
(118)

$$bounded(N,(M,d)) \iff \left(metricSpace((M,d),()) \right) \land (N \subseteq M) \land$$

$$\left(\exists_{r \in \mathbb{R}^+} \forall_{p,q \in n} \left(d(p,q) < r \right) \right)$$
(119)

(THM) Heine-Borel thm.:
$$metricTopologicalSpace((M, \mathcal{O}_d, d), ()) \Longrightarrow$$

$$\forall_{S\subseteq M} \left(\left(closed(S, (M, \mathcal{O}_d)) \wedge bounded(S, (M, \mathcal{O}_d)) \right) \iff compactSubset(S, (M, \mathcal{O}_d)) \right)$$
when metric topologies are involved, compactness is equivalent to being closed and bounded (120)

1.10 Paracompactness

$$\begin{aligned} openRefinement\Big(\widetilde{C},(C,M,\mathcal{O})\Big) &\Longleftrightarrow \Big(openCover\big(C,(M,\mathcal{O})\big)\Big) \wedge \Big(openCover\Big(\widetilde{C},(M,\mathcal{O})\big)\Big) \wedge \\ \Big(\forall_{\widetilde{U} \in \widetilde{C}} \exists_{U \in C} \Big(\widetilde{U} \subseteq U\Big)\Big) \end{aligned}$$

a refined cover can be constructed by removing the excess nhbhds and points that lie outside the space (121)

$$(THM): finiteSubcover \Longrightarrow openRefinement$$
 (122)

$$locallyFinite(C,(M,\mathcal{O})) \iff \left(openCover(C,(M,\mathcal{O}))\right) \land$$
$$\forall_{p \in M} \exists_{U \in \mathcal{O}|p \in U} \left(finiteSet(\{U_c \in C | U \cap U_c \neq \emptyset\},())\right)$$

each point has a neighborhood that intersects with only finitely many sets in the cover (123)

1.11 Connectedness and path-connectedness

$$connected((M,\mathcal{O}),()) \Longleftrightarrow \Big(topologicalSpace\big((M,\mathcal{O}),()\big)\Big) \land \Big(\neg \exists_{A,B \in \mathcal{O} \backslash \emptyset} \big(A \cap B \neq \emptyset \land A \cup B = M\big)\Big)$$

$$\# \text{ if there is some covering of the space that does not intersect} \qquad (130)$$

$$(\text{THM}) : \neg connected\left(\Big(\mathbb{R} \backslash \{0\}, subsetTopology\Big(\mathcal{O}_{euclidean}|_{\mathbb{R} \backslash \{0\}}, \big(\mathbb{R}, euclideanTopology, \mathbb{R} \backslash \{0\}\big)\Big)\Big), ()\Big)$$

$$\Longleftrightarrow \Big(A = (-\infty, 0) \in \mathcal{O}_{euclidean}|_{\mathbb{R} \backslash \{0\}}\Big) \land \Big(B = (0, \infty) \in \mathcal{O}_{euclidean}|_{\mathbb{R} \backslash \{0\}}\Big) \land \Big(A \cap B = \emptyset) \land \Big(A \cup B = \mathbb{R} \backslash \{0\}\big) \qquad (131)$$

$$(\text{THM}) : connected\Big((M, \mathcal{O}), ()) \Longleftrightarrow \forall_{S \in \mathcal{O}}\Big(clopen\Big(S, (M, \mathcal{O}) \Longrightarrow \big(S = \emptyset \lor S = M\big)\Big)\Big) \qquad (132)$$

$$pathConnected\Big((M, \mathcal{O}), ()) \Longleftrightarrow \Big(subsetTopology\Big(\mathcal{O}_{euclidean}|_{[0,1]}, \big(\mathbb{R}, euclideanTopology, [0,1]\big)\Big)\Big) \land$$

$$\left(\forall_{p,q\in M}\exists_{\gamma}\left(continuous\left(\gamma,\left([0,1],\mathcal{O}_{euclidean}|_{[0,1]},M,\mathcal{O}\right)\right)\land\gamma(0)=p\land\gamma(1)=q\right)\right) \qquad (133)$$

$$(THM): pathConnected \Longrightarrow connected$$
 (134)

1.12 Homotopic curve and the fundamental group

======== N O T = U P D A T E D ========	(135)
$homotopic(\sim, (\gamma, \delta, M, \mathcal{O})) \Longleftrightarrow (map(\gamma, ([0, 1], M)) \land map(\delta, ([0, 1], M))) \land (\gamma(0) = \delta(0) \land \gamma(1) = \delta(1)) \land$	
$(\exists_{H} \forall_{\lambda \in [0,1]}(continuous(H,(([0,1] \times [0,1], \mathcal{O}_{euclidean^{2}} _{[0,1] \times [0,1]}),(M,\mathcal{O})) \wedge H(0,\lambda) = \gamma(\lambda) \wedge H(1,\lambda) = \delta(\lambda))))$ # H is a continuous deformation of one curve into another	(136)
$homotopic(\sim) \Longrightarrow equivalenceRelation(\sim)$	(137)
$loopSpace(\mathcal{L}_p,(p,M,\mathcal{O})) \Longleftrightarrow \mathcal{L}_p = \{ map(\gamma,([0,1],M)) continuous(\gamma) \land \gamma(0) = \gamma(1) \} \}$	(138)
$concatination(\star, (p, \gamma, \delta)) \iff (\gamma, \delta \in loopSpace(\mathcal{L}_p)) \land $ $(\forall_{\lambda \in [0, 1]}((\gamma \star \delta)(\lambda) = \begin{cases} \gamma(2\lambda) & 0 \leq \lambda < 0.5 \\ \delta(2\lambda - 1) & 0.5 \leq \lambda \leq 1 \end{cases}))$	(139)
$group((G, \bullet), ()) \iff (map(\bullet, (G \times G, G))) \land (\forall_{a,b \in G} (a \bullet b \in G)) (\forall_{a,b,c \in G} ((a \bullet b) \bullet C = a \bullet (b \bullet c))) (\exists_{e} \forall_{a \in G} (e \bullet a = a = a \bullet e)) \land (\forall_{a \in G} \exists_{a^{-1}} (a \bullet a^{-1} = e = a^{-1} \bullet a))$	(1.40)
# characterizes symmetry of a set structure	(140)
$isomorphic(\cong,(X,\odot),(Y,\ominus))) \Longleftrightarrow \exists_f \forall_{a,b \in X} (bijection(f,(X,Y)) \land f(a \odot b) = f(a) \ominus f(b))$	(141)
$fundamentalGroup((\pi_{1,p}, \bullet), (p, M, \mathcal{O})) \iff (\pi_{1,p} = \mathcal{L}_p / \sim) \land \\ (map(\bullet, (\pi_{1,p} \times \pi_{1,p}, \pi_{1,p}))) \land \\ (\forall_{A,B \in \pi_{1,p}} ([A] \bullet [B] = [A \star B])) \land \\ (group((\pi_{1,p}, \bullet), ()))$	
# an equivalence class of all loops induced from the homotopic equivalence relation	(142)
$fundamentalGroup_1 \not\cong fundamentalGroup_2 \Longrightarrow topologicalSpace_1 \not\cong topologicalSpace_2$	(143)
there exists no known list of topological properties that can imply homeomorphisms	(144)
CONTINUE @ Lecture 6: manifolds	(145)
======== N O T = U P D A T E D ========	(146)

1.13 Measure theory

$$sigma Algebra(\sigma,(M)) \Leftrightarrow (M \neq \emptyset) \land (\sigma \subseteq P(M)) \land (M \in \sigma) \land (\forall A \subseteq \sigma$$

$$euclidean Sigma(\sigma_s, ()) \Longleftrightarrow \left(borel Sigma Algebra\left(\sigma_s, \left(\mathbb{R}^d, euclidean Topology\right)\right)\right)$$
 (157)

$$lebesgueMeasure(\lambda, ()) \iff \left(measure\left(\lambda, \left(\mathbb{R}^d, euclideanSigma\right)\right)\right) \land$$

$$\left(\lambda\left(\times_{i=1}^d\left([a_i, b_i)\right)\right) = \sum_{i=1}^d \left(\sqrt[2]{(a_i - b_i)^2}\right)\right)$$
natural measure for \mathbb{R}^d (158)

$$\begin{aligned} measurableMap\big(f,(M,\sigma_{M},N,\sigma_{N})\big) &\iff \Big(measurableSpace\big((M,\sigma_{M}),()\big)\Big) \wedge \\ \Big(measurableSpace\big((N,\sigma_{N}),()\big)\Big) \wedge \Big(\forall_{B \in \sigma_{N}}\Big(preimage\big(A,(B,f,M,N)\big) \in \sigma_{M}\Big)\Big) \\ & \# \text{ preimage of measurable sets are measurable} \end{aligned} \tag{159}$$

$$pushForwardMeasure(f \star \lambda_{M}, (f, M, \sigma_{M}, \mu_{M}, N, \sigma_{N})) \iff \left(measureSpace((M, \sigma_{M}, \mu_{M}), ())\right) \land \left(measurableSpace((N, \sigma_{N}), ())\right) \land \left(measurableMap(f, (M, \sigma_{M}, N, \sigma_{N}))\right) \land \left(\forall_{B \in N} \left(f \star \lambda_{M}(B) = \mu_{M} \left(preimage(A, (B, f, M, N))\right)\right)\right) \land \left(measure(f \star \lambda_{M}, (N, \sigma_{N}))\right) \right)$$
natural construction of a measure based primarily on measurable map (160)

$$nullSet\big(A,(M,\sigma,\mu)\big) \Longleftrightarrow \Big(measureSpace\big((M,\sigma,\mu),()\big)\Big) \land (A \in \sigma) \land \big(\mu(A) = 0\big) \tag{161}$$

$$almostEverywhere(p,(M,\sigma,\mu)) \Longleftrightarrow \Big(measureSpace\big((M,\sigma,\mu),()\big)\Big) \land \Big(predicate\big(p,(M)\big)\Big) \land \\ \Big(\exists_{A \in \sigma} \Big(nullSet\big(A,(M,\sigma,\mu)\big) \Longrightarrow \forall_{n \in M \setminus A} \Big(p(n)\big)\Big)\Big)$$

the predicate holds true for all points except the points in the null set

in terms of measure, almost nothing is not equivalent to nothing

(162)

1.14 Lebesque integration

$$simpleTopology(\mathcal{O}_{simple},()) \iff \mathcal{O}_{simple} = subsetTopology(\mathcal{O}|_{\mathbb{R}^+_0}, (\mathbb{R}, euclideanTopology, \mathbb{R}^+_0))$$
 (163)

$$simpleSigma(\sigma_{simple}, ()) \iff borelSigmaAlgebra(\sigma_{simple}, (\mathbb{R}_{0}^{+}, simpleTopology))$$
 (164)

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

if the map takes on finitely many values on \mathbb{R}_0^+ (165)

$$characteristicFunction(X_A, (A, M)) \iff (A \subseteq M) \land \begin{pmatrix} map(X_A, (M, \mathbb{R})) \end{pmatrix} \land$$

$$\begin{pmatrix} \forall_{m \in M} \begin{pmatrix} X_A(m) = \begin{pmatrix} 1 & m \in A \\ 0 & m \notin A \end{pmatrix} \end{pmatrix}$$
 (166)

$$\left(\text{THM}\right): simpleFunction}\left(s,(M,\sigma_{M})\right) \Longrightarrow \left(finiteSet\left(image\left(Z,\left(M,s,M,\mathbb{R}_{0}^{+}\right)\right),()\right)\right) \land \left(characteristicFunction\left(X_{A},(A,M)\right)\right) \land \left(\forall_{m \in M}\left(s(m) = \sum_{z \in Z}\left(z \cdot X_{preimage\left(A,\left(\{z\},s,M,\mathbb{R}_{0}^{+}\right)\right)}(m)\right)\right)\right)$$
(167)

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

ignores $\pm \infty$ to preserve the points in the domain of the measurable map (168)

$$nonNegIntegrable \big(f,(M,\sigma)\big) \Longleftrightarrow \Bigg(\frac{measurableMap}{measurableMap} \bigg(f, \bigg(M,\sigma, \overline{\mathbb{R}}, \underbrace{exeuclideanSigma} \bigg) \bigg) \bigg) \wedge \\ \bigg(\forall_{m \in M} \big(f(m) \geq 0\big) \bigg) \ \, (169)$$

$$nonNegIntegral\left(\int_{M}(fd\mu),(f,M,\sigma,\mu)\right) \Longleftrightarrow \left(measureSpace\left((M,\sigma,\mu),()\right)\right) \land \\ \left(measureSpace\left(\left(\overline{\mathbb{R}},exeuclideanSigma,lebesgueMeasure\right),()\right)\right) \land \\ \left(nonNegIntegrable(f,(M,\sigma))\right) \land \left(\int_{M}(fd\mu) = \sup(\left\{\sum_{z \in Z}\left(z \cdot \mu\left(preimage\left(A,\left(\{z\},s,M,\mathbb{R}_{0}^{+}\right)\right)\right)\right)\right) \mid \\ \forall_{m \in M}(s(m) \leq f(m)) \land simpleFunction(s,(M,\sigma)) \land finiteSet\left(image\left(Z,\left(M,s,M,\mathbb{R}_{0}^{+}\right)\right),()\right)\})) \\ \# \text{ lebesgue measure on } z \text{ reduces to } z \text{ (170)}$$

$$explicitIntegral \iff \int (f(x)\mu(dx)) = \int (fd\mu)$$
alternative notation for lebesgue integrals (171)

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

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

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

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

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

$$(172)$$

(THM) Mono. conv.:
$$\left((f)_{\mathbb{N}} = \{ f_n \mid \land measurableMap \left(f_n, \left(M, \sigma, \overline{R}, exeuclideanSigma \right) \right) \land 0 \leq f_{n-1} \leq f_n \} \right) \land$$

$$\left(map \left(f, \left(M, \overline{\mathbb{R}} \right) \right) \right) \land \left(\forall_{m \in M} \left(f(m) = \sup \left(f_n(m) \mid f_n \in (f)_{\mathbb{N}} \right) \right) \right) \Longrightarrow \left(\lim_{n \to \infty} \left(\int_M (f_n d\mu) \right) = \int_M (f d\mu) \right)$$

$$\# \text{ lengths now depend on } M, \sigma \text{ and limits can be pulled in or out of an integral } (173)$$

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

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

 $\# \sum_{n=1}^{\infty} f_n$ 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. (175)

$$integrable(f,(M,\sigma)) \Longleftrightarrow \left(measurableMap\Big(f,\Big(M,\sigma,\overline{\mathbb{R}},exeuclideanSigma\Big)\Big)\right) \land \\ \left(\forall_{m\in M}\Big(f(m)=max\big(f(m),0\big)-max\big(0,-f(m)\big)\Big)\right) \land \\ \left(measureSpace(M,\sigma,\mu) \Longrightarrow \left(\int \Big(max\big(f(m),0\big)d\mu\Big) < \infty \land \int \Big(max\big(0,-f(m)\big)d\mu\Big) < \infty \right)\right) \\ \# \text{ extra condition prevents the occurrence of the indeterminate } \infty - \infty \tag{176}$$

$$integral\left(\int (fd\mu), (f, M, \sigma, \mu)\right) \Longleftrightarrow \left(nonNegIntegral\left(\int (f^+d\mu), (max(f, 0), M, \sigma, \mu)\right)\right) \land \left(nonNegIntegral\left(\int (f^-d\mu), (max(0, -f), M, \sigma, \mu)\right)\right) \land \left(integrable(f, (M, \sigma))\right) \land \left(\int (fd\mu) = \int (f^+d\mu) - \int (f^-d\mu)\right)$$
arbitrary integral in terms of nonnegative integrals (177)

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

$$(\text{THM}): \operatorname{integral}\left(\int (fd\mu), (f, M, \sigma, \mu)\right) \wedge \operatorname{integral}\left(\int (gd\mu), (g, M, \sigma, \mu)\right) \Longrightarrow \left(\operatorname{almostEverywhere}\left(f \leq g, (M, \sigma, \mu)\right) \Longrightarrow \int (fd\mu) \leq \int (gd\mu)\right) \wedge \left(\forall_{m \in M}\left(f(m), g(m), \alpha \in \mathbb{R}\right) \Longrightarrow \int \left((f + \alpha g)d\mu\right) = \int (fd\mu) + \alpha \int (gd\mu)\right)$$
(179)

1.15 Vector space and structures

$$vectorSpace ((V,+,\cdot),()) \Longleftrightarrow \Big(map \big(+,(V\times V,V)\big)\Big) \wedge \Big(map \big(\cdot,(\mathbb{R}\times V,V)\big)\Big) \wedge \\ \big(\forall_{v,w\in v} (v+w=w+v)\big) \wedge \\ \big(\forall_{v,w,x\in v} \big((v+w)+x=v+(w+x)\big)\Big) \wedge \\ \big(\exists_{\boldsymbol{\theta}\in V} \forall_{v\in V} (v+\boldsymbol{\theta}=v)\big) \wedge \\ \big(\forall_{v\in V} \exists_{-v\in V} \big(v+(-v)=\boldsymbol{\theta}\big)\Big) \wedge \\ \big(\forall_{a,b\in \mathbb{R}} \forall_{v\in V} \big(a(b\cdot v)=(ab)\cdot v\big)\Big) \wedge \\ \big(\exists_{1\in \mathbb{R}} \forall_{v\in V} \big(1\cdot v=v\big)\big) \wedge \\ \big(\forall_{a,b\in \mathbb{R}} \forall_{v\in V} \big((a+b)\cdot v=a\cdot v+b\cdot v\big)\Big) \wedge \\ \big(\forall_{a\in \mathbb{R}} \forall_{v,w\in V} \big(a\cdot (v+w)=a\cdot v+a\cdot w\big)\Big) \\ \# \text{ behaves similar as vectors should i.e., additive, scalable, linear distributive} \tag{181}$$

$$\begin{split} innerProduct\big(\langle\$1,\$2\rangle,(V,+,\cdot)\big) &\Longleftrightarrow \Big(vectorSpace\big((V,+,\cdot),()\big)\Big) \wedge \Big(map\big(\langle\$1,\$2\rangle,(V\times V,\mathbb{R})\big)\Big) \wedge \\ &\qquad \qquad \Big(\forall_{v,w\in V}\big(\langle v,w\rangle = \langle w,v\rangle\big)\Big) \wedge \\ &\qquad \qquad \Big(\forall_{v,w,x\in V}\forall_{a,b\in\mathbb{R}}\big(\langle av+bw,x\rangle = a\langle v,x\rangle + b\langle w,x\rangle\big)\Big) \wedge \\ &\qquad \qquad \Big(\forall_{v\in V}\big(\langle v,v\rangle\big) \geq 0\Big) \wedge \Big(\forall_{v\in V}\big(\langle v,v\rangle\big) = 0 \Longleftrightarrow v = \textbf{0}\Big) \end{split}$$

the sesquilinear or 1.5 linear map inner product provides info. on distance and orthogonality (182)

$$innerProductSpace((V,+,\cdot,\langle\$1,\$2\rangle),()) \iff innerProduct(\langle\$1,\$2\rangle,(V,+,\cdot))$$
 (183)

$$vectorNorm(||\$1||,(V,+,\cdot)) \iff \left(vectorSpace((V,+,\cdot),())\right) \land \left(map(||\$1||,(V,\mathbb{R}_0^+))\right) \land \\ \left(\forall_{v \in V}(||v|| = 0 \iff v = \mathbf{0})\right) \land \\ \left(\forall_{v \in V}\forall_{s \in \mathbb{R}}(||sv|| = |s|||v||)\right) \land \\ \left(\forall_{v,w \in V}(||v+w|| \le ||v|| + ||w||)\right) \\ \# \text{ magnitude of a point in a vector space}$$

$$(184)$$

$$normedVectorSpace\Big(\big(V,+,\cdot,||\$1||\big),()\Big) \Longleftrightarrow \Big(vectorSpace\big((V,+,\cdot),()\big)\Big) \wedge \Big(vectorNorm\big(||\$1||,(V,+,\cdot)\big)\Big) \tag{185}$$

$$vectorMetric\Big(d\big(\$1,\$2\big),(V,+,\cdot)\Big) \Longleftrightarrow \Big(vectorSpace\big((V,+,\cdot),()\big)\Big) \land \\ \Big(metric\Big(d\big(\$1,\$2\big),(V)\Big) \lor \Big(map\Big(d,\Big(V\times V,\mathbb{R}_0^+\Big)\Big)\Big) \\ \Big(\forall_{x,y\in V}\Big(d(x,y)=d(y,x)\big)\Big) \land \\ \Big(\forall_{x,y\in V}\Big(d(x,y)=0\Longleftrightarrow x=y\big)\Big) \land \\ \Big(\forall_{x,y,z\in V}\Big(\big(d(x,z)\le d(x,y)+d(y,z)\big)\Big)\Big) \Big) \\ \# \text{ behaves as distances should} \qquad (186)$$

$$metricVectorSpace\Big(\Big(V,+,\cdot,d\big(\$1,\$2\big)\Big),()\Big) \Longleftrightarrow \Big(vectorSpace\big((V,+,\cdot),()\big)\Big) \land \\ \Big(vectorMetric\Big(d\big(\$1,\$2\big),(V,+,\cdot)\Big)\Big) \tag{187}$$

$$innerProductNorm\Big(||\$1||, (V, +, \cdot, \langle\$1, \$2\rangle)\Big) \Longleftrightarrow \Big(innerProductSpace\Big((V, +, \cdot, \langle\$1, \$2\rangle), ()\Big)\Big) \land \\ \Big(\forall_{v \in V}\Big(||v|| = \sqrt[2]{\langle v, v \rangle}\Big) \Longrightarrow vectorNorm\Big(||\$1||, (V, +, \cdot)\Big)\Big)$$
(188)

$$normInnerProduct\Big(\langle\$1,\$2\rangle, \big(V,+,\cdot,||\$1||\big)\Big) \Longleftrightarrow \Big(normedVectorSpace\Big(\big(V,+,\cdot,||\$1||\big),()\Big)\Big) \land \\ \Big(\forall_{u,v\in V}\Big(2||u||^2+2||v||^2=||u+v||^2+||u-v||^2\Big)\Big) \land \\ \Big(\forall_{v,w\in V}\Big(\langle v,w\rangle=\frac{||v+w||^2-||v-w||^2}{4}\Big) \Longrightarrow innerProduct\Big(\langle\$1,\$2\rangle,(V,+,\cdot)\Big)\Big)$$
(189)

$$normMetric\Big(d\big(\$1,\$2\big),\big(V,+,\cdot,||\$1||\big)\Big) \Longleftrightarrow \Big(normedVectorSpace\Big(\big(V,+,\cdot,||\$1||\big),()\Big)\Big) \land \\ \Big(\forall_{v,w\in V}\big(d(v,w)=||v-w||\big) \Longrightarrow vectorMetric\Big(d\big(\$1,\$2\big),(V,+,\cdot)\Big)\Big) \qquad (190)$$

$$metricNorm\Big(||\$1||, \Big(V, +, \cdot, d\big(\$1, \$2\big)\Big)\Big) \Longleftrightarrow \Big(metricVectorSpace\Big(\Big(V, +, \cdot, d\big(\$1, \$2\big)\Big), ()\Big)\Big) \land \\ \Big(\forall_{u,v,w \in V} \forall_{s \in \mathbb{R}} \Big(d\big(s(u+w), s(v+w)\big) = |s|d(u,v)\Big)\Big) \land \\ \Big(\forall_{v \in V} \big(||v|| = d(v, \mathbf{0})\big) \Longrightarrow vectorNorm\big(||\$1||, (V, +, \cdot)\big)\Big)$$
(191)

$$orthogonal \Big((v, w), \big(V, +, \cdot, \langle \$1, \$2 \rangle \big) \Big) \Longleftrightarrow \Big(innerProductSpace \Big(\big(V, +, \cdot, \langle \$1, \$2 \rangle \big), () \Big) \Big) \wedge$$

$$(v, w \in V) \wedge \big(\langle v, w \rangle = 0 \big)$$
the inner product also provides info. on orthogonality (192)

$$normal\Big(v, \big(V, +, \cdot, \langle \$1, \$2 \rangle \big) \Big) \Longleftrightarrow \Big(innerProductSpace\Big(\big(V, +, \cdot, \langle \$1, \$2 \rangle \big), ()\Big) \Big) \land (v \in V) \land \big(\langle v, v \rangle = 1\big)$$

(THM) Cauchy-Schwarz inequality:
$$\forall_{v,w \in V} (\langle v, w \rangle \leq ||v|| ||w||)$$
 (194)

$$basis((b)_n, (V, +, \cdot, \cdot)) \Longleftrightarrow \left(vectorSpace((V, +, \cdot), ())\right) \land \left(\forall_{v \in V} \exists_{(a)_n \in \mathbb{R}^n} \left(v = \sum_{i=1}^n (a_i b_i)\right)\right)$$
(195)

$$orthonormal Basis\Big((b)_n, \big(V, +, \cdot, \langle \$1, \$2 \rangle\big)\Big) \Longleftrightarrow \Big(inner Product Space\Big(\big(V, +, \cdot, \langle \$1, \$2 \rangle\big), ()\Big)\Big) \wedge \\ \Big(basis\Big((b)_n, (V, +, \cdot)\Big)\Big) \wedge \Bigg(\forall_{v \in (b)_n} \Big(normal\Big(v, \big(V, +, \cdot, \langle \$1, \$2 \rangle\big)\Big)\Big)\Big) \wedge \\ \Big(\forall_{v \in (b)_n} \forall_{w \in (b)_n \setminus \{v\}} \Big(orthogonal\Big((v, w), \big(V, +, \cdot, \langle \$1, \$2 \rangle\big)\Big)\Big)\Big) \Big)$$
 (196)

1.16 Subvector space

$$subspace((U,\circ),(V,\circ)) \Longleftrightarrow \left(space((V,\circ),())\right) \land (U \subseteq V) \land \left(space((U,\circ),())\right)$$

$$(197)$$

$$subspaceSum(U+W,(U,W,V,+)) \Longleftrightarrow \left(subspace((U,+),(V,+))\right) \land \left(subspace((W,+),(V,+))\right) \land \left(U+W=\{u+w \mid u \in U \land w \in W\}\right)$$

$$(198)$$

$$subspaceDirectSum\big(U\oplus W,(U,W,V,+)\big) \Longleftrightarrow \big(U\cap W=\emptyset\big) \wedge \Big(subspaceSum\big(U\oplus W,(U,W,V,+)\big)\Big) \tag{199}$$

$$orthogonalComplement \Big(W^{\perp}, \big(W, V, +, \cdot, \langle \$1, \$2 \rangle \big) \Big) \Longleftrightarrow$$

$$\left(subspace \Big(\big(W, +, \cdot, \langle \$1, \$2 \rangle \big), \Big(innerProductSpace \Big(\big(V, +, \cdot, \langle \$1, \$2 \rangle \big), () \Big) \Big) \right) \right) \wedge$$

$$\left(W^{\perp} = \left\{ v \in V \mid w \in W \land orthogonal \Big((v, w), \big(V, +, \cdot, \langle \$1, \$2 \rangle \big) \right) \right\} \right)$$
 (200)

$$orthogonal Decomposition \left(\left(W, W^{\perp} \right), \left(W, V, +, \cdot, \langle \$1, \$2 \rangle \right) \right) \Longleftrightarrow \\ \left(orthogonal Complement \left(W^{\perp}, \left(W, V, +, \cdot, \langle \$1, \$2 \rangle \right) \right) \right) \wedge \left(subspace Direct Sum \left(V, \left(W, W^{\perp}, V, + \right) \right) \right)$$
 (201)

(THM) if V is finite dimensional, then every vector has an orthogonal decomposition: (202)

1.17 Banach and Hilbert Space

$$\begin{aligned} \operatorname{cauchy}\Big((s)_{\mathbb{N}}, \Big(V, d\big(\$1, \$2\big)\Big)\Big) &\Longleftrightarrow \left(\operatorname{metricSpace}\Big(\Big(V, d\big(\$1, \$2\big)\Big), ()\Big)\right) \wedge \big((s)_{\mathbb{N}} \subseteq V\big) \\ & \left(\forall_{\epsilon > 0} \exists_{N \in \mathbb{N}} \forall_{m, n \geq N} \big(d(s_m, s_n) < \epsilon\big)\right) \end{aligned}$$

distances between some tail-end point gets arbitrarily small (203)

$$complete\bigg(\Big(V,d\big(\$1,\$2\big)\Big),()\bigg) \Longleftrightarrow \Bigg(\forall_{(s)_{\mathbb{N}} \subseteq V} \exists_{s \in V} \bigg(cauchy\bigg((s)_{\mathbb{N}},\Big(V,d\big(\$1,\$2\big)\Big)\bigg) \Longrightarrow \lim_{n \to \infty} \big(d(s,s_n)\big) = 0 \bigg) \Bigg)$$

or converges within the induced topological space

in complete spaces, the weaker notion of cauchy is enforced to be equivalent to convergence (204)

$$banachSpace\Big(\big(V,+,\cdot,||\$1||\big),()\Big) \Longleftrightarrow \Big(normMetric\Big(d\big(\$1,\$2\big),\big(V,||\$1||\big)\Big)\Big) \land \Big(complete\Big(V,d\big(\$1,\$2\big)\Big),()\Big)$$

$$\# \text{ a complete normed vector space} \qquad (205)$$

$$\begin{aligned} hilbertSpace\Big(\big(V,+,\cdot,\langle\$1,\$2\rangle\big),()\Big) &\Longleftrightarrow \Big(innerProductNorm\Big(||\$1||,\big(V,+,\cdot,\langle\$1,\$2\rangle\big)\Big)\Big) \wedge \\ & \Big(normMetric\Big(d\big(\$1,\$2\big),\big(V,||\$1||\big)\Big)\Big) \wedge \Big(complete\Big(V,d\big(\$1,\$2\big)\Big),()\Big) \\ & \# \text{ a complete inner product space} \end{aligned} \tag{206}$$

 $(THM): hilbertSpace \Longrightarrow banachSpace$ (207)

$$separable((V,d),()) \iff \left(\exists_{S \subseteq V} \left(dense(S,(V,d)) \land countablyInfinite(S,())\right)\right)$$

needs only a countable subset to approximate any element in the entire space (208

$$(\operatorname{THM}): \operatorname{\textit{hilbertSpace}}\left(\left(\left(V,+,\cdot,\langle\$1,\$2\rangle\right),()\right),()\right) \Longrightarrow \\ \left(\exists_{(b)_{\mathbb{N}}\subseteq V} \left(\operatorname{\textit{orthonormalBasis}}\left((b)_{\mathbb{N}},\left(V,+,\cdot,\langle\$1,\$2\rangle\right)\right) \wedge \operatorname{\textit{countablyInfinite}}\left((b)_{\mathbb{N}},()\right)\right) \Longleftrightarrow \\ \operatorname{\textit{separable}}\left(\left(V,\sqrt{\langle\$1-\$2,\$1-\$2\rangle}\right),()\right)\right)$$

separability in hilbert spaces is equivalent to the existence of a countable orthonormal basis (209

1.18 Matrices, Operators, and Functionals

$$linearOperator(L,(V,+_{V},\cdot_{V},W,+_{W},\cdot_{W})) \iff \left(map(L,(V,W))\right) \wedge \left(vectorSpace((V,+_{V},\cdot_{V}),())\right) \wedge \left(vectorSpace((V,+_{V},\cdot_{V}),())\right) \wedge \left(vectorSpace((V,+_{V},\cdot_{V}),())\right) \wedge \left(\forall_{v_{1},v_{2}\in V}\forall_{s_{1},s_{2}\in \mathbb{R}}\left(L(s_{1}\cdot_{V}v_{1}+_{V}s_{2}\cdot_{V}v_{2})=s_{1}\cdot_{W}L(v_{1})+_{W}s_{2}\cdot_{W}L(v_{2})\right)\right)$$
(210)

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

rows=dimensions, cols=vectors (211)

$$eigenvector\big(v,(L,V,+,\cdot)\big) \Longleftrightarrow \Big(linearOperator\big(L,(V,+,\cdot,V,+,\cdot)\big)\Big) \wedge \Big(\exists_{\lambda \in \mathbb{R}} \big(L(v) = \lambda v\big)\Big) \quad (212)$$

$$eigenvalue(\lambda, (v, L, V, +, \cdot)) \iff (eigenvector(v, (L, V, +, \cdot)))$$
 (213)

$$identityOperator\big(I,(A)\big) \Longleftrightarrow \Big(matrix\big(A,(n,n)\big)\Big) \land (AI = IA = A) \quad (214)$$

$$inverseOperator(A^{-1},(A)) \iff (A^{-1}A = AA^{-1} = I)$$
gauss-jordan elimination: $E[A|I] = [I|E] = [I|A^{-1}]$ (215)

CONTHERETODOABSTRACTALGEB (216)

$$(THM): (AB)^{-1}(AB) = I = B^{-1}A^{-1}AB$$
 (217)

$$transposeOperator(A^{T}, (A)) \iff ((A^{T})_{m,n} = (A)_{n,m}) \vee adjoint(A^{T}, (A)) \quad (218)$$

$$symmetricOperator(A,()) \iff \left(A = transposeOperator(A^T,(A))\right) \lor \left(selfAdjoint(A,())\right)$$
(219)

$$(THM): (AB)^T = B^T A^T \wedge (A^T)^{-1} = (A^{-1})^T$$
 (220)

$$triangular Operator(A,()) \iff \left(matrix(A,(n,n))\right) \land \left(\forall_{x < n} \forall_{0 < i < x}(A_{i,i} = 0)\right)$$
 (221)

$$decomposeLU\big(LU(A),(A)\big) \Longleftrightarrow \Big(matrix\big(A,(n,n)\big)\Big) \land \Big(\exists_E \Big(EA = triangular Operator\big(U,()\big)\Big)\Big) \land \Big(LU(A) = E^{-1}U = A\Big)$$

lower triangle are all 0; useful for solving linear equations (222)

$$Img\big(Img(A),(A)\big) \Longleftrightarrow \Big(matrix\big(A,(n,m)\big)\Big) \land \big(Img(A) = \{Av \in \mathbb{R}^n \mid v \in \mathbb{R}^m\}\big)$$

the column space; not always a subspace since A can map to a set not containing θ (223)

$$Ker(Ker(A),(A)) \iff (matrix(A,(n,m))) \land (Ker(A) = \{v \in \mathbb{R}^m \mid Av = 0 \in \mathbb{R}^n\})$$

the null or solution space; always a subspace due to linearity $Av + Aw = \mathbf{0} = A(v + w)$ (224)

(THM) general linear solution:
$$(Ax_p = b) \land (x_n \in Ker(A)) \Longrightarrow (Ax_p + Ax_n = b + 0 = A(x_p + x_n) = b)$$
 (225)

$$independent Operator \big(A,()\big) \Longleftrightarrow \Big(\underset{}{matrix} \big(A,(n,m)\big) \Big) \wedge \Big(\neg \exists_{v \in \mathbb{R}^m \backslash \mathcal{O}_m} (Av = 0) \Longleftrightarrow \underset{}{Ker}(A) = \{\mathcal{O}_m\} \Big)$$

also equivalent to invertible operator (226)

$$dimensionality (N, (A)) \Longleftrightarrow \left(matrix (A, (n, m)) \right) \wedge \left(N = \inf \left(\{ |(b)_n| | basis ((b)_n, (A)) \} \right) \right) \quad (227)$$

$$rank(r,(A)) \iff \left(matrix(A,(n,m))\right) \land \left(dimensionality(r,(A))\right)$$
 (228)

$$(\mathrm{THM}): \Big(matrix \big(A, (n,m) \big) \Big) \Longrightarrow \Big(dimensionality \big(Ker(A) \big) = n - rank \big(r, (A) \big) \Big)$$

```
# number of free variables (229)
```

$$transposeNorm\big(||x||,()\big) \Longleftrightarrow \Big(||x|| = \sqrt{x^Tx}\Big) \quad (230)$$

$$(THM): P = P^T = P^2 \quad (231)$$

$$orthogonal Vectors ((x,y),()) \iff \left(||x||^2 + ||y||^2 = ||x+y||^2 \right) \iff \left(x^T x + y^T y = (x+y)^T (x+y) = x^T x + y^T y + x^T y = y^T x \right) \iff \left(0 = \frac{x^T x + y^T y - \left(x^T x + y^T y \right)}{2} = \frac{x^T y + y^T x}{2} = x^T y \right) \iff \left(0 = \sum_i (x_i y_i) \vee \int \left(x(u) y(u) du \right) \right)$$

$$\# \text{ vector and functional orthogonality}$$
 (232)

$$orthogonal Operator\Big(Q, \left(V, +, \cdot, \langle \$1, \$2 \rangle\right)\Big) \Longleftrightarrow \\ \\ \left(orthonormal Basis\Big(Q^T, \left(V, +, \cdot, \$1^T, \$2\right)\right)\right) \lor \Big(Q^TQ = I\Big) \quad (233)$$

$$(\text{THM}): orthogonal Operator \left(Q, \left(V, +, \cdot, \langle \$1, \$2 \rangle\right)\right) \Longrightarrow \left(Q^T Q Q^{-1} = I Q^{-1} = Q^T = Q^{-1}\right) \quad (234)$$

$$(THM): independent Operator(A,()) \Longrightarrow independent Operator(A^TA,())$$
 (236)

$$eigenvectors(X,(A,V,+,\cdot,||\$1||)) \Longleftrightarrow (normedVectorSpace((V,+,\cdot,||\$1||),())) \land (X = \{v \in V \mid ||v|| = 1 \land eigenvector(v,(A,V,+,\cdot))\})$$
 (237)

$$\begin{split} \det(\det(A),(A,V,+,\cdot,||\$1||)) &\Longleftrightarrow (eigenvectors(X,(A,V,+,\cdot,||\$1||))) \wedge \\ (\det(A) &= \prod_{x \in X} (eigenvalue(\lambda,(x,A,V,+,\cdot)))) \end{split}$$

DEFINE; exterior algebra wedge product area?? (238)

$$tr(tr(A), (A, V, +, \cdot, ||\$1||)) \iff (eigenvectors(X, (A, V, +, \cdot, ||\$1||))) \land$$

$$(tr(A) = \sum_{x \in X} (eigenvalue(\lambda, (x, A, V, +, \cdot))))$$
DEFINE (239)

$$(THM): independentOperator(A,()) \iff det(A) \neq 0 \quad (240)$$

(THM):
$$A = A^T = A^2 \Longrightarrow Tr(A) = dimensionality(N, (A)) \# counts dimensions$$
 (241)

```
(normalOperator(A,())) \iff A^T A = AA^T
                                                                                                                                # DEFINE (242)
                              diagonalOperator(A,()) \iff (normalOperator(A,())) \land (triangularOperator(A,())) (243)
                          characteristicEquation((A - \lambda I)x = 0, (A)) \iff (Ax = \lambda x \Longrightarrow Ax - \lambda x = (A - \lambda I)x = 0) \land Ax = (A - \lambda I)x = 0
                                                          (x \neq \mathbf{0} \Longrightarrow \underbrace{eigenvalue}_{}(0, (x, A - \lambda I) \Longrightarrow \prod_{\lambda_i \in \Lambda} = 0 = \det(A - \lambda I)))
                                                                                                           # characterizes eigenvalues (244)
                eigenDecomposition(S\Lambda S^{-1}, (A, V, +, \cdot, ||\$1||)) \iff (S \subseteq (eigenvectors(X, (A, V, +, \cdot, ||\$1||))^T)) \land
                                       (diagonal Operator(\Lambda, ()) \{1\}^n = (\lambda)_n = \{\lambda \in \mathbb{R} \mid s \in S^T \land eigenvalue(\lambda, s, A, V)\})
                                                         (independent Operator(S,())) \land (\exists_{S^{-1}} (AS = S\Lambda \Longrightarrow A = S\Lambda S^{-1}))
          (THM): eigenDecomposition(S\Lambda S^{-1}, (A, V, +, \cdot, ||\$1||)) \Longrightarrow A^2 = (A)(A) = S\Lambda S^{-1}S\Lambda S^{-1} = S\Lambda^2 S^{-1}
                                                                                                                                                 (246)
               (THM): spectral Decomposition(Q\Lambda Q^T, (A, V, +, \cdot, ||\$1||)) \iff (symmetric Operator(A, ())) \implies
(\exists_Q(eigenDecomposition(Q\Lambda Q^{-1},(A,V,+,\cdot,\$1^T\$1))\land orthogonalOperator(Q,(V,+,\cdot,\$1^T\$2))\land (\lambda)_n\in\mathbb{R}^n))
                                  \# if symmetric and eigenvalues are real, then there exists orthonormal eigenbasis
                                                                                                                                                 (247)
                                                     hermitian Adjoint(A^H, (A)) \iff (A^H = \overline{A}^T) \iff (\langle A, A \rangle = \overline{A}^T A \in \mathbb{R})
                                                                                                         # complex analog to adjoint
                                                                                                                                                 (248)
                                                                                           hermitianOperator(A,()) \iff A = A^H
                                                                                        # complex analog to symmetric operator
                                                                                                                                                 (249)
                                                                                     unitaryOperator(Q^{H}Q,(Q)) \iff Q^{H}Q = I
                                                                                       # complex analog to orthogonal operator
                                                                                                                                                 (250)
                                             positiveDefiniteOperator(A, (V, +, \cdot, ||\$1||)) \iff (\forall_{x \in V \setminus \{o\}}(x^T A x > 0)) \lor
                                                  (\forall_{x \in eigenvectors}(X, (A, V, +, \$1^T\$1)) (eigenvalue(\lambda, (x, A, V, +, \cdot)) \Longrightarrow \lambda > 0))
  # acts like a positive scalar where any vector only scales and cannot reflect against its perpendicular axis
                                                                                                                                                 (251)
                    (THM): positive Definite Operator(A^TA) \iff \forall_{x \in V \setminus \{0\}} (x^TA^TAx = (Ax)^T(Ax) = ||Ax|| > 0)
                                                                                                                                                 (252)
                                      semiPositiveDefiniteOperator(A,(V,+,\cdot,||\$1||)) \iff (\forall_{x \in V \setminus \{0\}}(x^TAx \ge 0)) \lor
                                                  (\forall_{x \in eigenvectors(X,(A,V,+,\$1^T\$1))}(eigenvalue(\lambda,(x,A,V,+,\cdot)) \Longrightarrow \lambda \ge 0))
                                                                                                    # acts like a nonnegative scalar
                                                                                                                                                 (253)
                                          (THM): symmetricOperator(A^TA) \iff (A^TA = (A^TA)^T = A^TA^{TT} = A^TA)
               similar Operators((A,B),()) \iff (matrix(A,(n,n))) \land (matrix(B,(n,n))) \land (\exists_M (B=M^{-1}AM))
(THM): (similar Operators((A,B),()) \land Ax = \lambda x) \Longrightarrow (\exists_M (M^{-1}Ax = \lambda M^{-1}x = M^{-1}AMM^{-1}x = BM^{-1}x))
```

1.19 Functional analysis

$$denseMap\Big(L,(D,H,+,\cdot,\langle\$1,\$2\rangle)\Big) \Longleftrightarrow (D\subseteq H) \land \Big(linearOperator\big(L,(D,+,\cdot,H,+,\cdot)\big)\Big) \land \\ \Big(innerProductTopology\Big(\mathcal{O},(H,+,\cdot,\langle\$1,\$2\rangle)\big)\Big) \land \Big(dense\Big(D,\big(H,\mathcal{O},d(\$1,\$2)\big)\Big)\Big) \ \, (260)$$

$$mapNorm\Big(||L||,(L,V,+_{V},\cdot_{V},||\$1||_{V},W,+_{W},\cdot_{W},||\$1||_{W})\Big) \Longleftrightarrow \\ \Big(linearOperator\big(L,(V,+_{V},\cdot_{V},W,+_{W},\cdot_{W})\big)\Big) \land \\ \Big(normedVectorSpace\Big((V,+_{V},\cdot_{V},||\$1||_{V}),()\Big)\Big) \land \Big(normedVectorSpace\Big((W,+_{W},\cdot_{W},||\$1||_{W}),()\Big)\Big) \land \\ \Big(||L|| = sup\Big(\Big\{\frac{||Lf||_{W}}{||f||_{V}}||f\in V\Big\}\Big) = sup\Big(\Big\{||Lf||_{W}||f\in V \land ||f|| = 1\Big\}\Big)\Big) \ \, (261)$$

$$boundedMap\Big(L,(V,+_{V},\cdot_{V},||\$1||_{V},W,+_{W},\cdot_{W},||\$1||_{W})\Big) \Longleftrightarrow \\ \Big(mapNorm\Big(||L||,(L,V,+_{V},\cdot_{V},||\$1||_{V},W,+_{W},\cdot_{W},||\$1||_{W})\Big) \Longleftrightarrow \\ \Big(mapNorm\Big(||L||_{U},(L,U,+_{U},\cdot_{V},||\$1||_{V},W,+_{W},\cdot_{W},||\$1||_{W})\Big) \Longleftrightarrow \\ \Big(U \subset V\big) \land \Big(\infty = mapNorm\Big(||L||_{U},(L,U,+_{U},\cdot_{U},||\$1||_{U},W,+_{W},\cdot_{W},||\$1||_{W})\Big) \le ||L||\Big) \ \, (263)$$

$$extensionMap\Big(\hat{L},(L,V,D,W)\Big) \Longleftrightarrow \Big(D \subseteq V\big) \land \Big(linearOperator\big(L,(D,+_{D},\cdot_{D},W,+_{W},\cdot_{W})\big)\Big) \land \\ \Big(linearOperator\Big(\hat{L},(V,+_{V},\cdot_{V},W,+_{W},\cdot_{W},\cdot_{W})\Big)\Big) \land \Big(linearOperator\Big(\hat{L},(D,+_{D},\cdot_{D},W,+_{W},\cdot_{W},\cdot_{W})\Big)\Big) \land \\ \Big(hilbertSpace\Big((V,+_{V},\cdot_{V},(\$1,\$2)_{V},())\Big) \land \Big(h$$

$$\begin{pmatrix} hilbertSpace \Big((W, +_{W}, \cdot_{W}, \langle \$1, \$2 \rangle_{W}), () \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{V}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{V}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, \cdot_{W}) \Big) \\ \wedge \Big(linearOperator \Big(L, (V, +_{V}, \cdot_{W}, W, +_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, W, +_{W}, \cdot_{W}, W, +_{W}, W, +_{W},$$

1.20 Function spaces

$$curLp(\mathcal{L}^{p},(p,M,\sigma,\mu)) \iff (p \in \mathbb{R}) \land (1 \leq p < \infty) \land$$

$$\left(\mathcal{L}^{p} = \{map(f,(M,\mathbb{R})) \mid measurableMap(f,(M,\sigma,\mathbb{R},euclideanSigma)) \land \int (|f|^{p}d\mu) < \infty\}\right) \quad (269)$$

$$vecLp(\mathcal{L}^{p},(+,\cdot,p,M,\sigma,\mu)) \iff \left(curLp(\mathcal{L}^{p},(p,M,\sigma,\mu))\right) \land \left(\forall_{f,g \in \mathcal{L}^{p}} \forall_{m \in M} ((f+g)(m) = f(m) + g(m))\right) \land$$

$$\left(\forall_{f \in \mathcal{L}^{p}} \forall_{s \in \mathbb{R}} \forall_{m \in M} ((s \cdot f)(m) = (s)f(m))\right) \land \left(vectorSpace((\mathcal{L}^{p},+,\cdot),())\right) \quad (270)$$

$$integralNorm(\wr \wr \$1 \wr \wr, (+,\cdot,p,M,\sigma,\mu)) \iff \left(vecLp(\mathcal{L}^{p},(+,\cdot,p,M,\sigma,\mu))\right) \land \left(map(\wr \wr \$1 \wr \wr, (\mathcal{L}^{p},\mathbb{R}^{+}_{0}))\right) \land$$

$$\left(\forall_{f \in \mathcal{L}^{p}} \left(0 \leq \wr \wr f \wr \wr = \left(\int (|f|^{p}d\mu)\right)^{1/p}\right)\right) \quad (271)$$

$$(THM) : integralNorm(\wr \wr \$1 \wr \wr, (+,\cdot,p,M,\sigma,\mu)) \implies$$

$$\left(\forall_{f \in \mathcal{L}^{p}} \left(\wr \wr f \wr \wr = 0 \implies almostEverywhere(f = \mathbf{0},(M,\sigma,\mu))\right)\right)$$

$$\begin{split} Lp\Big(L^p, \big((+,\cdot,p,M,\sigma,\mu)\big)\Big) &\Longleftrightarrow \Big(integralNorm\big(\wr\wr\$1\wr\wr, (+,\cdot,p,M,\sigma,\mu)\big)\Big) \wedge \\ & \left(L^p = quotientSet\bigg(\mathcal{L}^p/\sim, \bigg(\mathcal{L}^p, \big(\wr\wr\$1 + \big(-\$2\big)\wr\wr = 0\big)\Big)\bigg)\bigg)\right) \end{split}$$

functions in L^p that have finite integrals above and below the x-axis (273)

$$(\text{THM}): banachSpace\bigg(\Big(Lp\big(L^p,(+,\cdot,p,M,\sigma,\mu)\big),+,\cdot,\wr\$1\wr\wr\Big),()\bigg) \quad (274)$$

$$(\text{THM}): \textit{hilbertSpace}\left(\left(\textit{Lp}\left(L^p, (+, \cdot, 2, M, \sigma, \mu)\right), +, \cdot, \frac{\wr \wr \$1 + \$2 \wr \wr^2 - \wr \wr \$1 - \$2 \wr \wr^2}{4}\right), ()\right) \quad (275)$$

$$curL\Big(\mathcal{L}, \big(V, +_{V}, \cdot_{V}, ||\$1||_{V}, W, +_{W}, \cdot_{W}, ||\$1||_{W}\big)\Big) \Longleftrightarrow \Big(banachSpace\Big(\big(W, +_{W}, \cdot_{W}, ||\$1||_{W}\big), ()\Big)\Big) \land \\ \Big(normedVectorSpace\Big(\big(V, +_{V}, \cdot_{V}, ||\$1||_{V}\big), ()\Big)\Big) \land \\ \Big(\mathcal{L} = \{f \mid boundedMap\Big(f, \big(V, +_{V}, \cdot_{V}, ||\$1||_{V}, W, +_{W}, \cdot_{W}, ||\$1||_{W}\big)\}\Big)$$
(276)

$$(\text{THM}): banachSpace \left(\left(curL \Big(\mathcal{L}, \big(V, +_V, \cdot_V, ||\$1||_V, W, +_W, \cdot_W, ||\$1||_W \big) \Big), +, \cdot, mapNorm \right), () \right) \quad (277)$$

(THM) : $||L|| \ge \frac{||Lf||}{||f||}$ # from choosing an arbitrary element in the map Norm sup (278)

$$(\text{THM}): \left(\operatorname{cauchy} \big((f)_{\mathbb{N}}, (\mathcal{L}, +, \cdot, \operatorname{mapNorm}) \big) \Longrightarrow \operatorname{cauchy} \big((f_n v)_{\mathbb{N}}, \big(W, +_W, \cdot_W, ||\$1||_W \big) \big) \right) \Longleftrightarrow \\ \left(\forall_{\epsilon' > 0} \forall_{v \in V} \big(||f_n v - f_m v||_W = ||(f_n - f_m)v||_W \le ||f_n - f_m|| \cdot ||v||_V \big) < \epsilon \cdot ||v||_V = \epsilon' \right) \\ \text{$\#$ a cauchy sequence of operators maps to a cauchy sequence of targets} \tag{279}$$

(THM) BLT thm.:
$$\left(\left(\operatorname{dense}\left(D,(V,\mathcal{O},d_{V})\right) \wedge \operatorname{boundedMap}\left(A,\left(D,+_{V},\cdot_{V},||\$1||_{V},W,+_{W},\cdot_{W},||\$1||_{W}\right)\right)\right) \Longrightarrow \left(\exists !_{\widehat{A}}\left(\operatorname{extensionMap}\left(\widehat{A},(A,V,D,W)\right)\right) \wedge ||\widehat{A}|| = ||A||\right)\right) \Longleftrightarrow \left(\forall_{v \in V}\exists_{(v)_{\mathbb{N}} \subseteq D}\left(\lim_{n \to \infty}(v_{n}=v)\right)\right) \wedge \left(\widehat{A}v = \lim_{n \to \infty}(Av_{n})\right)$$
(280)

1.21 Probability Theory

$$randomExperiment(E,(\Omega)) \iff \Omega = \{\omega | \mathbf{experiment} = E \to \mathbf{outcome} = \omega\}$$
 (281)

$$probabilitySpace((\Omega, \mathcal{F}, P), ()) \iff measureSpace((\Omega, \mathcal{F}, P), ()) \land (P(\Omega) = 1)$$
 (282)

$$event(F,(\Omega,\mathcal{F},P)) \iff (probabilitySpace((\Omega,\mathcal{F},P),())) \land (F \in \mathcal{F})$$

(283)

F can represent both singleton outcomes and outcome combinations and \mathcal{F} can represent # a countable event that contains outcomes with even number of coin tosses before the first head # $\mathcal{P}(\mathbb{R})$ sets are not considered because definite uniform measures diverge everywhere # $\mathcal{P}(\mathbb{N})$ sets can be assigned a meaningful convergent measure e.g., $\forall_{k \in \mathbb{R}^+} \forall_{f \in F} P(\{f\}) = k^{-f}$

$$(\text{THM}): \left(\operatorname{probabilitySpace} \left((\Omega, \mathcal{F}, P), () \right) \wedge F, A, B \in \mathcal{F} \right) \Longrightarrow \left(F^{C} \bigcup F = \Omega \wedge F^{C} \bigcap F = \emptyset \Longrightarrow P\left(F^{C}\right) + P(F) = 1 \Longrightarrow P\left(F^{C}\right) = 1 - P(F) \right) \wedge \left(P\left(A \bigcup B\right) = P(A) + P(B) - P\left(A \bigcap B\right) = P(A) + P(B) - \left(1 - P\left(A^{C} \bigcup B^{C}\right)\right) = P(A) + P(B) - 1 + P\left(A^{C}\right) + P\left(B^{C}\right) - P\left(A^{C} \bigcap B^{C}\right) = P(A) + P(B) - 1 + 1 - P(A) + 1 - P(B) - \left(1 - P\left(A \bigcup B\right)\right) = P\left(A \bigcup B\right) \wedge \left(P\left(\bigcup_{i=1}^{n} (A_{i})\right) = \sum_{k=1}^{n} \left((-1)^{k-1} \sum_{I \subset \mathbb{N}_{1}^{n} \wedge |I| = k} \left(P\left(\bigcap_{i \in I} (A_{i})\right) \right) \right) \right)$$

$$(284)$$

$$(\operatorname{THM}): \left(\operatorname{measureSpace} \left((\Omega, \mathcal{F}, P), () \right) \wedge (A)_{\mathbb{N}}, (B)_{\mathbb{N}} \subseteq \mathcal{F} \wedge A, B \in \mathcal{F} \right) \Longrightarrow$$

$$CL285 \left(B_n = A_n \setminus \bigcup_{i=1}^{n-1} (A_i) \right) \wedge \sum_{CL285}^{DL285} \left(\forall_{i \in \mathbb{N}} \forall_{j \in \mathbb{N} \setminus \{i\}} \left(B_i \bigcap B_j = \emptyset \right) \right) \wedge \sum_{CL285}^{EL285} \left(\bigcup_{i \in \mathbb{N}} (A_i) = \bigcup_{i \in \mathbb{N}} (B_i) \right) \wedge \sum_{i \in \mathbb{N}}^{DL285} \left(P(B_i) \right) = \lim_{m \to \infty} \left(\sum_{i=1}^{m} \left(P(B_i) \right) \right) \wedge \sum_{i \in \mathbb{N}}^{DL285} \left(\lim_{m \to \infty} \left(\sum_{i=1}^{m} \left(P(B_i) \right) \right) \right) = \lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (B_i) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (B_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (B_i) \right) \right) \right) \otimes \sum_{i=1}^{m} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left(\lim_{m \to \infty} \left(P\left(\bigcup_{i=1}^{m} (A_i) \right) \right) \right) \wedge \sum_{i=1}^{ML285} \left$$

$$========= N O T = U P D A T E D ======== (286)$$

```
generatedSigmaAlgebra(\sigma(\mathcal{M}), (\mathcal{M}, S)) \iff (\forall_{M \in \mathcal{M}}(sigmaAlgebra(M, (S)))) \land
                                                                                                                                                                                                (sigmaAlgebra(\sigma(\mathcal{M}), (S)) = \bigcap (\mathcal{M}))
                                                                                                                                                                                                                                                                                                                            (287)
                                                                                                                           # the smallest sigma algebra containing the generating sets
(THM): (\mathbf{cantor} \ \mathbf{set} \cong \mathcal{P}(\mathbb{N}) \land (\mathbb{R}, eucledian Sigma, lebesgue Measure)) \Longrightarrow P(\mathbf{cantor} \ \mathbf{set}) = 0 \# : O
                                                                                                                                                                                                                                                                                                                            (288)
                  conditional Probability(P(A|B), (A, B, \Omega, \mathcal{F}, P)) \iff (probability Space(\Omega, \mathcal{F}, P)) \land (A, B \in \mathcal{F}) \land (P(A|B), P(A, B)) \land 
                                                                                                                       (P(B) > 0) \land (P(A|B) = \frac{P(A \cap B)}{P(B)} \lor P(B)P(A|B) = P(A \cap B))
                                                                                                                                                                 # calculates P(A) for the subset spanned by B
                                                                                                                                        # conditioning on 0 probability sets leads to paradoxes
                                                                                                                                                                                                                                                                                                                            (289)
                                                                 independentEvents((A,B),(\Omega,\mathcal{F},P)) \iff (A,B\in\mathcal{F}) \land (P(A\cap B)=P(A)P(B))
                                                                                                                                                                                            \# depends on the P, not only on A, B
                                                                                                                                                                                                                                                                                                                            (290)
                                                                                      setPartition((X)_{\mathbb{N}},(Y)) \Longleftrightarrow (\bigcup_{i \in \mathbb{N}} (X_i) = Y) \land (\forall_{i \in \mathbb{N}} \forall_{j \in \mathbb{N} \backslash \{i\}} (X_i \cap X_j = \emptyset))
                                                                                                                                                                                                                                                                                                                            (291)
                                                                                                                                (THM): (probabilitySpace(\Omega, \mathcal{F}, P) \land \{A\} \cup (B)_{\mathbb{N}} \subset \mathcal{F}) \Longrightarrow
                                                                                                      (\forall_{i \in \mathbb{N}} (P(A|B_i)P(B_i) = P(A)P(B_i|A) = (\sum_{j \in \mathbb{N}} (P(B_i|A)))P(B_i|A))) \land 
(P(\bigcap_{i \in \mathbb{N}} (B_i)) = P(B_1) \prod_{i=2}^{\infty} (P(B_i|\bigcap_{j=1}^{i-1} (B_j))))
                                            # from the subspace definition of conditional probability and algebraic manipulations
                                                                                                                                                                                                                                                                                                                            (292)
                                                                                                   (293)
                                                                                                                     S^n = (x,y)^n \subset \mathbb{Z} # sample set consists of n input-output pairs
                                                                                                                                                                                                                                                                                                                            (294)
                                                                                                                                             S^n \Longrightarrow map(f_{S^n},(X,Y)) \# learned predictor function
                                                                                                                                                                                                                                                                                                                            (295)
                                                                                                                                                                                                                                                           V \# loss function
                                                                                                                                                                                                                                                                                                                            (296)
                                                                                                                                           I_n[f] = \frac{1}{n} \sum_{i} (V(f(x_i), y_i)) \# \text{ empirical predictor error}
                                                                                                                                                                                                                                                                                                                            (297)
                                                                                                                            I[f] = \int_{Z} (V(f(x_i), y_i) d\mu(x_i, y_i)) \# expected predictor error
                                                                                                                                                                                                                                                                                                                            (298)
                                                                                                                                                           f_{\star} # optimal or lowest expected error hypothesis
                                                                                                                                                                                                                                                                                                                            (299)
                                      \lim_{n\to\infty} (I[f_n]) = I[f_{\star}] \# \text{ consistency: expected error of learned approaches best hypothesis}
                                                                                                                                                                                                                                                                                                                            (300)
```

 $\lim_{n\to\infty} (I_n[f_n]) = I[f_n] \text{ \# generalization: empirical error of learned hyptohesis approximates expected error} \qquad (301)$ $|I_n[f_n] - I[f_n]| < \epsilon(n,\delta) \text{ with P } 1 - \delta? \text{ \# generalization error: measure performance of learning algorithm}$ $\forall \epsilon > 0 (\lim_{n\to\infty} (P(\{|I_n[f_n] - I[f_n]| \ge \epsilon\}) = 0))$ $\# \qquad (302)$ $X \text{ \# random variable } ; \mu \text{ \# probability measure} \qquad (303)$ $measureSpace(X, F, P) \qquad (304)$ $IID(A, (X, P)) \Longleftrightarrow (A \in F \subseteq X) \land P_{a_1, a_2, \dots} (a_1 = t_1, a_2 = t_2, \dots) = \prod_i (P_{a_1}(a_i = t_i))$ $\# \text{ outcomes are independent and equally likely} \qquad (305)$ $E[X] = \int_{Range} (xd(P(x))) \qquad (306)$ $0 \qquad (307)$

1.22 Underview

	(308)
$curve-fitting/explaining \neq prediction$	(309)
$ill-defined problem + solution space constraints \Longrightarrow well-defined problem$	(310)
$x~\#~{ m input}~;~y~\#~{ m output}$	(311)
$S_n = \{(x_1, y_1), \dots, (x_n, y_n)\} $ # training set	(312)
$f_S(x) \sim y \# $ solution	(313)
$each(x,y) \in p(x,y) \ \# \ \mathrm{training} \ \mathrm{data} \ x,y \ \mathrm{is} \ \mathrm{a} \ \mathrm{sample} \ \mathrm{from} \ \mathrm{an} \ \mathrm{unknown} \ \mathrm{distribution} \ p$	(314)
$V(f(x),y)\!=\!d(f(x),y)\;\#\; ext{loss function}$	(315)
$I[f] = \int_{X \times Y} V(f(x), y) p(x, y) dx dy \# $ expected error	(316)
$I_n[f] = rac{1}{n} \sum_{i=1}^n V(f(x_i), y_i) \; \# \; ext{empirical error}$	(317)
$probabilisticConvergence(X,()) \Longleftrightarrow \forall_{\epsilon>0} \lim_{n \to \infty} Pxn - x \leq \epsilon = 0$	(318)

I-In generalization error	(319)
$well-posed \!:=\! exists, unique, stable; elseill-posed$	(320)

2 Machine Learning

2.0.1 Overview

X # input ; Y # output ; $S(X,Y)$ # dataset			
learned parameters = parameters to be fixed by training with the dataset			
hyperparameters = parameters that depends on a dataset			
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	(324)		
cross-validation=average accuracy of validation for different choices of testing partition	(325)		
$\mathbf{L1}\!=\!\mathbf{scales}$ linearly ; $\mathbf{L2}\!=\!\mathbf{scales}$ quadratically	(326)		
d = distance = quantifies the the similarity between data points	(327)		
$d_{L1}(A,B)\!=\!\sum_{p} A_{p}\!-\!B_{p} $ # Manhattan distance			
$d_{L2}(A,B) = \sqrt{\sum_p (A_p - B_p)^2} \; \# \; ext{Euclidean distance}$	(329)		
kNN classifier=classifier based on k nearest data points			
$s\!=\! { m class\ score}\! =\! { m quantifies\ bias\ towards\ a\ particular\ class}$	(331)		
$s_{linear} = f_{c \times 1}(x_{n \times 1}, W_{c \times n}, b_{c \times 1}) = W_{c \times n}x_{n \times 1} + b_{c \times 1} \# \text{ linear score function}$	(332)		
$l \! = \! ext{loss} \! = \! ext{quantifies the errors by the learned parameters}$	(333)		
$l\!=\!rac{1}{ c_i }\sum_{c_i}\!l_i\;\#$ average loss for all classes	(334)		
$l_{SVM_i} = \sum_{y_i \neq c_i} \max(0, s_{y_i} - s_{c_i} + 1) \ \# \ \text{SVM hinge class loss function:}$ # ignores incorrect classes with lower scores including a non-zero margin	(335)		

$$l_{MLR,i} = -\log\left(\frac{e^{s_{c_i}}}{\sum_{u_i} e^{g_i}}\right) \# \text{ Softmax class loss function}$$

$$\# \text{ lower scores correspond to lower exponentiated-normalized probabilities} \qquad (336)$$

$$R = \text{regularization} = \text{optimizes the choice of learned parameters to minimize test error} \qquad (337)$$

$$\lambda \# \text{ regularization strength hyperparameter} \qquad (338)$$

$$R_{L1}(W) = \sum_{W_i} |W_i| \# \text{ L1 regularization} \qquad (349)$$

$$R_{L2}(W) = \sum_{W_i} W_i^2 \# \text{ L2 regularization} \qquad (340)$$

$$L' = L + \lambda R(W) \# \text{ weight regularization} \qquad (341)$$

$$\nabla_W L = \overrightarrow{\partial W_i} L = \text{loss gradient w.r.t. weights} \qquad (342)$$

$$\frac{\partial L_E}{\partial W_i} = \frac{\partial L_L}{\partial W_i} \frac{\partial L_E}{\partial L_L} \# \text{ loss gradient w.r.t. input weight in terms of external and local gradients} \qquad (343)$$

$$s = \text{forward API} ; \frac{\partial L_L}{\partial W_I} = \text{backward API} \qquad (344)$$

$$W_{t+1} = W_t - \nabla_{W_t} L \# \text{ weight update loss minimization} \qquad (345)$$

$$\text{TODO:Research on Activation functions, Weight Initialization, Batch Normalization} \qquad (346)$$

TODO loss L or 1??

3 Glossary

${ m chaotic Topology}$	${\it interior Point}$	$\mathrm{euc}\mathrm{D}$	T2Separate
$\operatorname{discreteTopology}$	closure	${ m euclidean Topology}$	T0Separate
topology	$_{ m dense}$	$\operatorname{subset} \operatorname{Topology}$	T1Separate
${ m topological Space}$	$\mathrm{euc}\mathrm{D}$	$\operatorname{product} \operatorname{Topology}$	T2Separate
open	${ m euclideanTopology}$	sequence	openCover
closed	$\operatorname{subset} \operatorname{Topology}$	${ m sequence Converges To}$	${\rm finite Subcover}$
clopen	$\operatorname{productTopology}$	sequence	$\operatorname{compact}$
neighborhood	${f metric}$	${\bf sequence Converges To}$	${\bf compactSubset}$
${ m chaotic Topology}$	$\operatorname{metricSpace}$	$\operatorname{continuous}$	bounded
$\operatorname{discreteTopology}$	${ m openBall}$	${\it homeomorphism}$	openCover
metric	$\operatorname{metricTopology}$	isomorphic Topological Space	${\rm finite Subcover}$
$\operatorname{metricSpace}$	$\operatorname{metricTopologicalSpace}$	$\operatorname{continuous}$	$\operatorname{compact}$
${ m openBall}$	$\operatorname{limitPoint}$	${\it homeomorphism}$	$\operatorname{compactSubset}$
$\operatorname{metricTopology}$	interior Point	isomorphic Topological Space	bounded
${ m metric Topological Space}$	closure	T0Separate	${ m open}{ m Refinement}$
limitPoint	dense	T1Separate	locallyFinite

denseMapparacompact vectorMetric orthogonalVectors openRefinement metricVectorSpace orthogonalOperator mapNorm locallyFinite innerProductNorm orthogonalProjection boundedMapeigenvectors paracompact normInnerProduct extensionMap connected normMetric det adjoint pathConnected metricNormselfAdjoint tr connected orthogonal compactMappathConnectednormal diagonalOperator curLp sigmaAlgebra basis characteristicEquation vecLpmeasurableSpace orthonormalBasis eigenDecomposition integralNorm measurableSet vectorSpace spectralDecomposition Lp hermitianAdjoint innerProduct curL measure measureSpace innerProductSpace hermitianOperator curLp finiteMeasure vectorNormunitaryOperator vecLpgenerated Sigma AlgebranormedVectorSpace positiveDefiniteOperator integralNorm borelSigmaAlgebra semiPositiveDefiniteOperator vectorMetric Lp euclideanSigma metricVectorSpace similar Operators curLlebesgueMeasure innerProductNormsimilar Operators ${\bf random Experiment}$ singular Value DecompositionmeasurableMapnormInnerProductprobabilitySpace pushForwardMeasure linearOperator normMetric measureSpace nullSet metricNorm matrix event almostEverywhereorthogonal eigenvector probabilitySpace sigmaAlgebra normal eigenvalue CL285 measurableSpace basis identityOperator DL285measurableSet orthonormalBasis inverseOperatorEL285 measure subspace transposeOperator1IL285 measureSpace subspaceSum symmetric Operator2IL285subspaceDirectSum triangular Operator finiteMeasure 3IL285generated Sigma AlgebraorthogonalComplement decomposeLU 4IL285 borel Sigma AlgebraorthogonalDecomposition **MSCont** Img euclideanSigma MSConvL subspace Ker lebesgueMeasure subspaceSum independentOperator **MSConvU** measurableMap subspaceDirectSum dimensionality MSSetOrder pushForwardMeasureorthogonalComplement **MSSetBound** rank generated Sigma AlgebranullSet orthogonalDecomposition transposeNorm conditionalProbability almost Everywhere cauchy orthogonalVectors simpleTopology complete orthogonalOperator independent Events banachSpace orthogonal Projection $\operatorname{set}\operatorname{Partition}$ simpleSigma simpleFunction hilbertSpace eigenvectors randomExperiment characteristic Functionseparable det probabilitySpace exeuclideanSigma cauchy measureSpace tr nonNegIntegrablecomplete event nonNegIntegral banachSpace diagonalOperator probabilitySpace explicitIntegral hilbertSpace characteristicEquation CL285 integrable separable eigenDecomposition **DL285** ${\bf spectral Decomposition}$ integral linearOperator EL285simpleTopology matrix hermitianAdjoint 1IL285simpleSigma hermitianOperator 2IL285 eigenvector simpleFunction eigenvalue unitaryOperator 3IL285 characteristicFunctionidentityOperator positive Definite Operator4IL285inverseOperator exeuclideanSigma semiPositiveDefiniteOperator **MSCont** nonNegIntegrable transposeOperator similar Operators MSConvLnonNegIntegral symmetric Operator similar Operators **MSConvU** explicitIntegral triangular Operator singular Value Decomposition**MSSetOrder** integrable decomposeLU denseMap **MSSetBound** integral mapNormgenerated Sigma AlgebraImg vectorSpace boundedMapconditionalProbability Ker inner ProductindependentOperator extensionMap independent Events innerProductSpace dimensonality adjoint setPartition vectorNormrank selfAdjoint ${\bf normed \, Vector Space}$ transposeNormcompactMap