

# Searching for Universal Truths

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# Navigating Mathematical and Statistical Territories

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# **Math Stories**

# **Fundamental Theorems**

## Fundamental theorem of arithmetic

**Theorem 1. [Fundamental theorem of arithmetic]** *integer  $n \geq 2$  can be factored uniquely into products of primes, i.e., exist distinct primes,  $p_1, \dots, p_k$ , and  $e_1, \dots, e_k \in \mathbf{N}$  such that*

$$n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k}$$

## Fundamental theorem of algebra

**Theorem 2. [Fundamental theorem of algebra]** *every non-constant single-variable polynomial with complex coefficients has at least one complex root, or equivalently, (the field of complex numbers) is algebraically closed, or equivalently, every non-zero, single-variable, degree  $n$  polynomial with complex coefficients has, counted with multiplicity, exactly  $n$  complex roots.*

- the *fundamental theorem of algebra*, also called *d'Alembert's theorem* or the *d'Alembert–Gauss theorem*
- despite its name, not fundamental for modern algebra; named when algebra was synonymous with the theory of equations



## Fundamental theorem of calculus

### Theorem 3. [Fundamental theorem of calculus]

- **first fundamental theorem of calculus** - for continuous real-valued function  $f : [a, b] \rightarrow \mathbf{R}$ , function  $F : [a, b] \rightarrow \mathbf{R}$  defined by  $F(x) = \int_a^x f(t)dt$  is uniformly continuous on  $[a, b]$  and differentiable on open interval  $(a, b)$  and

$$F'(x) = f(x)$$

for all  $x \in (a, b)$ , hence  $F$  is antiderivative of  $f$

- **second fundamental theorem of calculus** or **Newton-Leibniz theorem** - for real-valued function  $f : [a, b] \rightarrow \mathbf{R}$  and continuous function  $F : [a, b] \rightarrow \mathbf{R}$  which is antiderivative of  $f$  in  $(a, b)$ , i.e.  $F'(x) = f(x)$ , if  $f$  is Riemann integrable on  $[a, b]$ , then

$$\int_a^b f(x)dx = F(b) - F(a)$$

## Fundamental theorem of calculus for line integrals

**Theorem 4. [gradient theorem]** *line integral through a gradient field can be evaluated by evaluating the original scalar field at the endpoints of the curve, i.e., if  $\varphi : X \rightarrow \mathbf{R}$  is differentiable function and  $\gamma$  is curve in  $X \subset \mathbf{R}^n$  which starts at point  $p \in \mathbf{R}^n$  and ends at point  $q \in \mathbf{R}^n$ , then*

$$\int_{\gamma} \nabla \varphi(x)^T dx = \varphi(q) - \varphi(p)$$

- generalization of the second fundamental theorem of calculus of [Fundamental theorem of calculus](#)

## Fundamental theorem of cyclic groups

**Theorem 5. [Fundamental theorem of cyclic groups]** *every subgroup of a cyclic group is cyclic; moreover, for finite cyclic group of order  $n$ , every subgroup's order is a divisor of  $n$ , and exists exactly one subgroup for each divisor.*

## Fundamental theorem of equivalence relations

**Theorem 6. [Fundamental theorem of equivalence relations]** *equivalence relation  $\sim$  on set  $X$  partitions  $X$ ; conversely, corresponding to any partition of  $X$ , exists equivalence relation  $\sim$  on  $X$*

## Fundamental theorem of finite abelian groups

**Theorem 7. [Fundamental theorem of finite abelian groups]** *every finite abelian group can be expressed as direct sum of cyclic subgroups of prime-power order, i.e., any finite abelian group  $G$  is isomorphic to direct sum of form*

$$\bigoplus_{i=1}^u (\mathbb{Z}/k_i\mathbb{Z})$$

*in either of the following canonical ways*

- *numbers  $k_1, \dots, k_u$  are powers of (not necessarily distinct) primes*
- *$k_1$  divides  $k_2$ , which divides  $k_3$ , and so on up to  $k_u$*
- also known as *basis theorem for finite abelian groups*

## Fundamental theorem of finitely generated abelian groups

- Fundamental theorem of finitely generated abelian groups generalizes Fundamental theorem of finite abelian groups in two ways

### Theorem 8. [Fundamental theorem of finitely generated abelian groups]

- *primary decomposition - every finitely generated abelian group is isomorphic to a direct sum of primary cyclic groups and infinite cyclic groups, i.e., every finitely generated abelian group  $G$  is isomorphic to group of form*

$$G = \mathbf{Z}^n \oplus (\mathbf{Z}/q_1\mathbf{Z}) \oplus \cdots \oplus (\mathbf{Z}/q_t\mathbf{Z})$$

*where  $n \geq 0$  is rank, and numbers  $q_1, \dots, q_t$  are powers of (not necessarily distinct) prime numbers; in particular,  $G$  is finite if and only if  $n = 0$ , values of  $n, q_1, \dots, q_t$  are (up to rearranging indices) uniquely determined by  $G$ , i.e., exists one and only one way to represent  $G$  as such decomposition*

- *invariant factor decomposition* - can also write any finitely generated abelian group  $G$  as direct sum of form

$$G = \mathbf{Z}^n \oplus (\mathbf{Z}/k_1\mathbf{Z}) \oplus \cdots \oplus (\mathbf{Z}/k_u\mathbf{Z})$$

where  $k_1$  divides  $k_2$ , which divides  $k_3$  and so on up to  $k_u$ ; again, rank  $n$  and invariant factors  $k_1, \dots, k_u$  are uniquely determined by  $G$  (here with a unique order); rank and sequence of invariant factors determine group up to isomorphism

## Fundamental theorem for Galois theory

**Theorem 9. [Fundamental theorem for Galois theory]** *for finite Galois extension,  $K/k$*

- *map  $H \mapsto K^H$  induces isomorphism between set of subgroups of  $G(K/k)$  & set of intermediate fields*
- *subgroup,  $H$ , of  $G(K/k)$ , is normal if and only if  $K^H/k$  is Galois*
- *for normal subgroup,  $H$ ,  $\sigma \mapsto \sigma|_{K^H}$  induces isomorphism between  $G(K/k)/H$  and  $G(K^H/k)$*



## Fundamental theorem on homeomorphisms

**Theorem 10. [Fundamental theorem on homeomorphisms]** *for two groups  $G$  and  $H$  and group homeomorphism  $f : G \rightarrow H$ , normal subgroup  $N \subset G$ , natural surjective homeomorphism  $\varphi : G \rightarrow G/N$  if  $N$  is subset of  $\text{Ker } f$ , exists unique homeomorphism  $h : G/N \rightarrow H$  such that*

$$f = h \circ \varphi$$

## Fundamental theorem of ideal theory in number fields

**Theorem 11. [Fundamental theorem of ideal theory in number fields]** *every nonzero proper ideal in ring of integers of number field admits unique factorization into product of nonzero prime ideals; in other words, every ring of integers of number field is Dedekind domain*

## Fundamental theorem of linear algebra

**Theorem 12. [rank-nullity theorem]** *number of columns of matrix  $M$  is sum of rank of  $M$  and nullity of  $M$ , or equivalently, dimension of domain of linear transformation  $f$  is sum of rank of  $f$  (dimension of image of  $f$ ) and nullity of  $f$  (dimension of kernel of  $f$ )*

## Fundamental theorem of linear programming

**Theorem 13. [Fundamental theorem of linear programming]** *for linear program*

$$\begin{array}{ll} \text{minimal} & c^T x \\ \text{subject to} & Ax \leq b \end{array}$$

*if  $P = \{x \in \mathbf{R}^n \mid Ax \leq b\}$  is bounded polyhedron (hence polytope) and  $x^*$  is optimal solution, then  $x^*$  is either extreme point (i.e., vertex) of  $P$  or lies on some face of  $P$*

## Fundamental theorem of symmetric polynomials

**Theorem 14. [Fundamental theorem of symmetric polynomials]** *for every commutative ring  $A$ , denote ring of symmetric polynomials in variables  $X_1, \dots, X_n$  with coefficients in  $A$  by  $A[X_1, \dots, X_n]^{S_n}$ , which is polynomial ring in  $n$  elementary symmetric polynomials  $e_k(X_1, \dots, X_n)$  for  $k = 1, \dots, n$ , then every symmetric polynomial  $P(X_1, \dots, X_n) \in A[X_1, \dots, X_n]^{S_n}$  has unique representation*

$$P(X_1, \dots, X_n) = Q(e_1(X_1, \dots, X_n), \dots, e_n(X_1, \dots, X_n))$$

*for some polynomials  $Q \in A[Y_1, \dots, Y_n]$ , or equivalently, ring homeomorphism that sends  $Y_k$  to  $e_k(X_1, \dots, X_n)$  for  $k = 1, \dots, n$  defines an isomorphism between  $A[Y_1, \dots, Y_n]$  and  $A[X_1, \dots, X_n]^{S_n}$*

# Duality

# Dualities

- duality
  - “very pervasive and important concept in (modern) mathematics”
  - “important general theme having manifestations in almost every area of mathematics”
- dualities appear in many places in mathematics, *e.g.*
  - *dual* of normed space is space of bounded linear functionals on the space (page 385)
  - *dual* cones and *dual* norms are defined (Definition 164 & Definition 165)
  - can define *dual* generalized inequalities using dual cones (Proposition 36)
  - can find necessary and sufficient conditions for  $K$ -convexity using *dual* generalized inequalities (Proposition 41)
  - duality can be observed even in fundamental theorem for Galois theory, *i.e.*,  $G(K/E) \leftrightarrow E$  &  $H \leftrightarrow K^H$  (Theorem 50)
  - exist *dualities* in continuous / discrete functions in time domain and continuous / discrete functions in frequency domain, *i.e.*, as in Fourier Transformation

- However, never fascinated more than [duality appearing in optimization](#), *e.g.*,
  - properties such as weak duality (Definition [195](#)) and strong duality (Definition [197](#))
  - dual problem provides some bound for the optimal value of the original problem, hence certificate of suboptimality!
  - constraint qualifications such as Slater's condition (Theorem [84](#)) guarantee strong duality!



## Notations

- sets of numbers
  - $\mathbf{N}$  - set of natural numbers
  - $\mathbf{Z}$  - set of integers
  - $\mathbf{Z}_+$  - set of nonnegative integers
  - $\mathbf{Q}$  - set of rational numbers
  - $\mathbf{R}$  - set of real numbers
  - $\mathbf{R}_+$  - set of nonnegative real numbers
  - $\mathbf{R}_{++}$  - set of positive real numbers
  - $\mathbf{C}$  - set of complex numbers
- sequences  $\langle x_i \rangle$  and the like
  - finite  $\langle x_i \rangle_{i=1}^n$ , infinite  $\langle x_i \rangle_{i=1}^\infty$  - use  $\langle x_i \rangle$  whenever unambiguously understood
  - similarly for other operations, *e.g.*,  $\sum x_i$ ,  $\prod x_i$ ,  $\cup A_i$ ,  $\cap A_i$ ,  $\times A_i$
  - similarly for integrals, *e.g.*,  $\int f$  for  $\int_{-\infty}^\infty f$
- sets
  - $\tilde{A}$  - complement of  $A$

- $A \sim B$  -  $A \cap \tilde{B}$
- $A \Delta B$  -  $(A \cap \tilde{B}) \cup (\tilde{A} \cap B)$
- $\mathcal{P}(A)$  - set of all subsets of  $A$
- sets in metric vector spaces
  - $\overline{A}$  - closure of set  $A$
  - $A^\circ$  - interior of set  $A$
  - **relint**  $A$  - relative interior of set  $A$
  - **bd**  $A$  - boundary of set  $A$
- set algebra
  - $\sigma(\mathcal{A})$  -  $\sigma$ -algebra generated by  $\mathcal{A}$ , *i.e.*, smallest  $\sigma$ -algebra containing  $\mathcal{A}$
- norms in  $\mathbf{R}^n$ 
  - $\|x\|_p$  ( $p \geq 1$ ) -  $p$ -norm of  $x \in \mathbf{R}^n$ , *i.e.*,  $(|x_1|^p + \cdots + |x_n|^p)^{1/p}$
  - *e.g.*,  $\|x\|_2$  - Euclidean norm
- matrices and vectors
  - $a_i$  -  $i$ -th entry of vector  $a$
  - $A_{ij}$  - entry of matrix  $A$  at position  $(i, j)$ , *i.e.*, entry in  $i$ -th row and  $j$ -th column
  - $\text{Tr}(A)$  - trace of  $A \in \mathbf{R}^{n \times n}$ , *i.e.*,  $A_{1,1} + \cdots + A_{n,n}$

- symmetric, positive definite, and positive semi-definite matrices
  - $\mathbf{S}^n \subset \mathbf{R}^{n \times n}$  - set of symmetric matrices
  - $\mathbf{S}_+^n \subset \mathbf{S}^n$  - set of positive semi-definite matrices;  $A \succeq 0 \Leftrightarrow A \in \mathbf{S}_+^n$
  - $\mathbf{S}_{++}^n \subset \mathbf{S}^n$  - set of positive definite matrices;  $A \succ 0 \Leftrightarrow A \in \mathbf{S}_{++}^n$
- sometimes, use Python script-like notations (with serious abuse of mathematical notations)
  - use  $f : \mathbf{R} \rightarrow \mathbf{R}$  as if it were  $f : \mathbf{R}^n \rightarrow \mathbf{R}^n$ , *e.g.*,

$$\exp(x) = (\exp(x_1), \dots, \exp(x_n)) \quad \text{for } x \in \mathbf{R}^n$$

and

$$\log(x) = (\log(x_1), \dots, \log(x_n)) \quad \text{for } x \in \mathbf{R}_{++}^n$$

which corresponds to Python code `numpy.exp(x)` or `numpy.log(x)` where `x` is instance of `numpy.ndarray`, *i.e.*, numpy array

- use  $\sum x$  to mean  $\mathbf{1}^T x$  for  $x \in \mathbf{R}^n$ , *i.e.*

$$\sum x = x_1 + \dots + x_n$$

which corresponds to Python code `x.sum()` where `x` is numpy array

- use  $x/y$  for  $x, y \in \mathbf{R}^n$  to mean

$$\begin{bmatrix} x_1/y_1 & \cdots & x_n/y_n \end{bmatrix}^T$$

which corresponds to Python code `x / y` where `x` and `y` are 1-d numpy arrays

- use  $X/Y$  for  $X, Y \in \mathbf{R}^{m \times n}$  to mean

$$\begin{bmatrix} X_{1,1}/Y_{1,1} & X_{1,2}/Y_{1,2} & \cdots & X_{1,n}/Y_{1,n} \\ X_{2,1}/Y_{2,1} & X_{2,2}/Y_{2,2} & \cdots & X_{2,n}/Y_{2,n} \\ \vdots & \vdots & \ddots & \vdots \\ X_{m,1}/Y_{m,1} & X_{m,2}/Y_{m,2} & \cdots & X_{m,n}/Y_{m,n} \end{bmatrix}$$

which corresponds to Python code `X / Y` where `X` and `Y` are 2-d numpy arrays

## Some definitions

**Definition 1. [infinitely often - i.o.]** *statement  $P_n$ , said to happen infinitely often or i.o. if*

$$(\forall N \in \mathbf{N}) (\exists n > N) (P_n)$$

**Definition 2. [almost everywhere - a.e.]** *statement  $P(x)$ , said to happen almost everywhere or a.e. or almost surely or a.s. (depending on context) associated with measure space  $(X, \mathcal{B}, \mu)$  if*

$$\mu\{x | P(x)\} = 1$$

*or equivalently*

$$\mu\{x | \sim P(x)\} = 0$$

## Some conventions

- (for some subjects) use following conventions

- $0 \cdot \infty = \infty \cdot 0 = 0$

- $(\forall x \in \mathbf{R}_{++})(x \cdot \infty = \infty \cdot x = \infty)$

- $\infty \cdot \infty = \infty$

# Algebra

# Inequalities



## Jensen's inequality

- strictly convex function: for any  $x \neq y$  and  $0 < \alpha < 1$  (Definition 166)

$$\alpha f(x) + (1 - \alpha)f(y) > f(\alpha x + (1 - \alpha)y)$$

- convex function: for any  $x, y$  and  $0 < \alpha < 1$  (Definition 166)

$$\alpha f(x) + (1 - \alpha)f(y) \geq f(\alpha x + (1 - \alpha)y)$$

**Inequality 1. [Jensen's inequality - for finite sequences]** *for convex function  $f$  and distinct  $x_i$  and  $0 < \alpha_i < 1$  with  $\alpha_1 + \cdots = \alpha_n = 1$*

$$\alpha_1 f(x_1) + \cdots + \alpha_n f(x_n) \geq f(\alpha_1 x_1 + \cdots + \alpha_n x_n)$$

- *if  $f$  is strictly convex, equality holds if and only if  $x_1 = \cdots = x_n$*

## Jensen's inequality - for random variables

- discrete random variable interpretation of Jensen's inequality in summation form - assume  $\mathbf{Prob}(X = x_i) = \alpha_i$ , then

$$\mathbf{E} f(X) = \alpha_1 f(x_1) + \cdots + \alpha_n f(x_n) \geq f(\alpha_1 x_1 + \cdots + \alpha_n x_n) = f(\mathbf{E} X)$$

- true for any random variables  $X$

**Inequality 2. [Jensen's inequality - for random variables]** for random vector  $X$   
(page [471](#) for definition)

$$\mathbf{E} f(X) \geq f(\mathbf{E} X)$$

if probability density function (PDF)  $p_X$  given,

$$\int f(x) p_X(x) dx \geq f\left(\int x p_X(x) dx\right)$$

**Proof for  $n = 3$** 

- for any  $x, y, z$  and  $\alpha, \beta, \gamma > 0$  with  $\alpha + \beta + \gamma = 1$

$$\begin{aligned}\alpha f(x) + \beta f(y) + \gamma f(z) &= (\alpha + \beta) \left( \frac{\alpha}{\alpha + \beta} f(x) + \frac{\beta}{\alpha + \beta} f(y) \right) + \gamma f(z) \\ &\geq (\alpha + \beta) f \left( \frac{\alpha}{\alpha + \beta} x + \frac{\beta}{\alpha + \beta} y \right) + \gamma f(z) \\ &\geq f \left( (\alpha + \beta) \left( \frac{\alpha}{\alpha + \beta} x + \frac{\beta}{\alpha + \beta} y \right) + \gamma z \right) \\ &= f(\alpha x + \beta y + \gamma z)\end{aligned}$$

## Proof for all $n$

- use mathematical induction
  - assume that Jensen's inequality holds for  $1 \leq n \leq m$
  - for distinct  $x_i$  and  $\alpha_i > 0$  ( $1 \leq i \leq m+1$ ) with  $\alpha_1 + \cdots + \alpha_{m+1} = 1$

$$\begin{aligned}
 \sum_{i=1}^{m+1} \alpha_i f(x_i) &= \left( \sum_{j=1}^m \alpha_j \right) \sum_{i=1}^m \left( \frac{\alpha_i}{\sum_{j=1}^m \alpha_j} f(x_i) \right) + \alpha_{m+1} f(x_{m+1}) \\
 &\geq \left( \sum_{j=1}^m \alpha_j \right) f \left( \sum_{i=1}^m \left( \frac{\alpha_i}{\sum_{j=1}^m \alpha_j} x_i \right) \right) + \alpha_{m+1} f(x_{m+1}) \\
 &= \left( \sum_{j=1}^m \alpha_j \right) f \left( \frac{1}{\sum_{j=1}^m \alpha_j} \sum_{i=1}^m \alpha_i x_i \right) + \alpha_{m+1} f(x_{m+1}) \\
 &\geq f \left( \sum_{i=1}^m \alpha_i x_i + \alpha_{m+1} x_{m+1} \right) = f \left( \sum_{i=1}^{m+1} \alpha_i x_i \right)
 \end{aligned}$$

## 1st and 2nd order conditions for convexity

- 1st order condition (assuming differentiable  $f : \mathbf{R} \rightarrow \mathbf{R}$ ) -  $f$  is strictly convex *if and only if* for any  $x \neq y$

$$f(y) > f(x) + f'(x)(y - x)$$

- 2nd order condition (assuming twice-differentiable  $f : \mathbf{R} \rightarrow \mathbf{R}$ )
  - if  $f''(x) > 0$ ,  $f$  is strictly convex
  - $f$  is convex *if and only if* for any  $x$

$$f''(x) \geq 0$$

## Jensen's inequality examples

- $f(x) = x^2$  is strictly convex

$$\frac{a^2 + b^2}{2} \geq \left(\frac{a + b}{2}\right)^2$$

- $f(x) = x^4$  is strictly convex

$$\frac{a^4 + b^4}{2} \geq \left(\frac{a + b}{2}\right)^4$$

- $f(x) = \exp(x)$  is strictly convex

$$\frac{\exp(a) + \exp(b)}{2} \geq \exp\left(\frac{a + b}{2}\right)$$

- equality holds *if and only if*  $a = b$  for all inequalities

## 1st and 2nd order conditions for convexity - vector version

- 1st order condition (assuming differentiable  $f : \mathbf{R}^n \rightarrow \mathbf{R}$ ) -  $f$  is strict convex *if and only if* for any  $x, y$

$$f(y) > f(x) + \nabla f(x)^T(y - x)$$

where  $\nabla f(x) \in \mathbf{R}^n$  with  $\nabla f(x)_i = \partial f(x)/\partial x_i$

- 2nd order condition (assuming twice-differentiable  $f : \mathbf{R}^n \rightarrow \mathbf{R}$ )
  - if  $\nabla^2 f(x) \succ 0$ ,  $f$  is strictly convex
  - $f$  is convex *if and only if* for any  $x$

$$\nabla^2 f(x) \succeq 0$$

where  $\nabla^2 f(x) \in \mathbf{R}^{n \times n}$  is Hessian matrix of  $f$  evaluated at  $x$ , *i.e.*,  $\nabla^2 f(x)_{i,j} = \partial^2 f(x)/\partial x_i \partial x_j$

## Jensen's inequality examples - vector version

- assume  $f : \mathbf{R}^n \rightarrow \mathbf{R}$
- $f(x) = \|x\|_2 = \sqrt{\sum x_i^2}$  is strictly convex

$$(\|a\|_2 + 2\|b\|_2)/3 \geq \|(a + 2b)/3\|_2$$

– equality holds *if and only if*  $a = b \in \mathbf{R}^n$

- $f(x) = \|x\|_p = (\sum |x_i|^p)^{1/p}$  ( $p > 1$ ) is strictly convex

$$\frac{1}{k} \left( \sum_{i=1}^k \|x^{(i)}\|_p \right) \geq \left\| \frac{1}{k} \sum_{i=1}^k x^{(i)} \right\|_p$$

– equality holds *if and only if*  $x^{(1)} = \dots = x^{(k)} \in \mathbf{R}^n$



## AM $\geq$ GM

- for all  $a, b > 0$

$$\frac{a+b}{2} \geq \sqrt{ab}$$

– equality holds if and only if  $a = b$

- below most general form holds

**Inequality 3. [AM-GM inequality]** for any  $n$   $a_i > 0$  and  $\alpha_i > 0$  with  $\alpha_1 + \cdots + \alpha_n = 1$

$$\alpha_1 a_1 + \cdots + \alpha_n a_n \geq a_1^{\alpha_1} \cdots a_n^{\alpha_n}$$

where equality holds if and only if  $a_1 = \cdots = a_n$

- let's prove these incrementally (for rational  $\alpha_i$ )

## Proof of $AM \geq GM$ - simplest case

- use fact that  $x^2 \geq 0$  for any  $x \in \mathbf{R}$

- for any  $a, b > 0$

$$\begin{aligned} & (\sqrt{a} - \sqrt{b})^2 \geq 0 \\ \Leftrightarrow & a^2 - 2\sqrt{ab} + b^2 \geq 0 \\ \Leftrightarrow & a + b \geq 2\sqrt{ab} \\ \Leftrightarrow & \frac{a+b}{2} \geq \sqrt{ab} \end{aligned}$$

- equality holds if and only if  $a = b$

## Proof of $AM \geq GM$ - when $n = 4$ and $n = 8$

- for any  $a, b, c, d > 0$

$$\frac{a + b + c + d}{4} \geq \frac{2\sqrt{ab} + 2\sqrt{cd}}{4} = \frac{\sqrt{ab} + \sqrt{cd}}{2} \geq \sqrt{\sqrt{ab}\sqrt{cd}} = \sqrt[4]{abcd}$$

- equality holds if and only if  $a = b$  and  $c = d$  and  $ab = cd$  if and only if  $a = b = c = d$

- likewise, for  $a_1, \dots, a_8 > 0$

$$\begin{aligned} \frac{a_1 + \dots + a_8}{8} &\geq \frac{\sqrt{a_1 a_2} + \sqrt{a_3 a_4} + \sqrt{a_5 a_6} + \sqrt{a_7 a_8}}{4} \\ &\geq \sqrt[4]{\sqrt{a_1 a_2} \sqrt{a_3 a_4} \sqrt{a_5 a_6} \sqrt{a_7 a_8}} \\ &= \sqrt[8]{a_1 \dots a_8} \end{aligned}$$

- equality holds if and only if  $a_1 = \dots = a_8$

## Proof of $AM \geq GM$ - when $n = 2^m$

- generalized to cases  $n = 2^m$

$$\left( \sum_{a=1}^{2^m} a_i \right) / 2^m \geq \left( \prod_{a=1}^{2^m} a_i \right)^{1/2^m}$$

– equality holds if and only if  $a_1 = \cdots = a_{2^m}$

- can be proved by *mathematical induction*

## Proof of $AM \geq GM$ - when $n = 3$

- proof for  $n = 3$

$$\begin{aligned}\frac{a+b+c}{3} &= \frac{a+b+c+(a+b+c)/3}{4} \geq \sqrt[4]{abc(a+b+c)/3} \\ \Rightarrow \left(\frac{a+b+c}{3}\right)^4 &\geq abc(a+b+c)/3 \\ \Leftrightarrow \left(\frac{a+b+c}{3}\right)^3 &\geq abc \\ \Leftrightarrow \frac{a+b+c}{3} &\geq \sqrt[3]{abc}\end{aligned}$$

– equality holds if and only if  $a = b = c = (a+b+c)/3$  if and only if  $a = b = c$

## Proof of $AM \geq GM$ - for all integers

- for any integer  $n \neq 2^m$
- for  $m$  such that  $2^m > n$

$$\begin{aligned}
 \frac{a_1 + \cdots + a_n}{n} &= \frac{a_1 + \cdots + a_n + (2^m - n)(a_1 + \cdots + a_n)/n}{2^m} \\
 &\geq \sqrt[2^m]{a_1 \cdots a_n \cdot ((a_1 + \cdots + a_n)/n)^{2^m - n}} \\
 &\Leftrightarrow \left( \frac{a_1 + \cdots + a_n}{n} \right)^{2^m} \geq a_1 \cdots a_n \cdot \left( \frac{a_1 + \cdots + a_n}{n} \right)^{2^m - n} \\
 &\Leftrightarrow \left( \frac{a_1 + \cdots + a_n}{n} \right)^n \geq a_1 \cdots a_n \\
 &\Leftrightarrow \frac{a_1 + \cdots + a_n}{n} \geq \sqrt[n]{a_1 \cdots a_n}
 \end{aligned}$$

– equality holds if and only if  $a_1 = \cdots = a_n$

## Proof of $AM \geq GM$ - rational $\alpha_i$

- given  $n$  positive rational  $\alpha_i$ , we can find  $n$  natural numbers  $q_i$  such that

$$\alpha_i = \frac{q_i}{N}$$

where  $q_1 + \cdots + q_n = N$

- for any  $n$  positive  $a_i \in \mathbf{R}$  and positive  $n$   $\alpha_i \in \mathbf{Q}$  with  $\alpha_1 + \cdots + \alpha_n = 1$

$$\alpha_1 a_1 + \cdots + \alpha_n a_n = \frac{q_1 a_1 + \cdots + q_n a_n}{N} \geq \sqrt[N]{a_1^{q_1} \cdots a_n^{q_n}} = a_1^{\alpha_1} \cdots a_n^{\alpha_n}$$

– equality holds if and only if  $a_1 = \cdots = a_n$

## Proof of $AM \geq GM$ - real $\alpha_i$

- exist  $n$  rational sequences  $\{\beta_{i,1}, \beta_{i,2}, \dots\}$  ( $1 \leq i \leq n$ ) such that

$$\beta_{1,j} + \dots + \beta_{n,j} = 1 \quad \forall j \geq 1$$

$$\lim_{j \rightarrow \infty} \beta_{i,j} = \alpha_i \quad \forall 1 \leq i \leq n$$

- for all  $j$

$$\beta_{1,j}a_1 + \dots + \beta_{n,j}a_n \geq a_1^{\beta_{1,j}} \dots a_n^{\beta_{n,j}}$$

hence

$$\lim_{j \rightarrow \infty} (\beta_{1,j}a_1 + \dots + \beta_{n,j}a_n) \geq \lim_{j \rightarrow \infty} a_1^{\beta_{1,j}} \dots a_n^{\beta_{n,j}}$$

$$\Leftrightarrow \alpha_1a_1 + \dots + \alpha_na_n \geq a_1^{\alpha_1} \dots a_n^{\alpha_n}$$

- *cannot* prove equality condition from above proof method



## Proof of $AM \geq GM$ using Jensen's inequality

- $(-\log)$  is strictly convex function because

$$\frac{d^2}{dx^2} (-\log(x)) = \frac{d}{dx} \left( -\frac{1}{x} \right) = \frac{1}{x^2} > 0$$

- Jensen's inequality implies for  $a_i > 0$ ,  $\alpha_i > 0$  with  $\sum \alpha_i = 1$

$$-\log \left( \prod a_i^{\alpha_i} \right) = -\sum \log(a_i^{\alpha_i}) = \sum \alpha_i (-\log(a_i)) \geq -\log \left( \sum \alpha_i a_i \right)$$

- $(-\log)$  strictly monotonically decreases, hence  $\prod a_i^{\alpha_i} \leq \sum \alpha_i a_i$ , having just proved

$$\alpha_1 a_1 + \cdots + \alpha_n a_n \geq a_1^{\alpha_1} \cdots a_n^{\alpha_n}$$

where equality if and only if  $a_i$  are equal (by Jensen's inequality's equality condition)

## Cauchy-Schwarz inequality

**Inequality 4. [Cauchy-Schwarz inequality]** for any  $a_i, b_i \in \mathbf{R}$

$$(a_1^2 + \cdots + a_n^2)(b_1^2 + \cdots + b_n^2) \geq (a_1b_1 + \cdots + a_nb_n)^2$$

- middle school proof

$$\begin{aligned} & \sum (ta_i + b_i)^2 \geq 0 \quad \forall t \in \mathbf{R} \\ \Leftrightarrow & t^2 \sum a_i^2 + 2t \sum a_i b_i + \sum b_i^2 \geq 0 \quad \forall t \in \mathbf{R} \\ \Leftrightarrow & \Delta = \left( \sum a_i b_i \right)^2 - \sum a_i^2 \sum b_i^2 \leq 0 \end{aligned}$$

- equality holds if and only if  $\exists t \in \mathbf{R}, ta_i + b_i = 0$  for all  $1 \leq i \leq n$

## Cauchy-Schwarz inequality - another proof

- $x \geq 0$  for any  $x \in \mathbf{R}$ , hence

$$\begin{aligned}
 & \sum_i \sum_j (a_i b_j - a_j b_i)^2 \geq 0 \\
 \Leftrightarrow & \sum_i \sum_j (a_i^2 b_j^2 - 2a_i a_j b_i b_j + a_j^2 b_i^2) \geq 0 \\
 \Leftrightarrow & \sum_i \sum_j a_i^2 b_j^2 + \sum_i \sum_j a_j^2 b_i^2 - 2 \sum_i \sum_j a_i a_j b_i b_j \geq 0 \\
 \Leftrightarrow & 2 \sum_i a_i^2 \sum_j b_j^2 - 2 \sum_i a_i b_i \sum_j a_j b_j \geq 0 \\
 \Leftrightarrow & \sum_i a_i^2 \sum_j b_j^2 - \left( \sum_i a_i b_i \right)^2 \geq 0
 \end{aligned}$$

- equality holds if and only if  $a_i b_j = a_j b_i$  for all  $1 \leq i, j \leq n$

## Cauchy-Schwarz inequality - still another proof

- for any  $x, y \in \mathbf{R}$  and  $\alpha, \beta > 0$  with  $\alpha + \beta = 1$

$$\begin{aligned}
 (\alpha x - \beta y)^2 &= \alpha^2 x^2 + \beta^2 y^2 - 2\alpha\beta xy \\
 &= \alpha(1 - \beta)x^2 + (1 - \alpha)\beta y^2 - 2\alpha\beta xy \geq 0 \\
 \Leftrightarrow \alpha x^2 + \beta y^2 &\geq \alpha\beta x^2 + \alpha\beta y^2 + 2\alpha\beta xy = \alpha\beta(x + y)^2 \\
 \Leftrightarrow x^2/\alpha + y^2/\beta &\geq (x + y)^2
 \end{aligned}$$

- plug in  $x = a_i, y = b_i, \alpha = A/(A + B), \beta = B/(A + B)$  where  $A = \sqrt{\sum a_i^2}, B = \sqrt{\sum b_i^2}$

$$\begin{aligned}
 \sum (a_i^2/\alpha + b_i^2/\beta) &\geq \sum (a_i + b_i)^2 \Leftrightarrow (A + B)^2 \geq A^2 + B^2 + 2 \sum a_i b_i \\
 \Leftrightarrow AB &\geq \sum a_i b_i \Leftrightarrow A^2 B^2 \geq \left( \sum a_i b_i \right)^2 \Leftrightarrow \sum a_i^2 \sum b_i^2 \geq \left( \sum a_i b_i \right)^2
 \end{aligned}$$

## Cauchy-Schwarz inequality - proof using determinant

- almost the same proof as first one - but using 2-by-2 matrix determinant

$$\begin{aligned}
 & \sum (xa_i + yb_i)^2 \geq 0 \quad \forall x, y \in \mathbf{R} \\
 \Leftrightarrow & x^2 \sum a_i^2 + 2xy \sum a_i b_i + y^2 \sum b_i^2 \geq 0 \quad \forall x, y \in \mathbf{R} \\
 \Leftrightarrow & \begin{bmatrix} x & y \end{bmatrix} \begin{bmatrix} \sum a_i^2 & \sum a_i b_i \\ \sum a_i b_i & \sum b_i^2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \geq 0 \quad \forall x, y \in \mathbf{R} \\
 \Leftrightarrow & \left| \begin{array}{cc} \sum a_i^2 & \sum a_i b_i \\ \sum a_i b_i & \sum b_i^2 \end{array} \right| \geq 0 \Leftrightarrow \sum a_i^2 \sum b_i^2 - \left( \sum a_i b_i \right)^2 \geq 0
 \end{aligned}$$

– equality holds *if and only if*

$$(\exists x, y \in \mathbf{R} \text{ with } xy \neq 0) (xa_i + yb_i = 0 \quad \forall 1 \leq i \leq n)$$

- allows *beautiful generalization* of Cauchy-Schwarz inequality

## Cauchy-Schwarz inequality - generalization

- want to say something like  $\sum_{i=1}^n (xa_i + yb_i + zc_i + wd_i + \dots)^2$
- run out of alphabets . . . - use double subscripts

$$\sum_{i=1}^n (x_1 A_{1,i} + x_2 A_{2,i} + \dots + x_m A_{m,i})^2 \geq 0 \quad \forall x_i \in \mathbf{R}$$

$$\Leftrightarrow \sum_{i=1}^n (x^T a_i)^2 = \sum_{i=1}^n x^T a_i a_i^T x = x^T \left( \sum_{i=1}^n a_i a_i^T \right) x \geq 0 \quad \forall x \in \mathbf{R}^m$$

$$\Leftrightarrow \begin{vmatrix} \sum_{i=1}^n A_{1,i}^2 & \sum_{i=1}^n A_{1,i} A_{2,i} & \cdots & \sum_{i=1}^n A_{1,i} A_{m,i} \\ \sum_{i=1}^n A_{1,i} A_{2,i} & \sum_{i=1}^n A_{2,i}^2 & \cdots & \sum_{i=1}^n A_{2,i} A_{m,i} \\ \vdots & \vdots & \ddots & \vdots \\ \sum_{i=1}^n A_{1,i} A_{m,i} & \sum_{i=1}^n A_{2,i} A_{m,i} & \cdots & \sum_{i=1}^n A_{m,i}^2 \end{vmatrix} \geq 0$$

where  $a_i = \begin{bmatrix} A_{1,i} & \cdots & A_{m,i} \end{bmatrix}^T \in \mathbf{R}^m$

– equality holds *if and only if*  $\exists x \neq 0 \in \mathbf{R}^m$ ,  $x^T a_i = 0$  for all  $1 \leq i \leq n$

## Cauchy-Schwarz inequality - three series of variables

- let  $m = 3$

$$\begin{aligned} & \begin{bmatrix} \sum a_i^2 & \sum a_i b_i & \sum a_i c_i \\ \sum a_i b_i & \sum b_i^2 & \sum b_i c_i \\ \sum a_i c_i & \sum b_i c_i & \sum c_i^2 \end{bmatrix} \succeq 0 \\ \Rightarrow & \sum a_i^2 \sum b_i^2 \sum c_i^2 + 2 \sum a_i b_i \sum b_i c_i \sum c_i a_i \\ & \geq \sum a_i^2 \left( \sum b_i c_i \right)^2 + \sum b_i^2 \left( \sum a_i c_i \right)^2 + \sum c_i^2 \left( \sum a_i b_i \right)^2 \end{aligned}$$

– equality holds if and only if  $\exists x, y, z \in \mathbf{R}$ ,  $xa_i + yb_i + zc_i = 0$  for all  $1 \leq i \leq n$

- questions for you
  - what does this mean?
  - any real-world applications?

## Cauchy-Schwarz inequality - extensions

**Inequality 5. [Cauchy-Schwarz inequality - for complex numbers]** *for  $a_i, b_i \in \mathbb{C}$*

$$\sum |a_i|^2 \sum |b_i|^2 \geq \left| \sum a_i b_i \right|^2$$

**Inequality 6. [Cauchy-Schwarz inequality - for infinite sequences]** *for two complex infinite sequences  $\langle a_i \rangle_{i=1}^{\infty}$  and  $\langle b_i \rangle_{i=1}^{\infty}$*

$$\sum_{i=1}^{\infty} |a_i|^2 \sum_{i=1}^{\infty} |b_i|^2 \geq \left| \sum_{i=1}^{\infty} a_i b_i \right|^2$$

**Inequality 7. [Cauchy-Schwarz inequality - for complex functions]** *for two complex functions  $f, g : [0, 1] \rightarrow \mathbb{C}$*

$$\int |f|^2 \int |g|^2 \geq \left| \int f g \right|^2$$

- note that *all these can be further generalized as in page 53*



# **Number Theory - Queen of Mathematics**

# Integers

- integers (**Z**) -  $\dots - 2, -1, 0, 1, 2, \dots$ 
  - first defined by Bertrand Russell
  - algebraic structure - commutative ring
    - addition, multiplication defined, but division *not* defined
    - addition, multiplication are associative
    - multiplication distributive over addition
    - addition, multiplication are commutative
- natural numbers (**N**)
  - $1, 2, \dots$

## Division and prime numbers

- divisors for  $n \in \mathbf{N}$

$$\{d \in \mathbf{N} \mid d \text{ divides } n\}$$

- prime numbers
  - $p$  is primes if 1 and  $p$  are only divisors

## Fundamental theorem of arithmetic

**Theorem 15. [fundamental theorem of arithmetic]** *integer  $n \geq 2$  can be factored uniquely into products of primes, i.e., exist distinct primes,  $p_1, \dots, p_k$ , and  $e_1, \dots, e_k \in \mathbf{N}$  such that*

$$n = p_1^{e_1} p_2^{e_2} \cdots p_k^{e_k}$$

- hence, integers are *factorial ring* (Definition [72](#))

## Elementary quantities

- greatest common divisor (gcd) (of  $a$  and  $b$ )

$$\gcd(a, b) = \max\{d \mid d \text{ divides both } a \text{ and } b\}$$

– for definition of gcd for general entire rings, refer to Definition [74](#)

- least common multiple (lcm) (of  $a$  and  $b$ )

$$\text{lcm}(a, b) = \min\{m \mid \text{both } a \text{ and } b \text{ divides } m\}$$

- $a$  and  $b$  coprime, relatively prime, mutually prime  $\Leftrightarrow \gcd(a, b) = 1$

## Are there infinite number of prime numbers?

- yes!
- proof
  - assume there only exist finite number of prime numbers, *e.g.*,  $p_1 < p_2 < \cdots < p_n$
  - but then,  $p_1 \cdot p_2 \cdots p_n + 1$  is prime, but which is greater than  $p_n$ , hence contradiction

## Integers modulo $n$

**Definition 3. [modulo]** *when  $n$  divides  $a - b$ ,  $a$ , said to be equivalent to  $b$  modulo  $n$ , denoted by*

$$a \equiv b \pmod{n}$$

*read as “ $a$  congruent to  $b$  mod  $n$ ”*

- $a \equiv b \pmod{n}$  and  $c \equiv d \pmod{n}$  imply
  - $a + c \equiv b + d \pmod{n}$
  - $ac \equiv bd \pmod{n}$

**Definition 4. [congruence class]** *classes determined by modulo relation, called congruence or residue class under modulo*

**Definition 5. [integers modulo  $n$ ]** *set of equivalence classes under modulo, denoted by  $\mathbb{Z}/n\mathbb{Z}$ , called integers modulo  $n$  or integers mod  $n$*

## Euler's theorem

**Definition 6. [Euler's totient function]** for  $n \in \mathbf{N}$ ,

$$\varphi(n) = (p_1 - 1)p_1^{e_1-1} \cdots (p_k - 1)p_k^{e_k-1} = n \prod_{\text{prime } p \text{ dividing } n} (1 - 1/p)$$

called Euler's totient function, also called Euler  $\varphi$ -function

- e.g.,  $\varphi(12) = \varphi(2^2 \cdot 3^1) = 1 \cdot 2^1 \cdot 2 \cdot 3^0 = 4$ ,  $\varphi(10) = \varphi(2^1 \cdot 5^1) = 1 \cdot 2^0 \cdot 4 \cdot 5^0 = 4$

**Theorem 16. [Euler's theorem - number theory]** for coprime  $n$  and  $a$

$$a^{\varphi(n)} \equiv 1 \pmod{n}$$

- e.g.,  $5^4 \equiv 1 \pmod{12}$  whereas  $4^4 \equiv 4 \not\equiv 1 \pmod{12}$
- Euler's theorem underlies RSA cryptosystem, which is pervasively used in internet communication



## Number theory & cryptography - XXX

- at the core of cryptography lies number theory, *classical* topic of mathematics!
- XXX

# **Abstract Algebra**

# **Why Abstract Algebra?**

## Why abstract algebra?

- it's fun!
- can understand *intrinsic structures* of algebraic objects
- allow us to solve *extremely practical problems* (depending on your definition of practicality)
  - e.g., can prove why root formulas for polynomials of order  $n \geq 5$  do not exist
- prepare us for pursuing further math topics such as
  - differential geometry
  - algebraic geometry
  - analysis
  - representation theory
  - algebraic number theory

## Some history

- by the way, historically, often the case that application of an idea presented before extracting and presenting the idea on its own right
- *e.g.*, Galois used “quotient group” only implicitly in his 1830’s investigation, and it had to wait until 1889 to be explicitly presented as “abstract quotient group” by Hölder

# Groups

## Monoids

**Definition 7. [law of composition]** mapping  $S \times S \rightarrow S$  for set  $S$ , called **law of composition** (of  $S$  to itself)

- when  $(\forall x, y, z \in S)((xy)z = x(yz))$ , composition is said to be **associative**
- $e \in S$  such that  $(\forall x \in S)(ex = xe = x)$ , called **unit element** - always unique

*Proof:* for any two unit elements  $e$  and  $f$ ,  $e = ef = f$ , hence,  $e = f$

**Definition 8. [monoids]** set  $M$  with composition which is associative and having unit element, called **monoid** (so in particular,  $M$  is not empty)

- monoid  $M$  with  $(\forall x, y \in M)(xy = yx)$ , called **commutative or abelian monoid**
- subset  $H \subset M$  which has the unit element  $e$  and is itself monoid, called **submonoid**

## Groups

**Definition 9. [group]** *monoid  $G$  with*

$$(\forall x \in G) (\exists y \in G) (xy = yx = e)$$

*called **group***

- *for  $x \in G$ ,  $y \in G$  with  $xy = yx = e$ , called **inverse of  $x$***
- *group derived from commutative monoid, called **abelian group** or **commutative group***
- *group  $G$  with  $|G| < \infty$ , called **finite group***
- *(similarly as submonoid)  $H \subset G$  that has unit element and is itself group, called **subgroup***
- *subgroup consisting only of unit element, called **trivial***



## Cyclic groups, generators, and direct products

**Definition 10. [cyclic groups]** *group  $G$  with*

$$(\exists a \in G) (\forall x \in G) (\exists n \in \mathbf{N}) (x = a^n)$$

*called **cyclic group**, such  $a \in G$  called **cyclic generator***

**Definition 11. [generators]** *for group  $G$ ,  $S \subset G$  with*

$$(\forall x \in G) (x \text{ is arbitrary product of elements or inverse elements of } S)$$

*called **set of generators for  $G$** , said to **generate  $G$** , denoted by  $G = \langle S \rangle$*

**Definition 12. [direct products]** *for two groups  $G_1$  and  $G_2$ , group  $G_1 \times G_2$  with*

$$(\forall (x_1, x_2), (y_1, y_2) \in G_1 \times G_2) ((x_1, x_2)(y_1, y_2) = (x_1 y_1, x_2 y_2) \in G_1 \times G_2)$$

*whose unit element defined by  $(e_1, e_2)$  where  $e_1$  and  $e_2$  are unit elements of  $G_1$  and  $G_2$  respectively, called **direct product of  $G_1$  and  $G_2$***

## Homeomorphism and isomorphism

**Definition 13. [homeomorphism]** for monoids  $M$  and  $M'$ , mapping  $f : M \rightarrow M'$  with  $f(e) = e'$

$$(x, y \in M) (f(xy) = f(x)f(y))$$

where  $e$  and  $e'$  are unit elements of  $M$  and  $M'$  respectively, called **monoid-homeomorphism** or simple **homeomorphism**

- **group homeomorphism**  $f : G \rightarrow G'$  is similarly monoid-homeomorphism
  - homeomorphism  $f : G \rightarrow G'$  where exists  $g : G' \rightarrow G$  such that  $f \circ g : G' \rightarrow G'$  and  $g \circ f : G \rightarrow G$  are identity mappings, called **isomorphism**, sometimes denoted by  $G \approx G'$
  - homeomorphism of  $G$  into itself, called **endomorphism**
  - isomorphism of  $G$  onto itself, called **automorphism**
- set of all automorphisms of  $G$  is itself group, denoted by **Aut( $G$ )**

## Kernel, image, and embedding of homeomorphism

**Definition 14. [kernel of homeomorphism]** for group-homeomorphism  $f : G \rightarrow G'$  where  $e'$  is unit element of  $G'$ ,  $f^{-1}(\{e'\})$ , which is subgroup of  $G$ , called **kernel of  $f$** , denoted by  **$\text{Ker } f$**

**Definition 15. [embedding of homeomorphism]** homeomorphism  $f : G \rightarrow G'$  establishing isomorphism between  $G$  and  $f(G) \subset G'$ , called **embedding**

**Proposition 1. [group homeomorphism and isomorphism]**

- for group-homeomorphism  $f : G \rightarrow G'$ ,  $f(G) \subset G'$  is subgroup of  $G'$
- homeomorphism whose kernel is trivial is injective, often denoted by special arrow

$$f : G \hookrightarrow G'$$

- surjective homeomorphism whose kernel is trivial is isomorphism
- for group  $G$ , its generators  $S$ , and another group  $G'$ , map  $f : S \rightarrow G'$  has at most one extension to homeomorphism of  $G$  into  $G'$

## Orthogonal subgroups

**Proposition 2. [orthogonal subgroups]** *for group  $G$  and two subgroups  $H$  and  $K \subset G$  with  $HK = G$ ,  $H \cap K = \{e\}$ , and  $(x \in H, y \in K) (xy = yx)$ ,*

$$f : H \times K \rightarrow G$$

*with  $(x, y) \mapsto xy$  is isomorphism*

*can generalize to finite number of subgroups,  $H_1, \dots, H_n$  such that*

$$H_1 \cdots H_n = G$$

*and*

$$H_{k+1} \cap (H_1 \cdots H_k) = \{e\}$$

*in which case,  $G$  is isomorphic to  $H_1 \cdots H_n$*

## Cosets of groups

**Definition 16. [cosets of groups]** for group  $G$  and subgroup  $H \subset G$ ,  $aH$  for some  $a \in G$ , called *left coset of  $H$  in  $G$* , and element in  $aH$ , called *coset representation of  $aH$*  - can define *right cosets* similarly

**Proposition 3. [cosets of groups]** for group  $G$  and subgroup  $H \subset G$ ,

- for  $a \in G$ ,  $x \mapsto ax$  induces bijection of  $H$  onto  $aH$ , hence all left cosets have same cardinality
- $aH \cap bH \neq \emptyset$  for  $a, b \in G$  implies  $aH = bH$
- hence,  $G$  is disjoint union of left cosets of  $H$
- same statements can be made for right cosets

**Definition 17. [index and order of group]** number of left cosets of  $H$  in  $G$ , called *index of  $H$  in  $G$* , denoted by  $(G : H)$  - index of trivial subgroups, called *order of  $G$* , denoted by  $(G : 1)$

## Indices and orders of groups

**Proposition 4. [indices and orders]** *for group  $G$  and two subgroups  $H$  and  $K \subset G$  with  $K \subset H$ ,*

$$(G : H)(H : K) = (G : K)$$

*when  $K$  is trivial, we have*

$$(G : H)(H : 1) = (G : 1)$$

*(proof can be found in [Proof 1](#))*

hence, if  $(G : 1) < \infty$ , both  $(G : H)$  and  $(H : 1)$  divide  $(G : 1)$

## Normal subgroup

**Definition 18. [normal subgroups]** *subgroup  $H \subset G$  of group  $G$  with*

$$(\forall x \in G) (xH = Hx) \Leftrightarrow (\forall x \in G) (xHx^{-1} = H)$$

*called normal subgroup of  $G$ , in which case*

- *set of cosets  $\{xH | x \in G\}$  with law of composition defined by  $(xH)(yH) = (xy)H$ , forms group with unit element  $H$ , denoted by  $G/H$ , called factor group of  $G$  by  $H$ , read  $G$  modulo  $H$  or  $G \bmod H$*
- *$x \mapsto xH$  induces homeomorphism of  $X$  onto  $\{xH | x \in G\}$ , called canonical map, kernel of which is  $H$*

**Proposition 5. [normal subgroups and factor groups]**

- *kernel of (every) homeomorphism of  $G$  is normal subgroups of  $G$*
- *for family of normal subgroups of  $G$ ,  $\langle N_\lambda \rangle$ ,  $\bigcap N_\lambda$  is also normal subgroup*
- *every subgroup of abelian group is normal*
- *factor group of abelian group is abelian*
- *factor group of cyclic group is cyclic*

## Normalizers and centralizers

**Definition 19. [normalizers and centralizers]** for subset  $S \subset G$  of group  $G$ ,

$$\{x \in G \mid xSx^{-1} = S\}$$

is subgroup, called **normalizer of  $S$** , and also called **centralizer of  $a$**  when  $S = \{a\}$  is singleton;

$$\{x \in G \mid (\forall y \in S)(xyx^{-1} = y)\}$$

called **centralizer of  $S$** , and centralizer of  $G$  itself, called **center of  $G$**

- *e.g.*,  $A \mapsto \det A$  of multiplicative group of square matrices in  $\mathbf{R}^{n \times n}$  into  $\mathbf{R} \setminus \{0\}$  is homeomorphism, kernel of which called **special linear group**, and (of course) is normal



## Normalizers and congruence

**Proposition 6. [normalizers of groups]** *subgroup  $H \subset G$  of group  $G$  is normal subgroup of its normalizer  $N_H$*

- *subgroup  $H \subset G$  of group  $G$  is normal subgroup of its normalizer  $N_H$*
- *subgroup  $K \subset G$  with  $H \subset K$  where  $H$  is normal in  $K$  is contained in  $N_H$*
- *for subgroup  $K \subset N_H$ ,  $KH$  is group and  $H$  is normal in  $KH$*
- *normalizer of  $H$  is largest subgroup of  $G$  in which  $H$  is normal*

**Definition 20. [congruence with respect to normal subgroup]** *for normal subgroup  $H \subset G$  of group  $G$ , we write*

$$x \equiv y \pmod{H}$$

*if  $xH = yH$ , read  $x$  and  $y$  are congruent modulo  $H$  - this notation used mostly for additive groups*

## Exact sequences of homeomorphisms

**Definition 21. [exact sequences of homeomorphisms]** *below sequence of homeomorphisms with  $\text{Im } f = \text{Ker } g$*

$$G' \xrightarrow{f} G \xrightarrow{g} G''$$

said to be **exact**

*below sequence of homeomorphisms with  $\text{Im } f_i = \text{Ker } f_{i+1}$*

$$G_1 \xrightarrow{f_1} G_2 \xrightarrow{f_2} G_3 \longrightarrow \cdots \xrightarrow{f_{n-1}} G_n$$

said to be **exact**

- for normal subgroup  $H \subset G$  of group  $G$ , sequence  $H \xrightarrow{j} G \xrightarrow{\varphi} G/H$  is exact where  $j$  is inclusion and  $\varphi$
- $0 \rightarrow G' \xrightarrow{f} G \xrightarrow{g} G'' \rightarrow 0$  is exact *if and only if*  $f$  injective,  $g$  surjective, and  $\text{Im } f = \text{Ker } g$

- if  $H = \text{Ker } g$  above,  $0 \rightarrow H \rightarrow G \rightarrow G/H \rightarrow 0$
- more precisely, exists commutative diagram as in the figure, in which vertical mappings are isomorphisms and rows are *exact*

$$\begin{array}{ccccccccc}
 0 & \longrightarrow & G' & \xrightarrow{f} & G & \xrightarrow{g} & G'' & \longrightarrow & 0 \\
 & & \downarrow & & \downarrow & & \downarrow & & \\
 0 & \longrightarrow & H & \longrightarrow & G & \longrightarrow & G/H & \longrightarrow & 0
 \end{array}$$

## Canonical homeomorphism examples

all homeomorphisms described below called *canonical*

- for two groups  $G$  &  $G'$  and homeomorphism  $f : G \rightarrow G'$  whose kernel is  $H$ , exists unique homeomorphism  $f_* : G/H \rightarrow G'$  with

$$f = f_* \circ \varphi$$

where  $\varphi : G \rightarrow G/H$  is canonical map, and  $f_*$  is injective

- $f_*$  can be defined by  $xH \mapsto f(x)$
- $f_*$  *said to be induced by  $f$*
- $f_*$  induces isomorphism  $\lambda : G/H \rightarrow \text{Im } f$
- below sequence summarizes above statements

$$G \xrightarrow{\varphi} G/H \xrightarrow{\lambda} \text{Im } f \xrightarrow{j} G$$

where  $j$  is inclusion

- for group  $G$ , subgroup  $H \subset G$ , and homeomorphism  $f : G \rightarrow G'$  whose kernel contains  $H$ , intersection of all normal subgroups containing  $H$ ,  $N$ , which is the smallest normal subgroup containing  $H$ , is contained in  $\text{Ker } f$ , i.e.,  $N \subset \text{Ker } f$ , and exists unique homeomorphism,  $f_* : G/N \rightarrow G'$  such that

$$f = f_* \circ \varphi$$

where  $\varphi : G \rightarrow G/H$  is canonical map

- $f_*$  can be defined by  $xN \mapsto f(x)$
- $f_*$  *said to be induced by  $f$*
- for subgroups of  $G$ ,  $H$  and  $K$  with  $K \subset H$ ,  $xK \mapsto xH$  induces homeomorphism of  $G/K$  into  $G/H$ , whose kernel is  $\{xK | x \in H\}$ , thus *canonical isomorphism*

$$(G/K)/(H/K) \approx (G/H)$$

this can be shown in the figure where rows are exact

$$\begin{array}{ccccccccc}
 0 & \longrightarrow & H & \longrightarrow & G & \longrightarrow & G/H & \longrightarrow & 0 \\
 & & \downarrow \text{can} & & \downarrow \text{can} & & \downarrow \text{id} & & \\
 0 & \longrightarrow & H/K & \longrightarrow & G/K & \longrightarrow & G/H & \longrightarrow & 0
 \end{array}$$

- for subgroup  $H \subset G$  and  $K \subset G$  with  $H$  contained in normalizer of  $K$ ,  $H \cap K$  is normal subgroup of  $H$ ,  $HK = KH$  is subgroup of  $G$ , exists surjective homeomorphism

$$H \rightarrow HK/K$$

with  $x \mapsto xK$ , whose kernel is  $H \cap K$ , hence *canonical isomorphism*

$$H/(H \cap K) \approx HK/K$$

- for group homeomorphism  $f : G \rightarrow G'$ , normal subgroup of  $G'$ ,  $H'$ ,

$$H = f^{-1}(H') \subset G$$

as shown in the figure,

$$\begin{array}{ccc} G & \longrightarrow & G' \\ \uparrow & & \uparrow \\ f^{-1}(H') & \longrightarrow & H' \end{array}$$

$H$  is normal in  $G$  and kernel of homeomorphism

$$G \xrightarrow{f} G' \xrightarrow{\varphi} G'/H'$$

is  $H$  where  $\varphi$  is canonical map, hence we have injective homeomorphism

$$\bar{f} : G/H \rightarrow G'/H'$$

again called *canonical homeomorphism*, giving commutative diagram in the figure; if  $f$  is surjective,  $\bar{f}$  is isomorphism

$$\begin{array}{ccccccccc} 0 & \longrightarrow & H & \longrightarrow & G & \longrightarrow & G/H & \longrightarrow & 0 \\ & & \downarrow & & \downarrow f & & \downarrow \bar{f} & & \\ 0 & \longrightarrow & H' & \longrightarrow & G' & \longrightarrow & G'/H' & \longrightarrow & 0 \end{array}$$



## Towers

**Definition 22. [towers of groups]** *for group  $G$ , sequence of subgroups*

$$G = G_0 \supset G_1 \supset G_2 \supset \cdots \supset G_m$$

*called tower of subgroups*

- *said to be normal if every  $G_{i+1}$  is normal in  $G_i$*
- *said to be abelian if normal and every factor group  $G_i/G_{i+1}$  is abelian*
- *said to be cyclic if normal and every factor group  $G_i/G_{i+1}$  is cyclic*

**Proposition 7. [towers inded by homeomorphism]** *for group homeomorphism  $f : G \rightarrow G'$  and normal tower*

$$G' = G'_0 \supset G'_1 \supset G'_2 \supset \cdots \supset G'_m$$

*tower*

$$f^{-1}(G') = f^{-1}(G'_0) \supset f^{-1}(G'_1) \supset f^{-1}(G'_2) \supset \cdots \supset f^{-1}(G'_m)$$

*is*

- *normal if  $G'_i$  form normal tower*
- *abelian if  $G'_i$  form abelian tower*
- *cyclic if  $G'_i$  form cyclic tower*

*because every homeomorphism*

$$G_i/G_{i+1} \rightarrow G'_i/G'_{i+1}$$

*is injective*

## Refinement of towers and solvability of groups

**Definition 23. [refinement of towers]** *for tower of subgroups, tower obtained by inserting finite number of subgroups, called refinement of tower*

**Definition 24. [solvable groups]** *group having an abelian tower whose last element is trivial subgroup, said to be solvable*

**Proposition 8. [finite solvable groups]**

- *abelian tower of finite group admits cyclic refinement*
- *finite solvable group admits cyclic tower, whose last element is trivial subgroup*

**Theorem 17. [Feit-Thompson theorem]** *group whose order is prime power is solvable*

**Theorem 18. [solvability condition in terms of normal subgroups]** *for group  $G$  and its normal subgroup  $H$ ,  $G$  is solvable if and only if both  $H$  and  $G/H$  are solvable*

## Commutators and commutator subgroups

**Definition 25. [commutator]** for group  $G$ ,  $xyx^{-1}y^{-1}$  for  $x, y \in G$ , called **commutator**

**Definition 26. [commutator subgroups]** subgroup generated by commutators of group  $G$ , called **commutator subgroup**, denoted by  $G^C$ , i.e.

$$G^C = \langle \{xyx^{-1}y^{-1} \mid x, y \in G\} \rangle$$

- $G^C$  is normal in  $G$
- $G/G^C$  is commutative
- $G^C$  is contained in kernel of every homomorphism of  $G$  into commutative group
  - (proof can be found in [Proof 2](#)) of above statements
- *commutator group is at the heart of solvability and non-solvability problems!*

## Simple groups

**Definition 27. [simple groups]** *non-trivial group having no normal subgroup other than itself and trivial subgroup, said to be **simple***

**Proposition 9. [simple groups]** *abelian group is simple if and only if cycle of prime order*

## Butterfly lemma

**Lemma 1. [butterfly lemma - Zassenhaus]** *for subgroups  $U$  and  $V$  of a group and normal subgroups  $u$  and  $v$  of  $U$  and  $V$  respectively,*

$$u(U \cap v) \text{ is normal in } u(U \cap V)$$

$$(u \cap V)v \text{ is normal in } (U \cap V)v$$

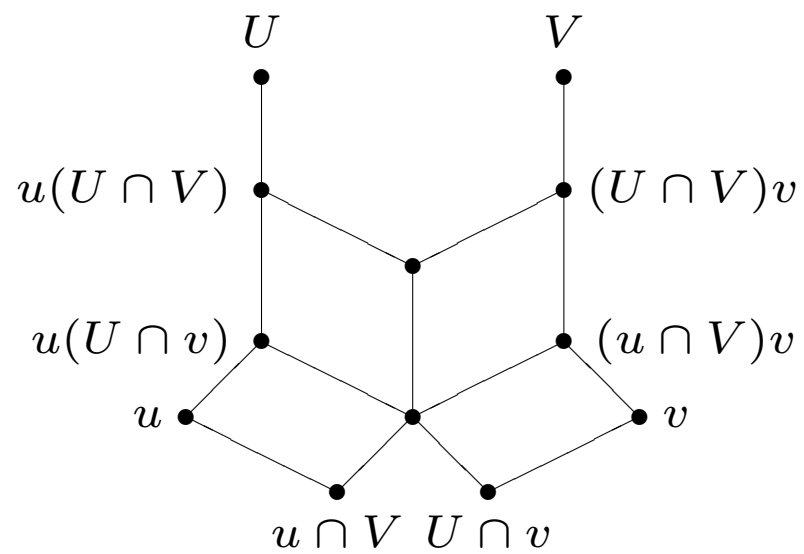
*and factor groups are isomorphic, i.e.,*

$$u(U \cap V)/u(U \cap v) \approx (U \cap V)v/(u \cap V)v$$

*these shown in the figure*

- indeed

$$(U \cap V)/((u \cap V)(U \cap v)) \approx u(U \cap V)/u(U \cap v) \approx (U \cap V)v/(u \cap V)v$$



## Equivalent towers

**Definition 28. [equivalent towers]** *for two normal towers of same height starting from same group ending with trivial subgroup*

$$G = G_1 \supset G_2 \supset G_3 \supset \cdots \supset G_{n+1} = \{e\}$$

$$G = H_1 \supset H_2 \supset H_3 \supset \cdots \supset H_{n+1} = \{e\}$$

*with*

$$G_i/G_{i+1} \approx H_{\pi(i)+1}/H_{\pi(i)}$$

*for some permutation  $\pi \in \text{Perm}(\{1, \dots, n\})$ , i.e., sequences of factor groups are same up to isomorphisms and permutation of indices, said to be **equivalent***



## Schreier and Jordan-Hölder theorems

**Theorem 19. [Schreier theorem]** *two normal towers starting from same group and ending with trivial subgroup have equivalent refinement*

**Theorem 20. [Jordan-Holder theorem]** *all normal towers starting from same group and ending with trivial subgroup where each factor group is non-trivial and simple are equivalent*

## Cyclic groups

**Definition 29. [exponent of groups and group elements]** *for group  $G$ ,  $n \in \mathbf{N}$  with  $a^n = e$  for  $a \in G$ , called **exponent of  $a$** ;  $n \in \mathbf{N}$  with  $x^n = e$  for every  $x \in G$ , called **exponent of  $G$***

**Definition 30. [period of group elements]** *for group  $G$  and  $a \in G$ , smallest  $n \in \mathbf{N}$  with  $a^n = e$ , called **period of  $a$***

**Proposition 10. [period of elements of finite groups]** *for finite group  $G$  of order  $n > 1$ , period of every non-unit element  $a$  ( $\neq e$ ) divided  $n$ ; if  $n$  is prime number,  $G$  is cyclic and period of every generator is  $n$*

**Proposition 11. [subgroups of cyclic groups]** *every subgroup of cyclic group is cyclic and image of every homeomorphism of cyclic group is cyclic*

## Properties of cyclic groups

### Proposition 12. [properties of cyclic groups]

- *infinity cyclic group has exactly two generators; if  $a$  is one,  $a^{-1}$  is the other*
- *for cyclic group  $G$  of order  $n$  and generator  $x$ , set of generators of  $G$  is*

$$\{x^m \mid m \text{ is relatively prime to } n\}$$

- *for cyclic group  $G$  and two generators  $a$  and  $b$ , exists automorphism of  $G$  mapping  $a$  onto  $b$ ; conversely, every automorphism maps  $a$  to some generator*
- *for cyclic group  $G$  of order  $n$  and  $d \in \mathbf{N}$  dividing  $n$ , exists unique subgroup of order  $d$*
- *for cyclic groups  $G_1$  and  $G_2$  of orders  $n$  and  $m$  respectively with  $n$  and  $m$  relatively prime,  $G_1 \times G_2$  is cyclic group*
- *for non-cyclic finite abelian group  $G$ , exists subgroup isomorphic to  $C \times C$  with  $C$  cyclic with prime order*

## Symmetric groups and permutations

**Definition 31. [symmetric groups and permutations]** *for nonempty set  $S$ , group  $G$  of bijective functions of  $S$  onto itself with law of composition being function composition, called **symmetric group of  $S$** , denoted by  $\text{Perm}(S)$ ; elements in  $\text{Perm}(S)$  called **permutations of  $S$** ; element swapping two disjoint elements in  $S$  leaving every others left, called **transposition***

**Proposition 13. [sign homeomorphism of finite symmetric groups]** *for finite symmetric group  $S_n$ , exists unique homeomorphism  $\epsilon : S_n \rightarrow \{-1, 1\}$  mapping every transposition,  $\tau$ , to  $-1$ , i.e.,  $\epsilon(\tau) = -1$*

**Definition 32. [alternating groups]** *element of finite symmetric group  $\sigma$  with  $\epsilon(\sigma) = 1$ , called **even**, element  $\sigma$  with  $\epsilon(\sigma) = -1$ , called **odd**; kernel of  $\epsilon$ , called **alternating group**, denoted by  $A_n$*

**Theorem 21. [solvability of finite symmetric groups]** *symmetric group  $S_n$  with  $n \geq 5$  is not solvable*

**Theorem 22. [simplicity of alternating groups]** *alternating group  $A_n$  with  $n \geq 5$  is simple*

## Operations of group on set

**Definition 33. [operations of group on set]** for group  $G$  and set  $S$ , homeomorphism

$$\pi : G \rightarrow \text{Perm}(S)$$

called operation of  $G$  on  $S$  or action of  $G$  on  $S$

- $S$ , called  $G$ -set
- denote  $\pi(x)$  for  $x \in G$  by  $\pi_x$ , hence homeomorphism denoted by  $x \mapsto \pi_x$
- obtain mapping from such operation,  $G \times S \rightarrow S$ , with  $(x, s) \mapsto \pi_x(s)$
- often abbreviate  $\pi_x(s)$  by  $xs$ , with which the following two properties satisfied
  - $(\forall x, y \in G, s \in S) (x(y s) = (xy) s)$
  - $(\forall s \in S) (e s = s)$
- conversely, for mapping  $G \times S \rightarrow S$  with  $(x, s) \mapsto xs$  satisfying above two properties,  $s \mapsto xs$  is permutation for  $x \in G$ , hence  $\pi_x$  is homeomorphism of  $G$  into  $\text{Perm}(S)$
- thus, operation of  $G$  on  $S$  can be defined as mapping  $S \times G \rightarrow S$  satisfying above two properties

## Conjugation

**Definition 34. [conjugation of groups]** for group  $G$  and map  $\gamma_x : G \rightarrow G$  with  $\gamma_x(y) = xyx^{-1}$ , homeomorphism

$$G \rightarrow \text{Aut}(G) \text{ defined by } x \mapsto \gamma_x$$

called **conjugation**, which is operation of  $G$  on itself

- $\gamma_x$ , called **inner**
- kernel of conjugation is *center of  $G$*
- to avoid confusion, instead of writing  $xy$  for  $\gamma_x(y)$ , write

$$\gamma_x(y) = xyx^{-1} = {}^x y \text{ and } \gamma_{x^{-1}}(y) = x^{-1}yx = y^x$$

- for subset  $A \subset G$ , map  $(x, A) \mapsto xAx^{-1}$  is operation of  $G$  on set of subsets of  $G$
- similarly for subgroups of  $G$
- two subsets of  $G$ ,  $A$  and  $B$  with  $B = xAx^{-1}$  for some  $x \in G$ , said to be **conjugate**

## Translation

**Definition 35. [translation]** *operation of  $G$  on itself defined by map*

$$(x, y) \mapsto xy$$

*called translation, denoted by  $T_x : G \rightarrow G$  with  $T_x(y) = xy$*

- for subgroup  $H \subset G$ ,  $T_x(H) = xH$  is left coset
  - denote set of left cosets also by  $G/H$  even if  $H$  is not normal
  - denote set of right cosets also by  $H \backslash G$
- examples of translation
  - $G = GL(V)$ , group of linear automorphism of vector space with field  $F$ , for which, map  $(A, v) \mapsto Av$  for  $A \in G$  and  $v \in V$  defines operation of  $G$  on  $V$ 
    - $G$  is subgroup of group of permutations,  $\text{Perm}(V)$
  - for  $V = F^n$ ,  $G$  is group of nonsingular  $n$ -by- $n$  matrices

## Isotropy

**Definition 36. [isotropy]** *for operation of group  $G$  on set  $S$*

$$\{x \in G \mid xs = s\}$$

*called isotropy of  $G$ , denoted by  $G_s$ , which is subgroup of  $G$*

- for conjugation operation of group  $G$ ,  $G_s$  is normalizer of  $s \in G$
- isotropy groups are conjugate, *e.g.*, for  $s, s' \in S$  and  $y \in G$  with  $ys = s'$ ,

$$G_{s'} = yG_sy^{-1}$$

- by definition, kernel of operation of  $G$  on  $S$  is

$$K = \bigcap_{s \in S} G_s \subset G$$

- operation with trivial kernel, said to be *faithful*
- $s \in G$  with  $G_s = G$ , called *fixed point*



## Orbits of operation

**Definition 37. [orbits of operation]** *for operation of group  $G$  on set  $S$ ,  $\{xs | x \in G\}$ , called orbit of  $s$  under  $G$ , denoted by  $Gs$*

- for  $x, y \in G$  in same coset of  $G_s$ ,  $xs = ys$ , i.e.  $(\exists z \in G) (x, y \in zG_s) \Leftrightarrow xs = ys$
- hence, mapping  $G/G_s \rightarrow S$  with  $x \mapsto xG_s$  is morphism of  $G$ -sets, thus

**Proposition 14.** *for group  $G$ , operating on set  $S$  and  $s \in S$ , order of orbit  $Gs$  is equal to index  $(G : G_s)$*

**Proposition 15.** *for subgroup  $H$  of group  $G$ , number of conjugate subgroups to  $H$  is index of normalizer of  $H$  in  $G$*

**Definition 38. [transitive operation]** *operation with one orbit, said to be transitive*

## Orbit decomposition and class formula

- orbits are disjoint

$$S = \coprod_{\lambda \in \Lambda} G s_{\lambda}$$

where  $s_{\lambda}$  are elements of distinct orbits

**Formula 1. [orbit decomposition formula]** *for group  $G$  operating on set  $S$ , index set  $\Lambda$  whose elements represent distinct orbits*

$$|S| = \sum_{\lambda \in \Lambda} (G : G_{\lambda})$$

**Formula 2. [class formula]** *for group  $G$  and set  $C \subset G$  whose elements represent distinct conjugacy classes*

$$(G : 1) = \sum_{x \in C} (G : G_x)$$

## Sylow subgroups

**Definition 39. [sylow subgroups]** *for prime number  $p$ , finite group with order  $p^n$  for some  $n \geq 0$ , called  $p$ -group; subgroup  $H \subset G$  of finite group  $G$  with order  $p^n$  for some  $n \geq 0$ , called  $p$ -subgroup; subgroup of order  $p^n$  where  $p^n$  is highest power of  $p$  dividing order of  $G$ , called  $p$ -Sylow subgroup*

**Lemma 2.** *finite abelian group of order divided by prime number  $p$  has subgroup of order  $p$*

**Theorem 23. [ $p$ -Sylow subgroups of finite groups]** *finite group of order divided by prime number  $p$  has  $p$ -Sylow subgroup*

**Lemma 3. [number of fixed points of group operations]** *for  $p$ -group  $H$ , operating on finite set  $S$*

- *number of fixed points of  $H$  is congruent to size of  $S$  modulo  $p$ , i.e.*

$$\# \text{ fixed points of } H \equiv |S| \pmod{p}$$

- *if  $H$  has exactly one fixed point,  $|S| \equiv 1 \pmod{p}$*
- *if  $p$  divides  $|S|$ ,  $|S| \equiv 0 \pmod{p}$*

## Sylow subgroups and solvability

**Theorem 24. [solvability of finite  $p$ -groups]** *finite  $p$ -group is solvable; if it is non-trivial, it has non-trivial center*

**Corollary 1.** *for non-trivial  $p$ -group, exists sequence of subgroups*

$$\{e\} = G_0 \subset G_1 \subset G_2 \subset \cdots \subset G_n = G$$

*where  $G_i$  is normal in  $G$  and  $G_{i+1}/G_i$  is cyclic group of order  $p$*

**Lemma 4. [normality of subgroups of order  $p$ ]** *for finite group  $G$  and smallest prime number dividing order of  $G$   $p$ , every subgroup of index  $p$  is normal*

**Proposition 16. [solvability of groups of order  $pq$ ]** *group of order  $pq$  with  $p$  and  $q$  being distinct prime numbers, is solvable*

- now can prove following
  - group of order, 35, is solvable - implied by Proposition 8 and Proposition 12
  - group of order less than 60 is solvable

## Direct sums and free abelian groups

# **Finitely generated abelian groups**

# The dual group

# Inverse limit and completion



# Categories and functors

# Free groups

## Dihedral groups

**Definition 40. [dihedral groups]** *for  $n \geq 3$ , rigid movement of regular  $n$ -gon using symmetries and rotations (in arbitrary orders for arbitrary number of times) such that result fits into original regular  $n$ -gon, called **dihedral group**, denoted by  $D_{2n}$*

- XXX

# Rings

## Rings

**Definition 41. [ring]** set  $A$  together with two laws of composition called multiplication and addition which are written as product and sum respectively, satisfying following conditions, called **ring**

- $A$  is commutative group with respect to addition - unit element denoted by **0**
- $A$  is monoid with respect to multiplication - unit element denoted by **1**
- multiplication is distributive over addition, i.e.

$$(\forall x, y, z \in A) ((x + y)z = xz + yz \ \& \ z(x + y) = zx + zy)$$

do not assume  $1 \neq 0$

- can prove, e.g.,
  - $(\forall x \in A) (0x = 0)$  because  $0x + x = 0x + 1x = (0 + 1)x = 1x = x$
  - if  $1 = 0$ ,  $A = \{0\}$  because  $x = 1x = 0x = 0$
  - $(\forall x, y \in A) ((-x)y = -(xy))$  because  $xy + (-x)y = (x + -x)y = 0y = 0$

**Definition 42. [subring]** subset of ring which itself is ring with same additive and multiplicative laws of composition, called **subring**

## More on ring

**Definition 43. [multiplicative group of invertible elements of ring]** *subset  $U$  of ring  $A$  such that every element of  $U$  has both left and right inverses, called **group of units of  $A$**  or **group of invertible elements of  $A$** , sometimes denoted by  $A^*$*

**Definition 44. [division ring]** *ring with  $1 \neq 0$  and every nonzero element being invertible, called **division ring***

**Definition 45. [commutative ring]** *ring  $A$  with  $(\forall x, y \in A) (xy = yx)$ , called **commutative ring***

**Definition 46. [center of ring]** *subset  $C \subset A$  of ring  $A$  such that*

$$C = \{a \in A \mid \forall x \in A, xa = ax\}$$

*is subring, and is called **center of ring  $A$***

## Fields

**Definition 47. [field]** *commutative division ring, called field*

## General distributivity

- general distributivity - for ring  $A$ ,  $\langle x_i \rangle_{i=1}^n \subset A$  and  $\langle y_i \rangle_{i=1}^n \subset A$

$$\left( \sum x_i \right) \left( \sum y_j \right) = \sum_i \sum_j x_i y_j$$



## Ring examples

- for set  $S$  and ring  $A$ , *set of all mappings of  $S$  into  $A$*   $\text{Map}(S, A)$  whose addition and multiplication are defined as below, is *ring* (proof can be found in [Proof 3](#))

$$(\forall f, g \in \text{Map}(S, A)) (\forall x \in S) ((f + g)(x) = f(x) + g(x))$$

$$(\forall f, g \in \text{Map}(S, A)) (\forall x \in S) ((fg)(x) = f(x)g(x))$$

- additive and multiplicative unit elements of  $\text{Map}(S, A)$  are constant maps whose values are additive and multiplicative unit elements of  $A$  respectively
- $\text{Map}(S, A)$  is commutative *if and only if*  $A$  is commutative
- for set  $S$ ,  $\text{Map}(S, \mathbf{R})$  (page [24](#)) is a commutative ring
- for abelian group  $M$ , *set  $\text{End}(M)$  of group homeomorphisms of  $M$  into itself* is *ring* with normal addition and mapping composition as multiplication (proof can be found in [Proof 4](#))
  - additive and multiplicative unit elements of  $\text{End}(M)$  are constant map whose value is the unit element of  $M$  and identity mapping respectively

- not commutative in general
- for ring  $A$ , *set  $A[X]$  of polynomials over  $A$*  is *ring*, (Definition 75)
- for field  $K$ ,  $K^{n \times n}$ , *i.e.*, set of  $n$ -by- $n$  matrices with components in  $K$ , is *ring*
  - $(K^{n \times n})^*$ , *i.e.*, multiplicative group of units of  $K^{n \times n}$ , consists of non-singular matrices, *i.e.*, those whose determinants are nonzero

## Group ring

**Definition 48. [group ring]** for group  $G$  and field  $K$ , set of all formal linear combinations  $\sum_{x \in G} a_x x$  with  $a_x \in K$  where  $a_x$  are zero except finite number of them where addition is defined normally and multiplication is defined as

$$\left( \sum_{x \in G} a_x x \right) \left( \sum_{y \in G} b_y y \right) = \sum_{z \in G} \left( \sum_{xy=z} a_x b_y xy \right)$$

called **group ring**, denoted by  $K[G]$

- $\sum_{xy=z} a_x b_y$  above defines what is called **convolution product**

## Convolution product

**Definition 49. [convolution product]** *for two functions  $f, g$  on group  $G$ , convolution (product), denoted by  $f * g$ , defined by*

$$(f * g)(z) = \sum_{xy=z} f(x)f(y)$$

*as function on group  $G$*

- *one may restrict this definition to functions which are 0 except at finite number of elements*

- for  $f, g \in L^1(\mathbf{R})$ , can define convolution product  $f * g$  by

$$(f * g)(x) = \int_{\mathbf{R}} f(x - y)g(y)dy$$

– satisfies all axioms of ring except that there is not unit element

– commutative (essentially because  $\mathbf{R}$  is commutative)

- more generally, for locally compact group  $G$  with Haar measure  $\mu$ , can define *convolution product* by

$$(f * g)(x) = \int_G f(xy^{-1})g(y)d\mu(y)$$

## Ideals of ring

**Definition 50. [ideal]** subset  $\mathfrak{a}$  of ring  $A$  which is subgroup of additive group of  $A$  with  $A\mathfrak{a} \subset \mathfrak{a}$ , called **left ideal**; indeed,  $A\mathfrak{a} = \mathfrak{a}$  because  $A$  has 1; **right ideal** can be similarly defined, i.e.,  $\mathfrak{a}A = \mathfrak{a}$ ; subset which is both left and right ideal, called **two-sided ideal** or simply **ideal**

- for ring  $A$ ,  $(0)$  and  $A$  itself are ideals

**Definition 51. [principal ideal]** for ring  $A$  and  $a \in A$ , left ideal  $Aa$ , called **principal left ideal**

- $a$ , said to be generator of  $\mathfrak{a} = Aa$  (over  $A$ )

**Definition 52. [principal two-sided ideal]**  $AaA$ , called **principal two-sided ideal** where

$$AaA = \bigcup_{i=1}^{\infty} \left\{ \sum_{i=1}^n x_i a y_i \mid x_i, y_i \in A \right\}$$

**Lemma 5. [ideals of field]** only ideals of field are the field itself and zero ideal

## Principal rings

**Definition 53. [principal ring]** *commutative ring of which every ideal is principal and  $1 \neq 0$ , called principal ring*

- $\mathbf{Z}$  (set of integers) is *principal* ring (proof can be found in [Proof 5](#))
- $k[X]$  (ring of polynomials) for field  $k$  is *principal* ring
- ring of algebraic integers in number field  $K$  is *not* necessarily principal
  - let  $\mathfrak{p}$  be prime ideal, let  $R_{\mathfrak{p}}$  be ring of all elements  $a/b$  with  $a, b \in R$  and  $b \notin \mathfrak{p}$ , then  $R_{\mathfrak{p}}$  is principal, with one prime ideal  $\mathfrak{m}_{\mathfrak{p}}$  consisting of all elements  $a/b$  as above but with  $a \in \mathfrak{p}$
- let  $A$  be set of entire functions on complex plane, then  $A$  is commutative ring, and every finitely generated ideal is *principal*
  - given discrete set of complex numbers  $\{z_i\}$  and nonnegative integers  $\{m_i\}$ , exists entire function  $f$  having zeros at  $z_i$  of multiplicity  $m_i$  and *no* other zeros
  - every principal ideal is of form  $Af$  for some such  $f$
  - group of units  $A^*$  in  $A$  consists of functions having no zeros

## Ideals as both additive and multiplicative monoids

- ideals form additive monoid
  - for left ideals  $\mathfrak{a}$ ,  $\mathfrak{b}$ ,  $\mathfrak{c}$  of ring  $A$ ,  $\mathfrak{a} + \mathfrak{b}$  is left ideal,  $(\mathfrak{a} + \mathfrak{b}) + \mathfrak{c} = \mathfrak{a} + (\mathfrak{b} + \mathfrak{c})$ , hence form additive monoid with  $(0)$  as the unit element
  - similarly for right ideals & two-sided ideals
- ideals form multiplicative monoid
  - for left ideals  $\mathfrak{a}$ ,  $\mathfrak{b}$ ,  $\mathfrak{c}$  of ring  $A$ , define  $\mathfrak{a}\mathfrak{b}$  as

$$\mathfrak{a}\mathfrak{b} = \bigcup_{i=1}^{\infty} \left\{ \sum_{i=1}^n x_i y_i \mid x_i \in \mathfrak{a}, y_i \in \mathfrak{b} \right\}$$

then  $\mathfrak{a}\mathfrak{b}$  is also left ideal,  $(\mathfrak{a}\mathfrak{b})\mathfrak{c} = \mathfrak{a}(\mathfrak{b}\mathfrak{c})$ , hence form multiplicative monoid with  $A$  itself as the unit element; for this reason, this unit element  $A$ , *i.e.*, the ring itself, often written as  $(1)$

- similarly for right ideals & two-sided ideals
- ideal multiplication is also distributive over addition
- however, set of ideals does *not* form ring (because the additive monoid is *not* group)



## Dedekind ring

- XXX Lang p88

## Generators of ideal

**Definition 54. [generators of ideal]** for ring  $A$  and  $a_1, \dots, a_n \subset A$ , set of elements of  $A$  of form

$$\sum_{i=1}^n x_i a_i$$

with  $x_i \in A$ , is left ideal, denoted by  $(a_1, \dots, a_n)$ , called **generators** of the left ideal; similarly for right ideals

- above equal to smallest ideals containing  $a_i$ , i.e., intersection of all ideals containing  $a_i$

$$\bigcap_{a_1, \dots, a_n \in \mathfrak{a}} \mathfrak{a}$$

(proof can be found in [Proof 6](#)) - just like set  $(\sigma\text{-})$ algebras in set theory on page [228](#)

## Entire rings

**Definition 55. [zero divisor]** *for ring  $A$ ,  $x, y \in A$  with  $x \neq 0$ ,  $y \neq 0$ , and  $xy = 0$ , said to be zero divisors*

**Definition 56. [entire ring]** *commutative ring with no zero divisors for which  $1 \neq 0$ , said to be entire; entire ring, sometimes called integral domain*

**Lemma 6. [every field is entire ring]** *every field is entire ring*

## Ring-homeomorphism

**Definition 57. [ring-homeomorphism]** *mapping of ring into ring  $f : A \rightarrow B$  such that  $f$  is monoid-homeomorphism for both additive and multiplicative structure on  $A$  and  $B$ , i.e.,*

$$(\forall a, b \in A) (f(a + b) = f(a) + f(b) \ \& \ f(ab) = f(a)f(b))$$

*and*

$$f(1) = 1 \ \& \ f(0) = 0$$

*called **ring-homeomorphism**; **kernel**, defined to be kernel of  $f$  viewed as additive homeomorphism*

- *kernel of ring-homeomorphism  $f : A \rightarrow B$  is ideal of  $A$  (proof can be found in [Proof 7](#))*
- *conversely, for ideal  $\mathfrak{a}$ , can construct factor ring  $A/\mathfrak{a}$*
- *simply say “homeomorphism” if reference to ring is clear*

**Proposition 17. [injectivity of field homeomorphism]** *ring-homeomorphism from field into field is injective (due to [Lemma 5](#))*

## Factor ring and canonical map

**Definition 58. [factor ring and residue class]** for ring  $A$  and an ideal  $\mathfrak{a} \subset A$ , set of cosets  $x + \mathfrak{a}$  for  $x \in A$  combined with addition defined by viewing  $A$  and  $\mathfrak{a}$  as additive groups, multiplication defined by  $(x + \mathfrak{a})(y + \mathfrak{a}) = xy + \mathfrak{a}$ , which satisfy all requirements for ring, called **factor ring** or **residue class ring**, denoted by  $A/\mathfrak{a}$ ; cosets in  $A/\mathfrak{a}$ , called **residue classes modulo  $\mathfrak{a}$** , and each coset  $x + \mathfrak{a}$  called **residue class of  $x$  modulo  $\mathfrak{a}$**

- for ring  $A$  and ideal  $\mathfrak{a}$ 
  - for subset  $S \subset \mathfrak{a}$ , write  $S \equiv 0 \pmod{\mathfrak{a}}$
  - for  $x, y \in A$ , if  $x - y \in \mathfrak{a}$ , write  $x \equiv y \pmod{\mathfrak{a}}$
  - if  $\mathfrak{a} = (a)$  for  $a \in A$ , for  $x, y \in A$ , if  $x - y \in \mathfrak{a}$ , write  $x \equiv y \pmod{a}$

**Definition 59. [canonical map of ring]** ring-homeomorphism of ring  $A$  into factor ring  $A/\mathfrak{a}$

$$A \rightarrow A/\mathfrak{a}$$

called **canonical map of  $A$  into  $A/\mathfrak{a}$**

## Factor ring induced ring-homeomorphism

**Proposition 18. [factor ring induced ring-homeomorphism]** *for ring-homeomorphism  $g : A \rightarrow A'$  whose kernel contains ideal  $\mathfrak{a}$ , exists unique ring-homeomorphism  $g_* : A/\mathfrak{a} \rightarrow A'$  making diagram in the figure commutative, i.e.,  $g_* \circ f = g$  where  $f$  is the ring canonical map  $f : A \rightarrow A/\mathfrak{a}$*

$$\begin{array}{ccc}
 A & \xrightarrow{g} & A' \\
 & \searrow f & \nearrow g_* \\
 & A/\mathfrak{a} &
 \end{array}$$

- the ring canonical map  $f : A \rightarrow A/\mathfrak{a}$  is universal in category of homeomorphisms whose kernel contains  $\mathfrak{a}$

## Prime ideal and maximal ideal

**Definition 60. [prime ideal]** for commutative ring  $A$ , ideal  $\mathfrak{p} \neq A$  with  $A/\mathfrak{p}$  entire, called **prime ideal** or just **prime**;

- equivalently, ideal  $\mathfrak{p} \neq A$  is **prime** if and only if  $(\forall x, y \in A) (xy \in \mathfrak{p} \Rightarrow x \in \mathfrak{p} \text{ or } y \in \mathfrak{p})$

**Definition 61. [maximal ideal]** for commutative ring  $A$ , ideal  $\mathfrak{m} \neq A$  such that

$$(\forall \text{ ideal } \mathfrak{a} \subset A) (\mathfrak{m} \subset \mathfrak{a} \Rightarrow \mathfrak{a} = A)$$

called **maximal ideal**

**Lemma 7. [properties of prime and maximal ideals]** for commutative ring  $A$

- every maximal ideal is prime
- every ideal is contained in some maximal ideal
- ideal  $\{0\}$  is prime if and only if  $A$  is entire
- ideal  $\mathfrak{m}$  is maximal if and only if  $A/\mathfrak{m}$  is field
- inverse image of prime ideal of commutative ring homeomorphism is prime

## Embedding of ring

**Definition 62. [ring-isomorphism]** *bijjective ring-homeomorphism (Definition 57) is isomorphism*

- indeed, for bijective ring-isomorphism  $f : A \rightarrow B$ , exists set-theoretic inverse  $g : B \rightarrow A$  of  $f$ , which is ring-homeomorphism

**Lemma 8. [image of ring-homeomorphism is subring]** *image  $f(A)$  of ring-homeomorphism  $f : A \rightarrow B$  is subring of  $B$  (proof can be found in Proof 8)*

**Definition 63. [embedding of ring]** *ring-isomorphism between  $A$  and its image, established by injective ring-homeomorphism  $f : A \rightarrow B$ , called embedding of ring*

**Definition 64. [induced injective ring-homeomorphism]** *for ring-homeomorphism  $f : A \rightarrow A'$  and ideal  $\mathfrak{a}'$  of  $A'$ , injective ring-homeomorphism*

$$A/f^{-1}(\mathfrak{a}') \rightarrow A'/\mathfrak{a}'$$

*called induced injective ring-homeomorphism*



## Characteristic of ring

- for ring  $A$ , consider ring-homeomorphism

$$\lambda : \mathbf{Z} \rightarrow A$$

such that

$$\lambda(n) = ne$$

where  $e$  is multiplicative unit element of  $A$

- kernel of  $\lambda$  is ideal  $(n)$  for some  $n \geq 0$ , *i.e.*, ideal generated by some nonnegative integer  $n$
- hence, canonical injective ring-homeomorphism  $\mathbf{Z}/n\mathbf{Z} \rightarrow A$ , which is ring-isomorphism between  $\mathbf{Z}/n\mathbf{Z}$  and subring of  $A$
- when  $n\mathbf{Z}$  is prime ideal, exist two cases; either  $n = 0$  or  $n = p$  for prime number  $p$

**Definition 65. [characteristic of ring]** *ring  $A$  with  $\{0\}$  as prime ideal kernel above, said to have **characteristic 0**; if prime ideal kernel is  $p\mathbf{Z}$  for prime number  $p$ ,  $A$ , said to have **characteristic  $p$** , in which case,  $A$  contains (isomorphic image of)  $\mathbf{Z}/p\mathbf{Z}$  as subring, abbreviated by  $\mathbf{F}_p$*

## Prime fields and prime rings

- field  $K$  has characteristic 0 or  $p$  for prime number  $p$
- $K$  contains as subfield (isomorphic image of)
  - $\mathbf{Q}$  if characteristic is 0
  - $\mathbf{F}_p$  if characteristic is  $p$

**Definition 66. [prime field]** *in above cases, both  $\mathbf{Q}$  and  $\mathbf{F}_p$ , called prime field (contained in  $K$ ); since prime field is smallest subfield of  $K$  containing 1 having no automorphism other than identity, identify it with  $\mathbf{Q}$  or  $\mathbf{F}_p$  for each case*

**Definition 67. [prime ring]** *in above cases, prime ring (contained in  $K$ ) means either integers  $\mathbf{Z}$  if  $K$  has characteristic 0 or  $\mathbf{F}_p$  if  $K$  has characteristic  $p$*

$$\mathbf{Z}/n\mathbf{Z}$$

- $\mathbf{Z}$  is ring
- every ideal of  $\mathbf{Z}$  is principal, *i.e.*, either  $\{0\}$  or  $n\mathbf{Z}$  for some  $n \in \mathbf{N}$  (refer to page 126)
- ideal of  $\mathbf{Z}$  is prime *if and only if* is  $p\mathbf{Z}$  for some prime number  $p \in \mathbf{N}$ 
  - $p\mathbf{Z}$  is maximal ideal

**Definition 68.** [ring of integers modulo  $n$ ]  $\mathbf{Z}/n\mathbf{Z}$ , called ring of integers modulo  $n$ ; abbreviated as  $\text{mod } n$

- $\mathbf{Z}/p\mathbf{Z}$  for prime  $p$  is *field* and denoted by  $\mathbf{F}_p$

## Euler phi-function

**Definition 69. [Euler phi-function]** for  $n > 1$ , order of division ring of  $\mathbf{Z}/n\mathbf{Z}$ , called Euler phi-function, denoted by  $\varphi(n)$ ; if prime factorization of  $n$  is

$$n = p_1^{e_1} \cdots p_r^{e_r}$$

with distinct  $p_i$  and  $e_i \geq 1$

$$\varphi(n) = p_1^{e_1-1}(p_1 - 1) \cdots p_r^{e_r-1}(p_r - 1)$$

**Theorem 25. [Euler's theorem]** for  $x$  prime to  $n$

$$x^{\varphi(n)} \equiv 1 \pmod{n}$$

## Chinese remainder theorem

**Theorem 26. [Chinese remainder theorem]** *for ring  $A$  and  $n$  ideals  $\mathfrak{a}_1, \dots, \mathfrak{a}_n$  ( $n \geq 2$ ) with  $\mathfrak{a}_i + \mathfrak{a}_j = A$  for all  $i \neq j$*

$$(\forall x_1, \dots, x_n \in A) (\exists x \in A) (\forall 1 \leq i \leq n) (x \equiv x_i \pmod{\mathfrak{a}_i})$$

**Corollary 2. [isomorphism induced by Chinese remainder theorem]** *for ring  $A$ ,  $n$  ideals  $\mathfrak{a}_1, \dots, \mathfrak{a}_n$  ( $n \geq 2$ ) with  $\mathfrak{a}_i + \mathfrak{a}_j = A$  for all  $i \neq j$ , and map of  $A$  into product induced by canonical maps of  $A$  onto  $A/\mathfrak{a}_i$  for each factor, i.e.,*

$$f : A \rightarrow \prod A/\mathfrak{a}_i$$

*$f$  is surjective and  $\text{Ker } f = \bigcap \mathfrak{a}_i$ , hence, exists isomorphism*

$$A / \bigcap \mathfrak{a}_i \approx \prod A/\mathfrak{a}_i$$

## Isomorphism of endomorphisms of cyclic groups

**Theorem 27. [isomorphism of endomorphisms of cyclic groups]** *for cyclic group  $A$  of order  $n$ , endomorphisms of  $A$  into  $A$  with  $x \mapsto kx$  for  $k \in \mathbf{Z}$  induce*

- *ring isomorphism*

$$\mathbf{Z}/n\mathbf{Z} \approx \text{End}(A)$$

- *group isomorphism*

$$(\mathbf{Z}/n\mathbf{Z})^* \approx \text{Aut}(A)$$

where  $(\mathbf{Z}/n\mathbf{Z})^*$  denotes group of units of  $\mathbf{Z}/n\mathbf{Z}$  (Definition 43)

- *e.g.*, for group of  $n$ -th roots of unity in  $\mathbf{C}$ , all automorphisms are given by

$$\xi \mapsto \xi^k$$

for  $k \in (\mathbf{Z}/n\mathbf{Z})^*$

## Irreducibility and factorial rings

**Definition 70. [irreducible ring element]** *for entire ring  $A$ , non-unit non-zero element  $a \in A$  with*

$$(\forall b, c \in A) (a = bc \Rightarrow b \text{ or } c \text{ is unit})$$

*said to be irreducible*

**Definition 71. [unique factorization into irreducible elements]** *for entire ring  $A$ , element  $a \in A$  for which, exists unit  $u$  and irreducible elements,  $p_1, \dots, p_r$  in  $A$  such that*

$$a = u \prod p_i$$

*and this expression is unique up to permutation and multiplications by units, said to have unique factorization into irreducible elements*

**Definition 72. [factorial ring]** *entire ring with every non-zero element has unique factorial into irreducible elements, called factorial ring or unique factorization ring*

## Greatest common divisor

**Definition 73. [division of entire ring elements]** for entire ring  $A$  and nonzero elements  $a, b \in A$ ,  $a$  said to divide  $b$  if exists  $c \in A$  such that  $ac = b$ , denoted by  $a|b$

**Definition 74. [greatest common divisor]** for entire ring  $A$  and  $a, b \in A$ ,  $d \in A$  which divides  $a$  and  $b$  and satisfies

$$(\forall c \in A) (c|a \ \& \ c|b \Rightarrow c|d)$$

called greatest common divisor (g.c.d.) of  $a$  and  $b$

**Proposition 19. [existence of greatest common divisor of principal entire rings]** for principal entire ring  $A$  and nonzero  $a, b \in A$ ,  $c \in A$  with  $(a, b) = (c)$  is g.c.d. of  $a$  and  $b$

**Theorem 28. [principal entire ring is factorial]** principal entire ring is factorial



# Polynomials

## Why (ring of) polynomials?

- lays ground work for polynomials in general
- needs polynomials over arbitrary rings for diverse purposes
  - polynomials over finite field which cannot be identified with polynomial functions in that field
  - polynomials with integer coefficients; reduce them mod  $p$  for prime  $p$
  - polynomials over arbitrary commutative rings
  - rings of polynomial differential operators for algebraic geometry & analysis
- *e.g.*, ring learning with errors (RLWE) for cryptographic algorithms

## Ring of polynomials

- exist many ways to define polynomials over commutative ring; here's one

**Definition 75. [polynomial]** for ring  $A$ , set of functions from monoid  $S = \{X^r \mid r \in \mathbf{Z}, r \geq 0\}$  into  $A$  which are equal to 0 except finite number of elements of  $S$ , called **polynomials over  $A$** , denoted by  $A[X]$

- for every  $a \in A$ , define function which has value  $a$  on  $X^n$ , and value 0 for every other element of  $S$ , by  $aX^n$
- then, a polynomial can be uniquely written as

$$f(X) = a_0X^0 + \cdots + a_nX^n$$

for some  $n \in \mathbf{Z}_+$ ,  $a_i \in A$

- $a_i$ , called **coefficients of  $f$**

## Polynomial functions

**Definition 76. [polynomial function]** for two rings  $A$  and  $B$  with  $A \subset B$  and  $f \in A[X]$  with  $f(X) = a_0 + a_1X + \cdots + a_nX^n$ , map  $f_B : B \rightarrow B$  defined by

$$f_B(x) = a_0 + a_1x + \cdots + a_nx^n$$

called **polynomial function associated with  $f(X)$**

**Definition 77. [evaluation homeomorphism]** for two rings  $A$  and  $B$  with  $A \subset B$  and  $b \in B$ , ring homeomorphism from  $A[X]$  into  $B$  with association,  $\text{ev}_b : f \mapsto f(b)$ , called **evaluation homeomorphism**, said to be obtained by **substituting  $b$  for  $X$  in  $f$**

- hence, for  $x \in B$ , subring  $A[x]$  of  $B$  generated by  $x$  over  $A$  is ring of all polynomial values  $f(x)$  for  $f \in A[X]$

**Definition 78. [variables and transcendentality]** for two rings  $A$  and  $B$  with  $A \subset B$ , if  $x \in B$  makes evaluation homeomorphism  $\text{ev}_x : f \mapsto f(x)$  isomorphic,  $x$ , said to be **transcendental over  $A$**  or **variable over  $A$**

- in particular,  $X$  is variable over  $A$

## Polynomial examples

- consider  $\alpha = \sqrt{2}$  and  $\{a + b\alpha \mid a, b \in \mathbf{Z}\}$ , subring of  $\mathbf{Z}[\alpha] \subset \mathbf{R}$  generated by  $\alpha$ .
  - $\alpha$  is *not* transcendental because  $f(\alpha) = 0$  for  $f(X) = X^2 - 2$
  - hence kernel of evaluation map of  $\mathbf{Z}[X]$  into  $\mathbf{Z}[\alpha]$  is not injective, hence not isomorphism
  - indeed

$$\mathbf{Z}[\alpha] = \{a + b\alpha \mid a, b \in \mathbf{Z}\}$$

- consider  $\mathbf{F}_p$  for prime number  $p$ 
  - $f(X) = X^p - X \in \mathbf{F}_p[X]$  is not zero polynomial, but because  $x^{p-1} \equiv 1$  for every nonzero  $x \in \mathbf{F}_p$  by Theorem 25 (Euler's theorem),  $x^p \equiv x$  for every  $x \in \mathbf{F}_p$ , thus for polynomial function,  $f_{\mathbf{F}_p}, f_{\mathbf{F}_p}(x) = 0$  for every  $x$  in  $\mathbf{F}_p$
  - *i.e., non-zero polynomial induces zero polynomial function*

## Reduction map

- for homeomorphism  $\varphi : A \rightarrow B$  of commutative rings, exists associated homeomorphisms of polynomial rings  $A[X] \rightarrow B[X]$  such that

$$f(X) = \sum a_i X^i \mapsto \sum \varphi(a_i) X^i = (\varphi f)(X)$$

**Definition 79. [reduction map]** *above ring homeomorphism  $f \mapsto \varphi f$ , called **reduction map***

- *e.g.*, for complex conjugate  $\varphi : \mathbf{C} \rightarrow \mathbf{C}$ , homeomorphism of  $\mathbf{C}[X]$  into itself can be obtained by reduction map  $f \mapsto \varphi f$ , which is complex conjugate of polynomials with complex coefficients

**Definition 80. [reduction of  $f$  modulo  $\mathfrak{p}$ ]** *for prime ideal  $\mathfrak{p}$  of ring  $A$  and surjective canonical map  $\varphi : A \rightarrow A/\mathfrak{p}$ , reduction map  $\varphi f$  for  $f \in A[X]$ , sometimes called **reduction of  $f$  modulo  $\mathfrak{p}$***

## Basic properties of polynomials in one variable

**Theorem 29. [Euclidean algorithm]** *for set of all polynomials in one variable of nonnegative degrees  $A[X]$  with commutative ring  $A$*

$$(\forall f, g \in A[X] \text{ with leading coefficients of } g \text{ unit in } A) \\ (\exists q, r \in A[X] \text{ with } \deg r < \deg g) (f = qg + r)$$

**Theorem 30. [principality of polynomial ring]** *polynomial ring in one variable  $k[X]$  with field  $k$  is principal*

**Corollary 3. [factoriality of polynomial ring]** *polynomial ring in one variable  $k[X]$  with field  $k$  is factorial*

## Constant, monic, and irreducible polynomials

**Definition 81. [constant and monic polynomials]**  $k \in k[X]$  with field  $k$ , called **constant polynomial**;  $f(x) \in k[X]$  with leading coefficient 1, called **monic polynomial**

**Definition 82. [irreducible polynomials]** polynomial  $f(x) \in k[X]$  such that

$$(\forall g(X), h(X) \in k[X]) (f(X) = g(X)h(X) \Rightarrow g(X) \in k \text{ or } h(X) \in k)$$

said to be **irreducible**



## Roots or zeros of polynomials

**Definition 83. [root of polynomial]** *for commutative ring  $B$ , its subring  $A \subset B$ , and  $f(x) \in A[X]$  in one variable,  $b \in B$  satisfying*

$$f(b) = 0$$

*called **root** or **zero** of  $f$*

**Theorem 31. [number of roots of polynomial]** *for field  $k$ , polynomial  $f \in k[X]$  in one variable of degree  $n \geq 0$  has at most  $n$  roots in  $k$ ; if  $a$  is root of  $f$  in  $k$ ,  $X - a$  divides  $f(X)$*

## Induction of zero functions

**Corollary 4. [induction of zero function in one variable]** *for field  $k$  and infinite subset  $T \subset k$ , if polynomial  $f \in k[X]$  in one variable over  $k$  satisfies*

$$(\forall a \in k) (f(a) = 0)$$

*then  $f = 0$ , i.e.,  $f$  induces zero function*

**Corollary 5. [induction of zero function in multiple variables]** *for field  $k$  and  $n$  infinite subsets of  $k$ ,  $\langle S_i \rangle_{i=1}^n$ , if polynomial in  $n$  variables over field  $k$  satisfies*

$$(\forall a_i \in S_i \text{ for } 1 \leq i \leq n) (f(a_1, \dots, a_n) = 0)$$

*then  $f = 0$ , i.e.,  $f$  induces zero function*

**Corollary 6. [induction of zero functions in multiple variables - infinite fields]** *if polynomial in  $n$  variables over infinite field  $k$  induces zero function in  $k^{(n)}$ ,  $f = 0$*

**Corollary 7. [induction of zero functions in multiple variables - finite fields]** *if polynomial in  $n$  variables over finite field  $k$  of order  $q$ , degree of which in each variable is less than  $q$ , induces zero function in  $k^{(n)}$ ,  $f = 0$*

## Reduced polynomials and uniqueness

- for field  $k$  with  $q$  elements, polynomial in  $n$  variables over  $k$  can be expressed as

$$f(X_1, \dots, X_n) = \sum a_i X_1^{\nu_{i,1}} \cdots X_n^{\nu_{i,n}}$$

for finite sequence,  $\langle a_i \rangle_{i=1}^m$ , and  $\langle \nu_{i,1} \rangle_{i=1}^m, \dots, \langle \nu_{i,n} \rangle_{i=1}^m$  where  $a_i \in k$  and  $\nu_{i,j} \geq 0$

- because  $X_i^q = X_i$  for any  $X_i$ , any  $\nu_{i,j} \geq q$  can be (repeatedly) replaced by  $\nu_{i,j} - (q - 1)$ , hence  $f$  can be rewritten as

$$f(X_1, \dots, X_n) = \sum a_i X_1^{\mu_{i,1}} \cdots X_n^{\mu_{i,n}}$$

where  $0 \leq \mu_{i,j} < q$  for all  $i, j$

**Definition 84. [reduced polynomials]** *above polynomial, called reduced polynomial, denoted by  $f^*$*

**Corollary 8. [uniqueness of reduced polynomials]** *for field  $k$  with  $q$  elements, reduced polynomial is unique (by Corollary 7)*

## Multiplicative subgroups and $n$ -th roots of unity

**Definition 85. [multiplicative subgroup of field]** *for field  $k$ , subgroup of group  $k^* = k \setminus \{0\}$ , called multiplicative subgroup of  $k$*

**Theorem 32. [finite multiplicative subgroup of field is cyclic]** *finite multiplicative subgroup of field is cyclic*

**Corollary 9. [multiplicative subgroup of finite field is cyclic]** *multiplicative subgroup of finite field is cyclic*

**Definition 86. [primitive  $n$ -th root of unity]** *generator for group of  $n$ -th roots of unity, called primitive  $n$ -th root of unity; group of roots of unity, denoted by  $\mu$ ; group of roots of unity in field  $k$ , denoted by  $\mu(k)$*

## Algebraic closedness

**Definition 87. [algebraically closed]** field  $k$ , for which every polynomial in  $k[X]$  of positive degree has root in  $k$ , said to be algebraically closed

- *e.g.*, complex numbers are algebraically closed
- every field is contained in some algebraically closed field (Theorem 33)
- for algebraically closed field  $k$ 
  - (of course) every irreducible polynomial in  $k[X]$  is of degree 1
  - unique factorization of polynomial of nonnegative degree can be written in form

$$f(X) = c \prod_{i=1}^r (X - \alpha_i)^{m_i}$$

with nonzero  $c \in k$ , distinct roots,  $\alpha_1, \dots, \alpha_r \in k$ , and  $m_1, \dots, m_r \in \mathbf{N}$

## Derivatives of polynomials

**Definition 88.** [derivative of polynomial over commutative ring] *for polynomial  $f(X) = a_n X^n + \cdots + a_1 X + a_0 \in A[X]$  with commutative ring  $A$ , map  $D : A[X] \rightarrow A[X]$  defined by*

$$Df(X) = na_n X^{n-1} + \cdots + a_1$$

*called derivative of polynomial, denoted by  $f'(X)$ ;*

- for  $f, g \in A[X]$  with commutative ring  $A$ , and  $a \in A$

$$(f + g)' = f' + g' \quad \text{and} \quad (fg)' = f'g + fg' \quad \text{and} \quad (af)' = af'$$

## Multiple roots and multiplicity

- nonzero polynomial  $f(X) \in k[X]$  in one variable over field  $k$  having  $a \in k$  as root can be written of form

$$f(X) = (X - a)^m g(X)$$

with some polynomial  $g(X) \in A[X]$  relatively prime to  $(X - a)$  (hence,  $g(a) \neq 0$ )

**Definition 89. [multiplicity and multiple roots]** *above,  $m$ , called **multiplicity of  $a$  in  $f$** ;  $a$ , said to be **multiple root of  $f$**  if  $m > 1$*

**Proposition 20. [necessary and sufficient condition for multiple roots]** *for polynomial  $f$  of one variable over field  $k$ ,  $a \in k$  is multiple root of  $f$  if and only if  $f(a) = 0$  and  $f'(a) = 0$*

**Proposition 21. [derivative of polynomial]** *for polynomial  $f \in K[X]$  over field  $K$  of positive degree,  $f' \neq 0$  if  $K$  has characteristic 0; if  $K$  has characteristic  $p > 0$ ,  $f' = 0$  if and only if*

$$f(X) = \sum_{\nu=1}^n a_{\nu} X^{\nu}$$

*where  $p$  divides each integer  $\nu$  whenever  $a_{\nu} \neq 0$*

## Frobenius endomorphism

- homeomorphism of  $K$  into itself  $x \mapsto x^p$  has trivial kernel, hence injective
- hence, iterating  $r \geq 1$  times yields endomorphism,  $x \mapsto x^{p^r}$

**Definition 90. [Frobenius endomorphism]** *for field  $K$ , prime number  $p$ , and  $r \geq 1$ , endomorphism of  $K$  into itself,  $x \mapsto x^{p^r}$ , called Frobenius endomorphism*



## Roots with multiplicity $p^r$ in fields having characteristic $p$

- for field  $K$  having characteristic  $p$

- $p \mid \binom{p}{\nu}$  for all  $0 < \nu < p$  because  $p$  is prime, hence, for every  $a, b \in K$

$$(a + b)^p = a^p + b^p$$

- applying this resurvely  $r$  times yields

$$(a + b)^{p^r} = (a^p + b^p)^{p^{r-1}} = (a^{p^2} + b^{p^2})^{p^{r-2}} = \cdots = a^{p^r} + b^{p^r}$$

hence

$$(X - a)^{p^r} = X^{p^r} - a^{p^r}$$

- if  $a, c \in K$  satisfy  $a^{p^r} = c$

$$X^{p^r} - c = X^{p^r} - a^{p^r} = (X - a)^{p^r}$$

hence, polynomial  $X^{p^r} - c$  has precisely one root  $a$  of multiplicity  $p^r$ !

# Polynomials over a factorial ring

## Criteria for irreducibility

# Hilbert's theorem

# Partial fractions

# Symmetric polynomials

# Mason's theorem and the *abc* conjecture

## The resultant



# Power series

# **Algebraic Extension**

## Algebraic extension

- will show
  - for polynomial over field, always exists some extension of *that* field where the polynomial has root
  - existence of algebraic closure for every field

## Extension of field

**Definition 91. [extension of field]** for field  $E$  and its subfield  $F \subset E$ ,  $E$  said to be **extension field of  $F$** , (sometimes) denoted by  $E/F$  (which should not confused with factor group)

- can view  $E$  as **vector space** over  $F$
- if dimension of the vector space is finite, extension called **finite extension of  $F$**
- if infinite, called **infinite extension of  $F$**

## Algebraic over field

**Definition 92. [algebraic over field]** *for field  $E$  and its subfield  $F \subset E$ ,  $\alpha \in E$  satisfying*

$$(\exists a_0, \dots, a_n \text{ with not all } a_i \text{ zero}) (a_0 + a_1\alpha + \dots + a_n\alpha^n = 0)$$

*said to be algebraic over  $F$*

- *for algebraic  $\alpha \neq 0$ , can always find such equation like above that  $a_0 \neq 0$*

• equivalent statements to Definition 92

– exists homeomorphism  $\varphi : F[X] \rightarrow E$  such that

$$(\forall x \in F) (\varphi(x) = x) \ \& \ \varphi(X) = \alpha \ \& \ \text{Ker } \varphi \neq \{0\}$$

– exists evaluation homeomorphism  $\text{ev}_\alpha : F[X] \rightarrow E$  with nonzero kernel (refer to Definition 77 for definition of evaluation homeomorphism)

- in which case,  $\text{Ker } \varphi$  is principal ideal (by Theorem 30), hence generated by single element, thus exists nonzero  $p(X) \in F[X]$  (with normalized leading coefficient being 1) so that

$$F[X]/(p(X)) \approx F[\alpha]$$

- $F[\alpha]$  entire (Lemma 6), hence  $p(X)$  irreducible (refer to Definition 60)

**Definition 93. [THE irreducible polynomial]** *normalized  $p(X)$  (i.e., with leading coefficient being 1) uniquely determined by  $\alpha$ , called THE irreducible polynomial of  $\alpha$  over  $F$ , denoted by  $\text{Irr}(\alpha, F, X)$*

## Algebraic extensions

**Definition 94. [algebraic extension]** *for field  $F$ , its extension field every element of which is algebraic over  $F$ , said to be algebraic extension of  $F$*

**Proposition 22. [algebraicness of finite field extensions]** *for field  $F$ , every finite extension field of  $F$  is algebraic over  $F$*

- converse is *not* true, *e.g.*, subfield of complex numbers consisting of algebraic numbers over  $\mathbb{Q}$  is infinite extension of  $\mathbb{Q}$

## Dimension of extensions

**Definition 95. [dimension of extension]** for field  $F$  and its extension field  $E$ , dimension of  $E$  as vector space over  $F$ , called **dimension of  $E$  over  $F$** , denoted by  $[E : F]$

**Proposition 23. [dimension of finite extension]** for field  $k$  and its extension fields  $F$  and  $E$  with  $k \subset F \subset E$

$$[E : k] = [E : F][F : k]$$

- if  $\langle x_i \rangle_{i \in I}$  is basis for  $F$  over  $k$ , and  $\langle y_j \rangle_{j \in J}$  is basis for  $E$  over  $F$ ,  $\langle x_i y_j \rangle_{(i,j) \in I \times J}$  is basis for  $E$  over  $k$

**Corollary 10. [finite dimension of extension]** for field  $k$  and its extension fields  $F$  &  $E$  with  $k \subset F \subset E$ ,  $E/k$  is finite if and only if both  $F/k$  and  $E/F$  are finite



## Generation of field extensions

**Definition 96. [generation of field extensions]** for field  $k$ , its extension field  $E$ , and  $\alpha_1, \dots, \alpha_n \in E$ , smallest subfield containing  $k$  and  $\alpha_1, \dots, \alpha_n$ , said to be **finitely generated over  $k$  by  $\alpha_1, \dots, \alpha_n$** , denoted by  $k(\alpha_1, \dots, \alpha_n)$

- $k(\alpha_1, \dots, \alpha_n)$  consists of all quotients  $f(\alpha_1, \dots, \alpha_n)/g(\alpha_1, \dots, \alpha_n)$  where  $f, g \in k[X]$  and  $g(\alpha_1, \dots, \alpha_n) \neq 0$ , i.e.

$$\begin{aligned} k(\alpha_1, \dots, \alpha_n) \\ = \{ f(\alpha_1, \dots, \alpha_n)/g(\alpha_1, \dots, \alpha_n) \mid f, g \in k[X], g(\alpha_1, \dots, \alpha_n) \neq 0 \} \end{aligned}$$

- any field extension  $E$  over  $k$  is union of smallest subfields containing  $\alpha_1, \dots, \alpha_n$  where  $\alpha_1, \dots, \alpha_n$  range over finite set of elements of  $E$ , i.e.

$$E = \bigcup_{n \in \mathbf{N}} \bigcup_{\alpha_1, \dots, \alpha_n \in E} k(\alpha_1, \dots, \alpha_n)$$

**Proposition 24. [finite extension is finitely generated]** every finite extension of field is finitely generated

## Tower of fields

**Definition 97. [tower of fields]** *sequence of extension fields*

$$F_1 \subset F_2 \subset \cdots \subset F_n$$

*called tower of fields*

**Definition 98. [finite tower of fields]** *tower of fields, said to be finite if and only if each step of extensions is finite*

## Algebraicness of finitely generated subfields

**Proposition 25. [algebraicness of finitely generated subfield by single element]** *for field  $k$ , its extension field  $E$ , and  $\alpha \in E$  being algebraic over  $k$*

$$k(\alpha) = k[\alpha]$$

*and*

$$[k(\alpha) : k] = \deg \text{Irr}(\alpha, k, X)$$

*hence  $k(\alpha)$  is finite extension of  $k$ , thus algebraic extension over  $k$  (by Proposition [22](#))*

**Lemma 9. [a fortiori algebraicness]** *for field  $k$ , its extension field  $F$ , and  $\alpha \in E$  being algebraic over  $k$  where  $k(\alpha)$  and  $F$  are subfields of common field,  $\alpha$  is algebraic over  $F$*

*- indeed,  $\text{Irr}(\alpha, k, X)$  has a fortiori coefficients in  $F$*

- assume tower of fields

$$k \subset k(\alpha_1) \subset k(\alpha_1, \alpha_2) \subset \cdots \subset k(\alpha_1, \dots, \alpha_n)$$

where  $\alpha_i$  is algebraic over  $k$

- then,  $\alpha_{i+1}$  is algebraic over  $k(\alpha_1, \dots, \alpha_i)$  (by Lemma 9)

**Proposition 26. [algebraicness of finitely generated subfields by multiple elements]**  
 for field  $k$  and  $\alpha_1, \dots, \alpha_n$  being algebraic over  $k$ ,  $E = k(\alpha_1, \dots, \alpha_n)$  is finitely algebraic over  $k$  (due to Proposition 25, Proposition 23, and Proposition 22). Indeed,  $E = k[\alpha_1, \dots, \alpha_n]$  and

$$\begin{aligned} [k(\alpha_1, \dots, \alpha_n) : k] &= \deg \text{Irr}(\alpha_1, k, X) \deg \text{Irr}(\alpha_2, k(\alpha_1), X) \\ &\quad \cdots \deg \text{Irr}(\alpha_n, k(\alpha_1, \dots, \alpha_{n-1}), X), \end{aligned}$$

(proof can be found in Proof 9)

## Compositum of subfields and lifting

**Definition 99. [compositum of subfields]** *for field  $k$  and its extension fields  $E$  and  $F$ , which are subfields of common field  $L$ , smallest subfield of  $L$  containing both  $E$  and  $F$ , called **compositum of  $E$  and  $F$  in  $L$** , denoted by  $EF$*

*! cannot define compositum if  $E$  and  $F$  are not embedded in common field  $L$*

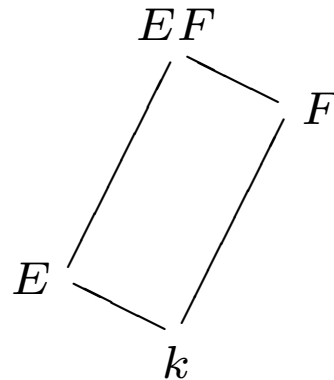
- could define **compositum of set of subfields of  $L$**  as smallest subfield containing subfields in the set

**Lemma 10.** *extension  $E$  of  $k$  is compositum of all its finitely generated subfields over  $k$ , i.e.,  $E = \bigcup_{n \in \mathbf{N}} \bigcup_{\alpha_1, \dots, \alpha_n \in E} k(\alpha_1, \dots, \alpha_n)$*

## Lifting

**Definition 100. [lifting]** *extension  $EF$  of  $F$ , called translation of  $E$  to  $F$  or lifting of  $E$  to  $F$*

- *often draw diagram as in the figure*



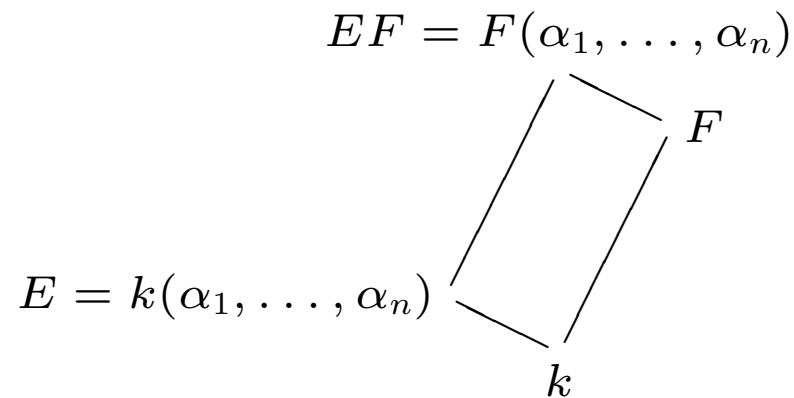
## Finite generation of compositum

**Lemma 11. [finite generation of compositum]** *for field  $k$ , its extension field  $F$ , and  $E = k(\alpha_1, \dots, \alpha_n)$  where both  $E$  and  $F$  are contained in common field  $L$ ,*

$$EF = F(\alpha_1, \dots, \alpha_n)$$

*i.e., compositum  $EF$  is finitely generated over  $F$  (proof can be found in [Proof 10](#))*

*- refer to diagra in the figure*



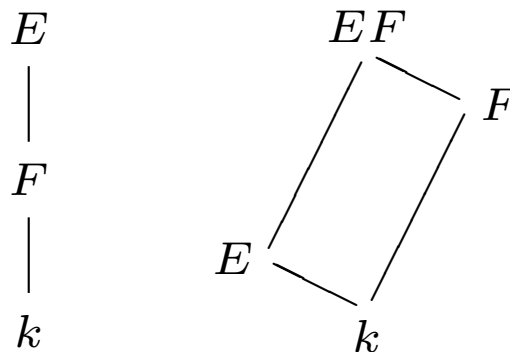
## Distinguished classes

**Definition 101.** [distinguished class of field extensions] for field  $k$ , class  $\mathcal{C}$  of extension fields satisfying

- for tower of fields  $k \subset F \subset E$ , extension  $k \subset E$  is in  $\mathcal{C}$  if and only if both  $k \subset F$  and  $F \subset E$  are in  $\mathcal{C}$
- if  $k \subset E$  is in  $\mathcal{C}$ ,  $F$  is any extension of  $k$ , and both  $E$  and  $F$  are subfields of common field, then  $F \subset EF$  is in  $\mathcal{C}$

said to be **distinguished**; the figure illustrates these two properties, which imply the following property

- if  $k \subset F$  and  $k \subset E$  are in  $\mathcal{C}$  and both  $E$  and  $F$  are subfields of common field,  $k \subset EF$  is in  $\mathcal{C}$





## Both algebraic and finite extensions are distinguished

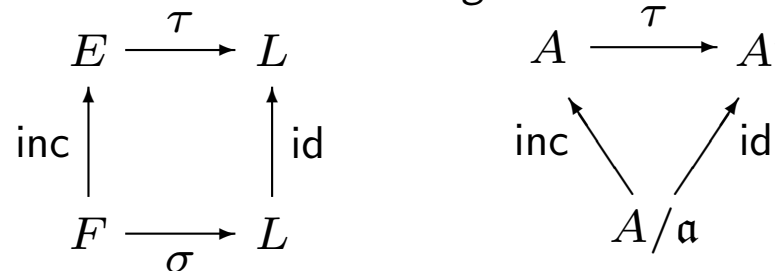
**Proposition 27. [algebraic and finite extensions are distinguished]** *class of algebraic extensions is distinguished, so is class of finite extensions*

- true that finitely generated extensions form distinguished class (not necessarily algebraic extensions or finite extensions)

## Field embedding and embedding extension

**Definition 102. [field embedding]** for two fields  $F$  and  $L$ , injective homeomorphism  $\sigma : F \rightarrow L$ , called **embedding of  $F$  into  $L$** ; then (of course)  $\sigma$  induces isomorphism of  $F$  with its image  $\sigma F$ <sup>1</sup>

**Definition 103. [field embedding extension]** for field embedding  $\sigma : F \rightarrow L$ , field extension  $F \subset E$ , and embedding  $\tau : E \rightarrow L$  whose restriction to  $F$  being equal to  $\sigma$ , said to **be over  $\sigma$**  or **extend  $\sigma$** ; if  $\sigma$  is identity, embedding  $\tau$ , called **embedding of  $E$  over  $F$** ; diagrams in the figure show these embedding extensions



- assuming  $F$ ,  $E$ ,  $\sigma$ , and  $\tau$  same as in Definition 103, if  $\alpha \in E$  is root of  $f \in F[X]$ , then  $\alpha^\tau$  is root of  $f^\sigma$  for if  $f(X) = \sum_{i=0}^n a_i X^i$ , then  $f(\alpha) = \sum_{i=0}^n a_i \alpha^i = 0$ , and  $0 = f(\alpha)^\tau = \sum_{i=0}^n (a_i^\tau) (\alpha^\tau)^i = \sum_{i=0}^n a_i^\sigma (\alpha^\tau)^i = f^\sigma(\alpha^\tau)$

---

<sup>1</sup>Here  $\sigma F$  is sometimes written as  $F^\sigma$ .

## Embedding of field extensions

**Lemma 12. [field embedding of algebraic extension]** *for field  $k$  and its algebraic extension  $E$ , embedding of  $E$  into itself over  $k$  is isomorphism*

**Lemma 13. [compositums of fields]** *for field  $k$  and its field extensions  $E$  and  $F$  contained in common field,*

$$E[F] = F[E] = \bigcup_{n=1}^{\infty} \{e_1 f_1 + \cdots + e_n f_n \mid e_i \in E, f_i \in F\}$$

*and  $EF$  is field of quotients of these elements*

**Lemma 14. [embeddings of compositum of fields]** *for field  $k$ , its field extensions  $E_1$  and  $E_2$  contained in common field  $E$ , and embedding  $\sigma : E \rightarrow L$  for field  $L$ ,*

$$\sigma(E_1 E_2) = \sigma(E_1) \sigma(E_2)$$

## Existence of roots of irreducible polynomial

- assume  $p(X) \in k[X]$  irreducible polynomial and consider canonical map, which is ring homeomorphism

$$\sigma : k[X] \rightarrow k[X]/((p(X)))$$

- consider  $\text{Ker } \sigma|_k$ 
  - every kernel of ring homeomorphism is ideal, hence if nonzero  $a \in \text{Ker } \sigma|_k$ ,  $1 \in \text{Ker } \sigma|_k$  because  $a^{-1} \in \text{Ker } \sigma|_k$ , but  $1 \notin (p(X))$
  - thus,  $\text{Ker } \sigma|_k = \{0\}$ , hence  $p^\sigma \neq 0$

- now for  $\alpha = X^\sigma$

$$p^\sigma(\alpha) = p^\sigma(X^\sigma) = (p(X))^\sigma = 0$$

- thus,  $\alpha$  is algebraic in  $k^\sigma$ , i.e.,  $\alpha \in k[X]^\sigma$  is root of  $p^\sigma$  in  $k^\sigma(\alpha)$

**Lemma 15. [existence of roots of irreducible polynomial]** *for field  $k$  and irreducible  $p(X) \in k[X]$  with  $\deg p \geq 1$ , exist field  $L$  and homeomorphism  $\sigma : k \rightarrow L$  such that  $p^\sigma$  with  $\deg p^\sigma \geq 1$  has root in field extension of  $k^\sigma$*

## Existence of algebraically closed algebraic field extensions

**Proposition 28.** [existence of extension fields containing roots] *for field  $k$  and  $f \in k[X]$  with  $\deg f \geq 1$ , exists extension of  $k$  in which  $f$  has root*

**Corollary 11.** [existence of extension fields containing roots] *for field  $k$  and  $f_1, \dots, f_n \in k[X]$  with  $\deg f_i \geq 1$ , exists extension of  $k$  in which every  $f_i$  has root*

**Theorem 33.** [existence of algebraically closed field extensions] *for every field  $k$ , exists algebraically closed extension of  $k$*

**Corollary 12.** [existence of algebraically closed algebraic field extensions] *for every field  $k$ , exists algebraically closed algebraic extension of  $k$  (proof can be found in [Proof 11](#))*

## Isomorphism between algebraically closed algebraic extensions

**Proposition 29. [number of algebraic embedding extensions]** *for field,  $k$ ,  $\alpha$  being algebraic over  $k$ , algebraically closed field,  $L$ , and embedding,  $\sigma : k \rightarrow L$ ,  $\#$  possible embedding extensions of  $\sigma$  to  $k(\alpha)$  in  $L$  is equal to  $\#$  distinct roots of  $\text{Irr}(\alpha, k, X)$ , hence no greater than  $\#$  roots of  $\text{Irr}(\alpha, k, X)$*

**Theorem 34. [algebraic embedding extensions]** *for field,  $k$ , its algebraic extensions,  $E$ , algebraically closed field,  $L$ , and embedding,  $\sigma : k \rightarrow L$ , exists embedding extension of  $\sigma$  to  $E$  in  $L$ ; if  $E$  is algebraically closed and  $L$  is algebraic over  $k^\sigma$ , every such embedding extension is isomorphism of  $E$  onto  $L$*

**Corollary 13. [isomorphism between algebraically closed algebraic extensions]** *for field,  $k$ , and its algebraically closed algebraic extensions,  $E$  and  $E'$ , exists isomorphism between  $E$  and  $E'$  which induces identity on  $k$ , i.e.*

$$\tau : E \rightarrow E'$$

where  $\tau|_k$  is identity

- thus, *algebraically closed algebraic extension is determined up to isomorphism*

## Algebraic closure

**Definition 104. [algebraic closure]** *for field,  $k$ , algebraically closed algebraic extension of  $k$ , which is determined up to isomorphism, called algebraic closure of  $k$ , frequently denoted by  $k^a$*

- examples
  - complex conjugation is automorphism of  $\mathbf{C}$  (which is the only continuous automorphism of  $\mathbf{C}$ )
  - subfield of  $\mathbf{C}$  consisting of all numbers which are algebraic over  $\mathbf{Q}$  is algebraic closure of  $\mathbf{Q}$ , *i.e.*,  $\mathbf{Q}^a$
  - $\mathbf{Q}^a \neq \mathbf{C}$
  - $\mathbf{R}^a = \mathbf{C}$
  - $\mathbf{Q}^a$  is countable

**Theorem 35. [countability of algebraic closure of finite fields]** *algebraic closure of finite field is countable*

**Theorem 36. [cardinality of algebraic extensions of infinite fields]** *for infinite field,  $k$ , every algebraic extension of  $k$  has same cardinality as  $k$*

## Splitting fields

**Definition 105. [splitting fields]** for field,  $k$ , and  $f \in k[X]$  with  $\deg f \geq 1$ , field extension,  $K$ , of  $k$ ,  $f$  splits into linear factors in which, i.e.,

$$f(X) = c(X - \alpha_1) \cdots (X - \alpha_n)$$

and which is finitely generated over  $k$  by  $\alpha_1, \dots, \alpha_n$  (hence  $K = k(\alpha_1, \dots, \alpha_n)$ ), called **splitting field of  $f$**

- for field,  $k$ , every  $f \in k[X]$  has splitting field in  $k^a$

**Theorem 37. [isomorphism between splitting fields]** for field,  $k$ ,  $f \in k[X]$  with  $\deg f \geq 1$ , and two splitting fields of  $f$ ,  $K$  and  $E$ , exists isomorphism between  $K$  and  $E$ ; if  $k \subset K \subset k^a$ , every embedding of  $E$  into  $k^a$  over  $k$  is isomorphism of  $E$  onto  $K$



## Splitting fields for family of polynomials

**Definition 106. [splitting fields for family of polynomials]** *for field,  $k$ , index set,  $\Lambda$ , and indexed family of polynomials,  $\{f_\lambda \in k[X] \mid \lambda \in \Lambda, \deg f_\lambda \geq 1\}$ , extension field of  $k$ , every  $f_\lambda$  splits into linear factors in which and which is generated by all roots of all polynomials,  $f_\lambda$ , called **splitting field for family of polynomials***

- in most applications, deal with finite  $\Lambda$
- becoming increasingly important to consider infinite algebraic extensions
- various proofs would not be simpler if restricted ourselves to finite cases

**Corollary 14. [isomorphism between splitting fields for family of polynomials]** *for field,  $k$ , index set,  $\Lambda$ , and two splitting fields,  $K$  and  $E$ , for family of polynomials,  $\{f_\lambda \in k[X] \mid \lambda \in \Lambda, \deg f_\lambda \geq 1\}$ , every embedding of  $E$  into  $K^a$  over  $k$  is isomorphism of  $E$  onto  $K$*

## Normal extensions

**Theorem 38. [normal extensions]** *for field,  $k$ , and its algebraic extension,  $K$ , with  $k \subset K \subset k^a$ , following statements are equivalent*

- every embedding of  $K$  into  $k^a$  over  $k$  induces automorphism
- $K$  is splitting field of family of polynomials in  $k[X]$
- every irreducible polynomial of  $k[X]$  which has root in  $K$  splits into linear factors in  $K$

**Definition 107. [normal extensions]** *for field,  $k$ , and its algebraic extension,  $K$ , with  $k \subset K \subset k^a$ , satisfying properties in Theorem 38, said to be normal*

- not true that class of normal extensions is distinguished
  - e.g., below tower of fields is tower of normal extensions

$$\mathbf{Q} \subset \mathbf{Q}(\sqrt{2}) \subset \mathbf{Q}(\sqrt[4]{2})$$

- but, extension  $\mathbf{Q} \subset \mathbf{Q}(\sqrt[4]{2})$  is not normal because complex roots of  $X^4 - 2$  are not in  $\mathbf{Q}(\sqrt[4]{2})$

## Retention of normality of extensions

**Theorem 39. [retention of normality of extensions]** *normal extensions remain normal under lifting; if  $k \subset E \subset K$  and  $K$  is normal over  $k$ ,  $K$  is normal over  $E$ ; if  $K_1$  and  $K_2$  are normal over  $k$  and are contained in common field,  $K_1K_2$  is normal over  $k$ , and so is  $K_1 \cap K_2$*

## Separable degree of field extensions

- for field,  $F$ , and its algebraic extension,  $E$ 
  - let  $L$  be algebraically closed field and assume embedding,  $\sigma : F \rightarrow L$ 
    - exists embedding extension of  $\sigma$  to  $E$  in  $L$  by Theorem 34
    - such  $\sigma$  maps  $E$  on subfield of  $L$  which is algebraic over  $F^\sigma$
    - hence,  $E^\sigma$  is contained in algebraic closure of  $F^\sigma$  which is contained in  $L$
    - will *assume* that  $L$  is the algebraic closure of  $F^\sigma$
  - let  $L'$  be another algebraically closed field and assume another embedding,  $\tau : F \rightarrow L'$  - assume as before that  $L'$  is algebraic closure of  $F^\tau$
  - then Theorem 34 implies, exists isomorphism,  $\lambda : L \rightarrow L'$  extending  $\tau \circ \sigma^{-1}$  applied to  $F^\sigma$
  - let  $S_\sigma$  &  $S_\tau$  be sets of embedding extensions of  $\sigma$  to  $E$  in  $L$  and  $L'$  respectively
  - then  $\lambda$  induces map from  $S_\sigma$  into  $S_\tau$  with  $\tilde{\sigma} \mapsto \lambda \circ \tilde{\sigma}$  and  $\lambda^{-1}$  induces inverse map from  $S_\tau$  into  $S_\sigma$ , hence exists bijection between  $S_\sigma$  and  $S_\tau$ , hence have same cardinality

**Definition 108. [separable degree of field extensions]** *above cardinality only depends on extension  $E/F$ , called separable degree of  $E$  over  $F$ , denoted by  $[E : F]_s$*

## Multiplicativity of and upper bound on separable degree of field extensions

**Theorem 40.** [multiplicativity of separable degree of field extensions] *for tower of algebraic field extensions,  $k \subset F \subset E$ ,*

$$[E : k]_s = [E : F]_s [F : k]_s$$

**Theorem 41.** [upper limit on separable degree of field extensions] *for finite algebraic field extension,  $k \subset E$*

$$[E : k]_s \leq [E : k]$$

- *i.e.*, separable degree is at most equal to degree (*i.e.*, dimension) of field extension

**Corollary 15.** *for tower of algebraic field extensions,  $k \subset F \subset E$ , with  $[E : k] < \infty$*

$$[E : k]_s = [E : k]$$

*holds if and only if corresponding equality holds in every step of tower, i.e., for  $E/F$  and  $F/k$*

## Finite separable field extensions

**Definition 109. [finite separable field extensions]** *for finite algebraic field extension,  $E/k$ , with  $[E : k]_s = [E : k]$ ,  $E$ , said to be separable over  $k$*

**Definition 110. [separable algebraic elements]** *for field,  $k$ ,  $\alpha$ , which is algebraic over  $k$  with  $k(\alpha)$  being separable over  $k$ , said to be separable over  $k$*

**Proposition 30. [separability and multiple roots]** *for field,  $k$ ,  $\alpha$ , which is algebraic over  $k$ , is separable over  $k$  if and only if  $\text{Irr}(\alpha, k, X)$  has no multiple roots*

**Definition 111. [separable polynomials]** *for field,  $k$ ,  $f \in k[X]$  with no multiple roots, said to be separable*

**Lemma 16.** *for tower of algebraic field extensions,  $k \subset F \subset K$ , if  $\alpha \in K$  is separable over  $k$ , then  $\alpha$  is separable over  $F$*

**Theorem 42. [finite separable field extensions]** *for finite field extension,  $E/k$ ,  $E$  is separable over  $k$  if and only if every element of  $E$  is separable over  $k$*

## Arbitrary separable field extensions

**Definition 112. [arbitrary separable field extensions]** *for (not necessarily finite) field extension,  $E/k$ ,  $E$ , of which every finitely generated subextension is separable over  $k$ , i.e.,*

$$(\forall n \in \mathbf{N} \ \& \ \alpha_1, \dots, \alpha_n \in E) \ (k(\alpha_1, \dots, \alpha_n) \text{ is separable over } k)$$

*said to be separable over  $k$*

**Theorem 43. [separable field extensions]** *for algebraic extension,  $E/k$ ,  $E$ , which is generated by family of elements,  $\{\alpha_\lambda\}_{\lambda \in \Lambda}$ , with every  $\alpha_\lambda$  is separable over  $k$ , is separable over  $k$*

**Theorem 44. [separable extensions are distinguished]** *separable extensions form distinguished class of extensions*

## Separable closure and conjugates

**Definition 113. [separable closure]** for field,  $k$ , compositum of all separable extensions of  $k$  in given algebraic closure  $k^a$ , called **separable closure of  $k$** , denoted by  $k^s$  or  $k^{\text{sep}}$

**Definition 114. [conjugates of fields]** for algebraic field extension,  $E/k$ , and embedding of  $E$ ,  $\sigma$ , in  $k^a$  over  $k$ ,  $E^\sigma$ , called **conjugate of  $E$  in  $k^a$**

- smallest normal extension of  $k$  containing  $E$  is compositum of all conjugates of  $E$  in  $E^a$

**Definition 115. [conjugates of elements of fields]** for field,  $k$ ,  $\alpha$  being algebraic over  $k$ , and distinct embeddings,  $\sigma_1, \dots, \sigma_r$  of  $k(\alpha)$  into  $k^a$  over  $k$ ,  $\alpha^{\sigma_1}, \dots, \alpha^{\sigma_r}$ , called **conjugates of  $\alpha$  in  $k^a$**

- $\alpha^{\sigma_1}, \dots, \alpha^{\sigma_r}$  are simply distinct roots of  $\text{Irr}(\alpha, k, X)$
- smallest normal extension of  $k$  containing one of these conjugates is simply  $k(\alpha^{\sigma_1}, \dots, \alpha^{\sigma_r})$



## Prime element theorem

**Theorem 45. [prime element theorem]** *for finite algebraic field extension,  $E/k$ , exists  $\alpha \in E$  such that  $E = k(\alpha)$  if and only if exists only finite  $\#$  fields,  $F$ , such that  $k \subset F \subset E$ ; if  $E$  is separable over  $k$ , exists such element,  $\alpha$*

**Definition 116. [primitive element of fields]** *for finite algebraic field extension,  $E/k$ ,  $\alpha \in E$  with  $E = k(\alpha)$ , called primitive element of  $E$  over  $k$*

## Finite fields

**Definition 117. [finite fields]** *for every prime number,  $p$ , and integer,  $n \geq 1$ , exists finite field of order  $p^n$ , denoted by  $\mathbf{F}_{p^n}$ , uniquely determined as subfield of algebraic closure,  $\mathbf{F}_p^a$ , which is splitting field of polynomial*

$$f_{p,n}(X) = X^{p^n} - X$$

*and whose elements are roots of  $f_{p,n}$*

**Theorem 46. [finite fields]** *for every finite field,  $F$ , exist prime number,  $p$ , and integer,  $n \geq 1$ , such that  $F = \mathbf{F}_{p^n}$*

**Corollary 16. [finite field extensions]** *for finite field,  $\mathbf{F}_{p^n}$ , and integer,  $m \geq 1$ , exists one and only one extension of degree,  $m$ , which is  $\mathbf{F}_{p^{mn}}$*

**Theorem 47. [multiplicative group of finite field]** *multiplicative group of finite field is cyclic*

## Automorphisms of finite fields

**Definition 118. [Frobenius mapping]** *mapping*

$$\varphi_{p,n} : \mathbf{F}_{p^n} \rightarrow \mathbf{F}_{p^n}$$

*defined by  $x \mapsto x^p$ , called Frobenius mapping*

- $\varphi_{p,n}$  is (ring) homeomorphism with  $\text{Ker } \varphi_{p,n} = \{0\}$  since  $\mathbf{F}_{p^n}$  is field, thus is injective (Proposition 17), and surjective because  $\mathbf{F}_{p^n}$  is finite,
- thus,  $\varphi_{p,n}$  is isomorphism leaving  $\mathbf{F}_p$  fixed

**Theorem 48. [group of automorphisms of finite fields]** *group of automorphisms of  $\mathbf{F}_{p^n}$  is cyclic of degree  $n$ , generated by  $\varphi_{p,n}$*

**Theorem 49. [group of automorphisms of finite fields over another finite field]** *for prime number,  $p$ , and integers,  $m, n \geq 1$ , in any  $\mathbf{F}_{p^a}$ ,  $\mathbf{F}_{p^n}$  is contained in  $\mathbf{F}_{p^m}$  if and only if  $n$  divides  $m$ , i.e., exists  $d \in \mathbf{Z}$  such that  $m = dn$ , in which case,  $\mathbf{F}_{p^m}$  is normal and separable over  $\mathbf{F}_{p^n}$  group of automorphisms of  $\mathbf{F}_{p^m}$  over  $\mathbf{F}_{p^n}$  is cyclic of order,  $d$ , generated by  $\varphi_{p,m}^n$*

# **Galois Theory**

## What we will do to appreciate Galois theory

- study
  - group of automorphisms of finite (and infinite) Galois extension (at length)
  - give examples, *e.g.*, cyclotomic extensions, abelian extensions, (even) non-abelian ones
  - leading into study of matrix representation of Galois group & classifications
- have tools to prove
  - fundamental theorem of algebra
  - insolvability of quintic polynomials
- mention unsolved problems
  - given finite group, exists Galois extension of  $\mathbf{Q}$  having this group as Galois group?

## Fixed fields

**Definition 119. [fixed field]** for field,  $K$ , and group of automorphisms,  $G$ , of  $K$ ,

$$\{x \in K \mid \forall \sigma \in G, x^\sigma = x\} \subset K$$

is subfield of  $K$ , and called **fixed field of  $G$** , denoted by  $K^G$

- $K^G$  is subfield of  $K$  because for every  $x, y \in K^G$

- $0^\sigma = 0 \Rightarrow 0 \in K^G$

- $(x + y)^\sigma = x^\sigma + y^\sigma = x + y \Rightarrow x + y \in K^G$

- $(-x)^\sigma = -x^\sigma = -x \Rightarrow -x \in K^G$

- $1^\sigma = 1 \Rightarrow 1 \in K^G$

- $(xy)^\sigma = x^\sigma y^\sigma = xy \Rightarrow xy \in K^G$

- $(x^{-1})^\sigma = (x^\sigma)^{-1} = x^{-1} \Rightarrow x^{-1} \in K^G$

hence,  $K^G$  closed under addition & multiplication, and is commutative division ring, thus field

- $0, 1 \in K^G$ , hence  $K^G$  contains prime field

## Galois extensions and Galois groups

**Definition 120. [Galois extensions]** *algebraic extension,  $K$ , of field,  $k$ , which is normal and separable, said to be Galois (extension of  $k$ ) or Galois over  $k$  considering  $K$  as embedded in  $k^a$ ; for convenience, sometimes say  $K/k$  is Galois*

**Definition 121. [Galois groups]** *for field,  $k$  and its Galois extension,  $K$ , group of automorphisms of  $K$  over  $k$ , called Galois group of  $K$  over  $k$ , denoted by  $G(K/k)$ ,  $G_{K/k}$ ,  $\text{Gal}(K/k)$ , or (simply)  $G$*

**Definition 122. [Galois group of polynomials]** *for field,  $k$ , separable  $f \in k[X]$  with  $\deg f \geq 1$ , and its splitting field,  $K/k$ , Galois group of  $K$  over  $k$  (i.e.,  $G(K/k)$ ), called Galois group of  $f$  over  $k$*

**Proposition 31. [Galois group of polynomials and symmetric group]** *for field,  $k$ , separable  $f \in k[X]$  with  $\deg f \geq 1$ , and its splitting field,  $K/k$ ,*

$$f(X) = (X - \alpha_1) \cdots (X - \alpha_n)$$

*elements of Galois group of  $f$  over  $k$ ,  $G$ , permute roots of  $f$ , hence, exists injective homeomorphism of  $G$  into  $S_n$ , i.e., symmetric group on  $n$  elements*

## Fundamental theorem for Galois theory

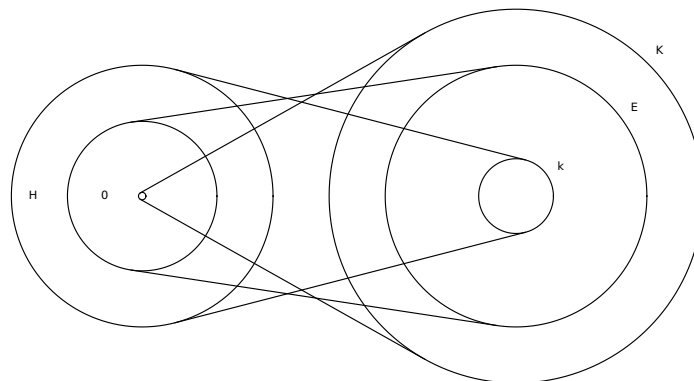
**Theorem 50.** [fundamental theorem for Galois theory] *for finite Galois extension,  $K/k$*

- *map  $H \mapsto K^H$  induces isomorphism between set of subgroups of  $G(K/k)$  & set of intermediate fields*
- *subgroup,  $H$ , of  $G(K/k)$ , is normal if and only if  $K^H/k$  is Galois*
- *for normal subgroup,  $H$ ,  $\sigma \mapsto \sigma|_{K^H}$  induces isomorphism between  $G(K/k)/H$  and  $G(K^H/k)$*

*(illustrated in the figure)*

- shall prove step by step





## Galois subgroups association with intermediate fields

**Theorem 51. [Galois subgroups associated with intermediate fields - 1]** *for Galois extension,  $K/k$ , and intermediate field,  $F$*

- $K/F$  is Galois &  $K^{G(K/F)} = F$ , hence,  $K^G = k$
- map

$$F \mapsto G(K/F)$$

*induces injective homeomorphism from set of intermediate fields to subgroups of  $G$*   
*(proof can be found in [Proof 12](#))*

**Definition 123. [Galois subgroups associated with intermediate fields]** *for Galois extension,  $K/k$ , and intermediate field,  $F$ , subgroup,  $G(K/F) \subset G(K/k)$ , called group associated with  $F$ , said to belong to  $F$*

**Corollary 17. [Galois subgroups associated with intermediate fields - 1]** *for Galois extension,  $K/k$ , and two intermediate fields,  $F_1$  and  $F_2$ ,  $G(K/F_1) \cap G(K/F_2)$  belongs to  $F_1 F_2$ , i.e.,*

$$G(K/F_1) \cap G(K/F_2) = G(K/F_1 F_2)$$

*(proof can be found in [Proof 13](#))*

**Corollary 18. [Galois subgroups associated with intermediate fields - 2]** *for Galois extension,  $K/k$ , and two intermediate fields,  $F_1$  and  $F_2$ , smallest subgroup of  $G$  containing  $G(K/F_1)$  and  $G(K/F_2)$  belongs to  $F_1 \cap F_2$ , i.e.*

$$\bigcap_{G(K/F_1) \subset H, G(K/F_2) \subset H} \{H \mid H \subset G(K/k)\} = G(K/(F_1 \cap F_2))$$

**Corollary 19. [Galois subgroups associated with intermediate fields - 3]** *for Galois extension,  $K/k$ , and two intermediate fields,  $F_1$  and  $F_2$ ,*

$$F_1 \subset F_2 \text{ if and only if } G(K/F_2) \subset G(K/F_1)$$

*(proof can be found in [Proof 14](#))*

**Corollary 20.** *for finite separable field extension,  $E/k$ , the smallest normal extension of  $k$  containing  $E$ ,  $K$ ,  $K/k$  is finite Galois and exist only finite number of intermediate fields*

**Lemma 17.** *for algebraic separable extension,  $E/k$ , if every element of  $E$  has degree no greater than  $n$  over  $k$  for some  $n \geq 1$ ,  $E$  is finite over  $k$  and  $[E : k] \leq n$*

**Theorem 52. [Artin's theorem]** (Artin) for field,  $K$ , finite  $\text{Aut}(K)$  of order,  $n$ , and  $k = K^{\text{Aut}(K)}$ ,  $K/k$  is Galois,  $G(K/k) = \text{Aut}(K)$ , and  $[K : k] = n$

**Corollary 21. [Galois subgroups associated with intermediate fields - 4]** for finite Galois extension,  $K/k$ , every subgroup of  $G(K/k)$  belongs to intermediate field

**Theorem 53. [Galois subgroups associated with intermediate fields - 2]** for Galois extension,  $K/k$ , and intermediate field,  $F$ ,

- $F/k$  is normal extension if and only if  $G(K/F)$  is normal subgroup of  $G(K/k)$
- if  $F/k$  is normal extension, map,  $\sigma \mapsto \sigma|_F$ , induces homeomorphism of  $G(K/k)$  onto  $G(F/k)$  of which  $G(K/F)$  is kernel, thus

$$G(F/k) \approx G(K/k)/G(K/F)$$

## Proof for fundamental theorem for Galois theory

- finally, we prove *fundamental theorem for Galois theory* (Theorem 50)
- assume  $K/k$  is finite Galois extension and  $H$  is subgroup of  $G(K/k)$ 
  - Corollary 21 implies  $K^H$  is intermediate field, hence Theorem 51 implies  $K/K^H$  is Galois, Theorem 52 implies  $G(K/K^H) = H$ , thus, every  $H$  is Galois
  - map,  $H \mapsto K^H$ , induces homeomorphism,  $\sigma$ , of set of all subgroups of  $G(K/k)$  into set of intermediate fields
  - $\sigma$  is *injective* since for any two subgroups,  $H$  and  $H'$ , of  $G(K/k)$ , if  $K^H = K^{H'}$ , then  $H = G(K/K^H) = G(K/K^{H'}) = H'$
  - $\sigma$  is *surjective* since for every intermediate field,  $F$ , Theorem 51 implies  $K/F$  is Galois,  $G(K/F)$  is subgroup of  $G(K/k)$ , and  $K^{G(K/F)} = F$ , thus,  $\sigma(G(K/F)) = K^{G(K/F)} = F$
  - therefore,  $\sigma$  is *isomorphism* between set of all subgroups of  $G(K/k)$  and set of intermediate fields
  - since Theorem 44 implies separable extensions are distinguished,  $K^H/k$  is separable, thus Theorem 53 implies that  $K^H/k$  is Galois *if and only if*  $G(K/K^H)$  is normal
  - lastly, Theorem 53 implies that if  $K^H/k$  is Galois,  $G(K^H/k) \approx G(K/k)/H$

## Abelian and cyclic Galois extensions and groups

**Definition 124. [abelian Galois extensions]** *Galois extension with abelian Galois group, said to be abelian*

**Definition 125. [cyclic Galois extensions]** *Galois extension with cyclic Galois group, said to be cyclic*

**Corollary 22.** *for Galois extension,  $K/k$ , and intermediate field,  $F$ ,*

- *if  $K/k$  is abelian,  $F/k$  is Galois and abelian*
- *if  $K/k$  is cyclic,  $F/k$  is Galois and cyclic*

**Definition 126. [maximum abelian extension]** *for field,  $k$ , compositum of all abelian Galois extensions of  $k$  in given  $k^a$ , called maximum abelian extension of  $k$ , denoted by  $k^{ab}$*

## Theorems and corollaries about Galois extensions

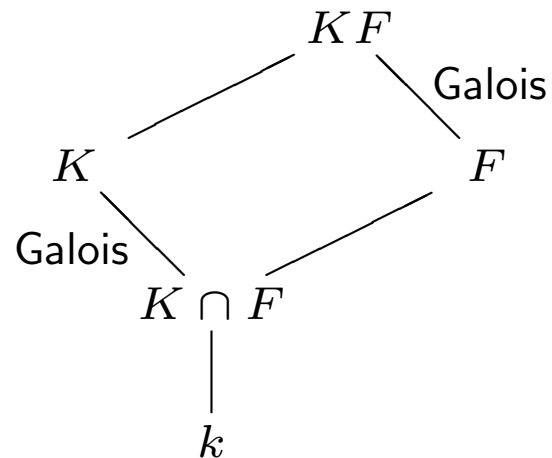
**Theorem 54.** *for Galois extension,  $K/k$ , and arbitrary extension,  $F/k$ , where  $K$  and  $F$  are subfields of common field,*

- $KF/F$  and  $K/(K \cap F)$  are Galois extensions
- map

$$\sigma \mapsto \sigma|_K$$

*induces isomorphism between  $G(KF/F)$  and  $G(K/(K \cap F))$*

*theorem illustrated in the figure*



**Corollary 23.** *for finite Galois extension,  $K/k$ , and arbitrary extension,  $F/k$ , where  $K$  and  $F$  are subfields of common field,*

$$[KF : F] \text{ divides } [F : k]$$

**Theorem 55.** *for Galois extensions,  $K_1/k$  and  $K_2/k$ , where  $K_1$  and  $K_2$  are subfields of common field,*

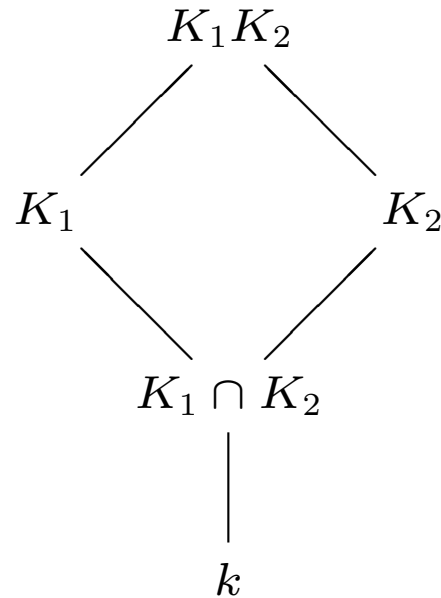
- $K_1K_2/k$  is Galois extension
- map

$$\sigma \mapsto (\sigma|_{K_1}, \sigma|_{K_2})$$

*of  $G(K_1K_2/k)$  into  $G(K_1/k) \times G(K_2/k)$  is injective; if  $K_1 \cap K_2 = k$ , map is isomorphism*

*theorem illustrated in the figure*





**Corollary 24.** for  $n$  Galois extensions,  $K_i/k$ , where  $K_1, \dots, K_n$  are subfields of common field and  $K_{i+1} \cap (K_1 \cdots K_i) = k$  for  $i = 1, \dots, n-1$ ,

- $K_1 \cdots K_n/k$  is Galois extension
- map

$$\sigma \mapsto (\sigma|_{K_1}, \dots, \sigma|_{K_n})$$

induces isomorphism of  $G(K_1 \cdots K_n/k)$  onto  $G(K_1/k) \times \cdots \times G(K_n/k)$

**Corollary 25.** *for Galois extension,  $K/k$ , where  $G(K/k)$  can be written as  $G_1 \times \cdots \times G_n$ , and  $K_1, \dots, K_n$ , each of which is fixed field of*

$$G_1 \times \cdots \times \underbrace{\{e\}}_{i\text{th position}} \times \cdots \times G_n$$

- $K_1/k, \dots, K_n/k$  are Galois extensions
- $G(K_i/k) = G_i$  for  $i = 1, \dots, n$
- $K_{i+1} \cap (K_1 \cdots K_i) = k$  for  $i = 1, \dots, n-1$
- $K = K_1 \cdots K_n$

**Theorem 56.** *assume all fields are subfields of common field*

- *for two abelian Galois extensions,  $K/k$  and  $L/k$ ,  $KL/k$  is abelian Galois extension*
- *for abelian Galois extension,  $K/k$ , and any extension,  $E/k$ ,  $KE/E$  is abelian Galois extension*
- *for abelian Galois extension,  $K/k$ , and intermediate field,  $E$ , both  $K/E$  and  $E/k$  are abelian Galois extensions*

## Solvable and radical extensions

**Definition 127. [solvable extensions]** *finite separable extension,  $E/k$ , such that Galois group of smallest Galois extension,  $K/k$ , containing  $E$  is solvable, said to be [solvable](#)*

**Theorem 57. [solvable extensions are distinguished]** *solvable extensions form distinguished class of extensions*

**Definition 128. [solvable by radicals]** *finite extension,  $F/k$ , such that it is separable and exists finite extension,  $E/k$ , containing  $F$  admitting tower decomposition*

$$k = E_0 \subset E_1 \subset \cdots \subset E_m = E$$

*with  $E_{i+1}/E_i$  is obtained by adjoining root of*

- *unity, or*
- $X^n = a$  with  $a \in E_i$ , and  $n$  prime to characteristic, or
- $X^p - X - a$  with  $a \in E_i$  if  $p$  is positive characteristic

*said to be [solvable by radicals](#)*

**Theorem 58. [extensions solvable by radicals]** *separable extension,  $E/k$ , is solvable by radicals if and only if it is solvable*

## Applications of Galois theory

**Theorem 59. [insolvability of quintic polynomials]** *general equation of degree,  $n$ , cannot be solved by radicals for  $n \geq 5$  (implied by Definition 122, Proposition 31, Theorem 58, and Theorem 21)*

**Theorem 60. [fundamental theorem of algebra]**  *$f \in \mathbf{C}[X]$  of degree,  $n$ , has precisely  $n$  roots in  $\mathbf{C}$  (when counted with multiplicity), hence  $\mathbf{C}$  is algebraically closed*

# Real Analysis

# **Set Theory**

## Some principles

### Principle 1. [principle of mathematical induction]

$$P(1) \& [P(n) \Rightarrow P(n+1)] \Rightarrow (\forall n \in \mathbf{N}) P(n)$$

### Principle 2. [well ordering principle] *each nonempty subset of $\mathbf{N}$ has a smallest element*

### Principle 3. [principle of recursive definition] *for $f : X \rightarrow X$ and $a \in X$ , exists unique infinite sequence $\langle x_n \rangle_{n=1}^{\infty} \subset X$ such that*

$$x_1 = a$$

*and*

$$(\forall n \in \mathbf{N}) (x_{n+1} = f(x_n))$$

- note that Principle 1  $\Leftrightarrow$  Principle 2  $\Rightarrow$  Principle 3

## Some definitions for functions

**Definition 129. [functions]** for  $f : X \rightarrow Y$

- terms, **map** and **function**, interchangeably used
- $X$  and  $Y$ , called **domain of  $f$**  and **codomain of  $f$**  respectively
- $\{f(x) | x \in X\}$ , called **range of  $f$**
- for  $Z \subset Y$ ,  $f^{-1}(Z) = \{x \in X | f(x) \in Z\} \subset X$ , called **preimage** or **inverse image of  $Z$  under  $f$**
- for  $y \in Y$ ,  $f^{-1}(\{y\})$ , called **fiber of  $f$  over  $y$**
- $f$ , called **injective** or **injection** or **one-to-one** if  $(\forall x \neq v \in X) (f(x) \neq f(v))$
- $f$ , called **surjective** or **surjection** or **onto** if  $(\forall x \in X) (\exists y \in Y) (y = f(x))$
- $f$ , called **bijective** or **bijection** if  $f$  is both injective and surjective, in which case,  $X$  and  $Y$ , said to be **one-to-one correspondence** or **bijective correspondence**
- $g : Y \rightarrow X$ , called **left inverse** if  $g \circ f$  is identity function
- $h : Y \rightarrow X$ , called **right inverse** if  $f \circ h$  is identity function



## Some properties of functions

**Lemma 18. [functions]** for  $f : X \rightarrow Y$

- $f$  is injective if and only if  $f$  has left inverse
- $f$  is surjective if and only if  $f$  has right inverse
- hence,  $f$  is bijective if and only if  $f$  has both left and right inverse because if  $g$  and  $h$  are left and right inverses respectively,  $g = g \circ (f \circ h) = (g \circ f) \circ h = h$
- if  $|X| = |Y| < \infty$ ,  $f$  is injective if and only if  $f$  is surjective if and only if  $f$  is bijective

## Countability of sets

- set  $A$  is countable if range of some function whose domain is  $\mathbf{N}$
- $\mathbf{N}$ ,  $\mathbf{Z}$ ,  $\mathbf{Q}$ : countable
- $\mathbf{R}$ : *not* countable

## Limit sets

- for sequence,  $\langle A_n \rangle$ , of subsets of  $X$ 
  - *limit superior or limsup of  $\langle A_n \rangle$* , defined by

$$\limsup \langle A_n \rangle = \bigcap_{n=1}^{\infty} \bigcup_{m=n}^{\infty} A_m$$

- *limit inferior or liminf of  $\langle A_n \rangle$* , defined by

$$\liminf \langle A_n \rangle = \bigcup_{n=1}^{\infty} \bigcap_{m=n}^{\infty} A_m$$

- always

$$\liminf \langle A_n \rangle \subset \limsup \langle A_n \rangle$$

- when  $\liminf \langle A_n \rangle = \limsup \langle A_n \rangle$ , sequence,  $\langle A_n \rangle$ , said to *converge to it*, denote

$$\lim \langle A_n \rangle = \liminf \langle A_n \rangle = \limsup \langle A_n \rangle = A$$

## Algebras of sets

- collection  $\mathcal{A}$  of subsets of  $X$  called *algebra* or *Boolean algebra* if

$$(\forall A, B \in \mathcal{A})(A \cup B \in \mathcal{A}) \text{ and } (\forall A \in \mathcal{A})(\tilde{A} \in \mathcal{A})$$

- $(\forall A_1, \dots, A_n \in \mathcal{A})(\bigcup_{i=1}^n A_i \in \mathcal{A})$
- $(\forall A_1, \dots, A_n \in \mathcal{A})(\bigcap_{i=1}^n A_i \in \mathcal{A})$
- algebra  $\mathcal{A}$  called  *$\sigma$ -algebra* or *Borel field* if
  - every union of a countable collection of sets in  $\mathcal{A}$  is in  $\mathcal{A}$ , i.e.,

$$(\forall \langle A_i \rangle)(\bigcup_{i=1}^{\infty} A_i \in \mathcal{A})$$

- given sequence of sets in algebra  $\mathcal{A}$ ,  $\langle A_i \rangle$ , exists disjoint sequence,  $\langle B_i \rangle$  such that

$$B_i \subset A_i \text{ and } \bigcup_{i=1}^{\infty} B_i = \bigcup_{i=1}^{\infty} A_i$$

## Algebras generated by subsets

- *algebra generated by* collection of subsets of  $X$ ,  $\mathcal{C}$ , can be found by

$$\mathcal{A} = \bigcap \{\mathcal{B} \mid \mathcal{B} \in \mathcal{F}\}$$

where  $\mathcal{F}$  is family of all algebras containing  $\mathcal{C}$

– smallest algebra  $\mathcal{A}$  containing  $\mathcal{C}$ , *i.e.*,

$$(\forall \mathcal{B} \in \mathcal{F})(\mathcal{A} \subset \mathcal{B})$$

- *$\sigma$ -algebra generated by* collection of subsets of  $X$ ,  $\mathcal{C}$ , can be found by

$$\mathcal{A} = \bigcap \{\mathcal{B} \mid \mathcal{B} \in \mathcal{G}\}$$

where  $\mathcal{G}$  is family of all  $\sigma$ -algebras containing  $\mathcal{C}$

– smallest  $\sigma$ -algebra  $\mathcal{A}$  containing  $\mathcal{C}$ , *i.e.*,

$$(\forall \mathcal{B} \in \mathcal{G})(\mathcal{A} \subset \mathcal{B})$$

## Relation

- $x$  said to *stand in relation*  $\mathbf{R}$  to  $y$ , denoted by  $x \mathbf{R} y$
- $\mathbf{R}$  said to *be relation on*  $X$  if  $x \mathbf{R} y \Rightarrow x \in X$  and  $y \in X$
- $\mathbf{R}$  is
  - transitive if  $x \mathbf{R} y$  and  $y \mathbf{R} z \Rightarrow x \mathbf{R} z$
  - symmetric if  $x \mathbf{R} y = y \mathbf{R} x$
  - reflexive if  $x \mathbf{R} x$
  - antisymmetric if  $x \mathbf{R} y$  and  $y \mathbf{R} x \Rightarrow x = y$
- $\mathbf{R}$  is
  - *equivalence relation* if transitive, symmetric, and reflexive, *e.g.*, modulo
  - *partial ordering* if transitive and antisymmetric, *e.g.*, “ $\subset$ ”
  - *linear (or simple) ordering* if transitive, antisymmetric, and  $x \mathbf{R} y$  or  $y \mathbf{R} x$  for all  $x, y \in X$ 
    - *e.g.*, “ $\geq$ ” linearly orders  $\mathbf{R}$  while “ $\subset$ ” does not  $\mathcal{P}(X)$

## Ordering

- given partial order,  $\prec$ ,  $a$  is
  - a first/smallest/least element if  $x \neq a \Rightarrow a \prec x$
  - a last/largest/greatest element if  $x \neq a \Rightarrow x \prec a$
  - a minimal element if  $x \neq a \Rightarrow x \not\prec a$
  - a maximal element if  $x \neq a \Rightarrow a \not\prec x$
- partial ordering  $\prec$  is
  - strict partial ordering if  $x \not\prec x$
  - reflexive partial ordering if  $x \prec x$
- strict linear ordering  $<$  is
  - *well ordering* for  $X$  if every nonempty set contains a first element

## Axiom of choice and equivalent principles

**Axiom 1. [axiom of choice]** *given a collection of nonempty sets,  $\mathcal{C}$ , there exists  $f : \mathcal{C} \rightarrow \cup_{A \in \mathcal{C}} A$  such that*

$$(\forall A \in \mathcal{C}) (f(A) \in A)$$

- also called *multiplicative axiom* - preferred to be called to axiom of choice by Bertrand Russell for reason write on page 232
- no problem when  $\mathcal{C}$  is finite
- need axiom of choice when  $\mathcal{C}$  is not finite

**Principle 4. [Hausdorff maximal principle]** *for partial ordering  $\prec$  on  $X$ , exists a maximal linearly ordered subset  $S \subset X$ , i.e.,  $S$  is linearity ordered by  $\prec$  and if  $S \subset T \subset X$  and  $T$  is linearly ordered by  $\prec$ ,  $S = T$*

**Principle 5. [well-ordering principle]** *every set  $X$  can be well ordered, i.e., there is a relation  $<$  that well orders  $X$*

- note that Axiom 1  $\Leftrightarrow$  Principle 4  $\Leftrightarrow$  Principle 5



## Infinite direct product

**Definition 130. [direct product]** for collection of sets,  $\langle X_\lambda \rangle$ , with index set,  $\Lambda$ ,

$$\prod_{\lambda \in \Lambda} X_\lambda$$

called **direct product**

- for  $z = \langle x_\lambda \rangle \in \prod X_\lambda$ ,  $x_\lambda$  called  **$\lambda$ -th coordinate of  $z$**
- if one of  $X_\lambda$  is empty,  $\prod X_\lambda$  is empty
- *axiom of choice* is equivalent to converse, *i.e.*, if none of  $X_\lambda$  is empty,  $\prod X_\lambda$  is not empty  
if one of  $X_\lambda$  is empty,  $\prod X_\lambda$  is empty
- this is why Bertrand Russell prefers *multiplicative axiom* to *axiom of choice* for name of axiom (Axiom 1)

# Real Number System

## Field axioms

- field axioms - for every  $x, y, z \in \mathbf{F}$ 
  - $(x + y) + z = x + (y + z)$  - additive associativity
  - $(\exists 0 \in \mathbf{F})(\forall x \in \mathbf{F})(x + 0 = x)$  - additive identity
  - $(\forall x \in \mathbf{F})(\exists w \in \mathbf{F})(x + w = 0)$  - additive inverse
  - $x + y = y + x$  - additive commutativity
  - $(xy)z = x(yz)$  - multiplicative associativity
  - $(\exists 1 \neq 0 \in \mathbf{F})(\forall x \in \mathbf{F})(x \cdot 1 = x)$  - multiplicative identity
  - $(\forall x \neq 0 \in \mathbf{F})(\exists w \in \mathbf{F})(xw = 1)$  - multiplicative inverse
  - $x(y + z) = xy + xz$  - distributivity
  - $xy = yx$  - multiplicative commutativity
- system (set with  $+$  and  $\cdot$ ) satisfying axiom of field called *field*
  - *e.g.*, field of module  $p$  where  $p$  is prime,  $\mathbf{F}_p$

## Axioms of order

- axioms of order - subset,  $\mathbf{F}_{++} \subset \mathbf{F}$ , of positive (real) numbers satisfies
  - $x, y \in \mathbf{F}_{++} \Rightarrow x + y \in \mathbf{F}_{++}$
  - $x, y \in \mathbf{F}_{++} \Rightarrow xy \in \mathbf{F}_{++}$
  - $x \in \mathbf{F}_{++} \Rightarrow -x \notin \mathbf{F}_{++}$
  - $x \in \mathbf{F} \Rightarrow x = 0 \vee x \in \mathbf{F}_{++} \vee -x \in \mathbf{F}_{++}$
- system satisfying field axioms & axioms of order called *ordered field*
  - e.g., set of real numbers ( $\mathbf{R}$ ), set of rational numbers ( $\mathbf{Q}$ )

## Axiom of completeness

- completeness axiom
  - every nonempty set  $S$  of real numbers which has an upper bound has a least upper bound, *i.e.*,

$$\{l | (\forall x \in S)(l \leq x)\}$$

has least element.

- use  $\inf S$  and  $\sup S$  for least and greatest element (when exist)

- ordered field that is complete is *complete ordered field*
  - *e.g.*,  $\mathbf{R}$  (with  $+$  and  $\cdot$ )

$\Rightarrow$  axiom of Archimedes

- given any  $x \in \mathbf{R}$ , there is an integer  $n$  such that  $x < n$

$\Rightarrow$  corollary

- given any  $x < y \in \mathbf{R}$ , exists  $r \in \mathbf{Q}$  such that  $x < r < y$

## Sequences of $\mathbf{R}$

- sequence of  $\mathbf{R}$  denoted by  $\langle x_i \rangle_{i=1}^{\infty}$  or  $\langle x_i \rangle$ 
  - mapping from  $\mathbf{N}$  to  $\mathbf{R}$
- limit of  $\langle x_n \rangle$  denoted by  $\lim_{n \rightarrow \infty} x_n$  or  $\lim x_n$  - defined by  $a \in \mathbf{R}$  such that

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(n \geq N \Rightarrow |x_n - a| < \epsilon)$$

–  $\lim x_n$  unique if exists

- $\langle x_n \rangle$  called Cauchy sequence if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(n, m \geq N \Rightarrow |x_n - x_m| < \epsilon)$$

- Cauchy criterion - characterizing complete metric space (including  $\mathbf{R}$ )
  - sequence converges *if and only if* Cauchy sequence

## Other limits

- cluster point of  $\langle x_n \rangle$  - defined by  $c \in \mathbf{R}$

$$(\forall \epsilon > 0, N \in \mathbf{N})(\exists n > N)(|x_n - c| < \epsilon)$$

- limit superior or limsup of  $\langle x_n \rangle$

$$\limsup x_n = \inf_n \sup_{k > n} x_k$$

- limit inferior or liminf of  $\langle x_n \rangle$

$$\liminf x_n = \sup_n \inf_{k > n} x_k$$

- $\liminf x_n \leq \limsup x_n$
- $\langle x_n \rangle$  converges *if and only if*  $\liminf x_n = \limsup x_n (= \lim x_n)$

## Open and closed sets

- $O$  called *open* if

$$(\forall x \in O)(\exists \delta > 0)(y \in \mathbf{R})(|y - x| < \delta \Rightarrow y \in O)$$

- intersection of finite collection of open sets is open
- union of any collection of open sets is open

- $\overline{E}$  called *closure* of  $E$  if

$$(\forall x \in \overline{E} \ \& \ \delta > 0)(\exists y \in E)(|x - y| < \delta)$$

- $F$  called *closed* if

$$F = \overline{F}$$

- union of finite collection of closed sets is closed
- intersection of any collection of closed sets is closed



## Open and closed sets - facts

- *every open set is union of countable collection of disjoint open intervals*

- (Lindelöf) any collection  $\mathcal{C}$  of open sets has a countable subcollection  $\langle O_i \rangle$  such that

$$\bigcup_{O \in \mathcal{C}} O = \bigcup_i O_i$$

- equivalently, any collection  $\mathcal{F}$  of closed sets has a countable subcollection  $\langle F_i \rangle$  such that

$$\bigcap_{O \in \mathcal{F}} F = \bigcap_i F_i$$

## Covering and Heine-Borel theorem

- collection  $\mathcal{C}$  of sets called *covering* of  $A$  if

$$A \subset \bigcup_{O \in \mathcal{C}} O$$

- $\mathcal{C}$  said to *cover*  $A$
  - $\mathcal{C}$  called *open covering* if every  $O \in \mathcal{C}$  is open
  - $\mathcal{C}$  called *finite covering* if  $\mathcal{C}$  is finite
- *Heine-Borel theorem* - for any closed and bounded set, every open covering has finite subcovering
- corollary
    - any collection  $\mathcal{C}$  of closed sets including at least one bounded set every finite subcollection of which has nonempty intersection has nonempty intersection.

## Continuous functions

- $f$  (with domain  $D$ ) called *continuous at*  $x$  if

$$(\forall \epsilon > 0)(\exists \delta > 0)(\forall y \in D)(|y - x| < \delta \Rightarrow |f(y) - f(x)| < \epsilon)$$

- $f$  called *continuous on*  $A \subset D$  if  $f$  is continuous at every point in  $A$

- $f$  called *uniformly continuous on*  $A \subset D$  if

$$(\forall \epsilon > 0)(\exists \delta > 0)(\forall x, y \in D)(|x - y| < \delta \Rightarrow |f(x) - f(y)| < \epsilon)$$

## Continuous functions - facts

- $f$  is continuous *if and only if* for every open set  $O$  (in co-domain),  $f^{-1}(O)$  is open
- $f$  continuous on closed and bounded set is uniformly continuous
- *extreme value theorem* -  $f$  continuous on closed and bounded set,  $F$ , is *bounded on  $F$*  and *assumes its maximum and minimum on  $F$*

$$(\exists x_1, x_2 \in F)(\forall x \in F)(f(x_1) \leq f(x) \leq f(x_2))$$

- *intermediate value theorem* - for  $f$  continuous on  $[a, b]$  with  $f(a) \leq f(b)$ ,

$$(\forall d)(f(a) \leq d \leq f(b))(\exists c \in [a, b])(f(c) = d)$$

## Borel sets and Borel $\sigma$ -algebra

- *Borel set*
  - any set that can be formed from open sets (or, equivalently, from closed sets) through the operations of countable union, countable intersection, and relative complement
  
- *Borel algebra* or *Borel  $\sigma$ -algebra*
  - *smallest  $\sigma$ -algebra containing all open sets*
  
  - also
    - smallest  $\sigma$ -algebra containing all closed sets
    - smallest  $\sigma$ -algebra containing all open intervals (due to statement on page [240](#))

## Various Borel sets

- countable union of closed sets (in  $\mathbf{R}$ ), called *an  $F_\sigma$*  ( $F$  for closed &  $\sigma$  for sum)
  - thus, every countable set, every closed set, every open interval, every open sets, is an  $F_\sigma$  (note  $(a, b) = \bigcup_{n=1}^{\infty} [a + 1/n, b - 1/n]$ )
  - countable union of sets in  $F_\sigma$  again is an  $F_\sigma$
- countable intersection of open sets called *a  $G_\delta$*  ( $G$  for open &  $\delta$  for durchschnitt - average in German)
  - complement of  $F_\sigma$  is a  $G_\delta$  and vice versa
- $F_\sigma$  and  $G_\delta$  are simple types of Borel sets
- countable intersection of  $F_\sigma$ 's is  $F_{\sigma\delta}$ , countable union of  $F_{\sigma\delta}$ 's is  $F_{\sigma\delta\sigma}$ , countable intersection of  $F_{\sigma\delta\sigma}$ 's is  $F_{\sigma\delta\sigma\delta}$ , *etc.*, & likewise for  $G_{\delta\sigma}\dots$
- below are all classes of Borel sets, but not every Borel set belongs to one of these classes

$$F_\sigma, F_{\sigma\delta}, F_{\sigma\delta\sigma}, F_{\sigma\delta\sigma\delta}, \dots, G_\delta, G_{\delta\sigma}, G_{\delta\sigma\delta}, G_{\delta\sigma\delta\sigma}, \dots,$$

# Lebesgue Measure

## Riemann integral

- Riemann integral
  - partition induced by sequence  $\langle x_i \rangle_{i=1}^n$  with  $a = x_1 < \cdots < x_n = b$
  - lower and upper sums
    - \*  $L(f, \langle x_i \rangle) = \sum_{i=1}^{n-1} \inf_{x \in [x_i, x_{i+1}]} f(x)(x_{i+1} - x_i)$
    - \*  $U(f, \langle x_i \rangle) = \sum_{i=1}^{n-1} \sup_{x \in [x_i, x_{i+1}]} f(x)(x_{i+1} - x_i)$
  - always holds:  $L(f, \langle x_i \rangle) \leq U(f, \langle y_i \rangle)$ , hence

$$\sup_{\langle x_i \rangle} L(f, \langle x_i \rangle) \leq \inf_{\langle x_i \rangle} U(f, \langle x_i \rangle)$$

- Riemann integrable if

$$\sup_{\langle x_i \rangle} L(f, \langle x_i \rangle) = \inf_{\langle x_i \rangle} U(f, \langle x_i \rangle)$$

- every continuous function is Riemann integrable



## Motivation - want measure better than Riemann integrable

- consider indicator (or characteristic) function  $\chi_{\mathbf{Q}} : [0, 1] \rightarrow [0, 1]$

$$\chi_{\mathbf{Q}}(x) = \begin{cases} 1 & \text{if } x \in \mathbf{Q} \\ 0 & \text{if } x \notin \mathbf{Q} \end{cases}$$

- *not* Riemann integrable:  $\sup_{\langle x_i \rangle} L(f, \langle x_i \rangle) = 0 \neq 1 = \inf_{\langle x_i \rangle} U(f, \langle x_i \rangle)$
- however, irrational numbers infinitely more than rational numbers, hence
  - *want to* have some integral  $\int$  such that, *e.g.*,

$$\int_{[0,1]} \chi_{\mathbf{Q}}(x) dx = 0 \text{ and } \int_{[0,1]} (1 - \chi_{\mathbf{Q}}(x)) dx = 1$$

## Properties of desirable measure

- want some measure  $\mu : \mathcal{M} \rightarrow \mathbf{R}_+ = \{x \in \mathbf{R} | x \geq 0\}$ 
  - defined for every subset of  $\mathbf{R}$ , *i.e.*,  $\mathcal{M} = \mathcal{P}(\mathbf{R})$
  - equals to length for open interval

$$\mu[b, a] = b - a$$

- countable additivity: for disjoint  $\langle E_i \rangle_{i=1}^{\infty}$

$$\mu(\cup E_i) = \sum \mu(E_i)$$

- translation invariant

$$\mu(E + x) = \mu(E) \text{ for } x \in \mathbf{R}$$

- *no* such measure exists
- *not* known whether measure with first three properties exists
- want to find translation invariant *countably additive measure*
  - hence, *give up on first property*

## Race won by Henri Lebesgue in 1902!

- mathematicians in 19th century struggle to solve this problem
- race won by French mathematician, *Henri Léon Lebesgue in 1902!*
- Lebesgue integral covers much wider range of functions
  - indeed,  $\chi_{\mathbf{Q}}$  is Lebesgue integrable

$$\int_{[0,1]} \chi_{\mathbf{Q}}(x) dx = 0 \text{ and } \int_{[0,1]} (1 - \chi_{\mathbf{Q}}(x)) dx = 1$$

## Outer measure

- for  $E \subset \mathbf{R}$ , define outer measure  $\mu^* : \mathcal{P}(\mathbf{R}) \rightarrow \mathbf{R}_+$

$$\mu^* E = \inf_{\langle I_i \rangle} \left\{ \sum l(I_i) \mid E \subset \cup I_i \right\}$$

where  $I_i = (a_i, b_i)$  and  $l(I_i) = b_i - a_i$

- outer measure of open interval is length

$$\mu^*(a_i, b_i) = b_i - a_i$$

- countable subadditivity

$$\mu^*(\cup E_i) \leq \sum \mu^* E_i$$

- corollaries

- $\mu^* E = 0$  if  $E$  is countable
- $[0, 1]$  not countable

## Measurable sets

- $E \subset \mathbf{R}$  called measurable if for every  $A \subset \mathbf{R}$

$$\mu^* A = \mu^*(E \cup A) + \mu^*(\tilde{E} \cup A)$$

- $\mu^* E = 0$ , then  $E$  measurable
- every open interval  $(a, b)$  with  $a \geq -\infty$  and  $b \leq \infty$  is measurable
- disjoint countable union of measurable sets is measurable, *i.e.*,  $\cup E_i$  is measurable
- collection of measurable sets is  $\sigma$ -algebra

## Borel algebra is measurable

- note
  - every open set is disjoint countable union of open intervals (page 240)
  - disjoint countable union of measurable sets is measurable (page 252)
  - open intervals are measurable (page 252)
- hence, every open set is measurable
- also
  - collection of measurable sets is  $\sigma$ -algebra (page 252)
  - every open set is Borel set and Borel sets are  $\sigma$ -algebra (page 244)
- hence, *Borel sets are measurable*
- specifically, *Borel algebra (smallest  $\sigma$ -algebra containing all open sets) is measurable*

## Lebesgue measure

- restriction of  $\mu^*$  in collection  $\mathcal{M}$  of measurable sets called *Lebesgue measure*

$$\mu : \mathcal{M} \rightarrow \mathbf{R}_+$$

- countable subadditivity - for  $\langle E_n \rangle$

$$\mu(\cup E_n) \leq \sum \mu E_n$$

- *countable additivity* - for disjoint  $\langle E_n \rangle$

$$\mu(\cup E_n) = \sum \mu E_n$$

- for decreasing sequence of measurable sets,  $\langle E_n \rangle$ , i.e.,  $(\forall n \in \mathbf{N})(E_{n+1} \subset E_n)$

$$\mu \left( \bigcap E_n \right) = \lim \mu E_n$$

## (Lebesgue) measurable sets are nice ones!

- following statements are equivalent
  - $E$  is measurable
  - $(\forall \epsilon > 0)(\exists \text{ open } O \supset E)(\mu^*(O \sim E) < \epsilon)$
  - $(\forall \epsilon > 0)(\exists \text{ closed } F \subset E)(\mu^*(E \sim F) < \epsilon)$
  - $(\exists G_\delta)(G_\delta \supset E)(\mu^*(G_\delta \sim E) < \epsilon)$
  - $(\exists F_\sigma)(F_\sigma \subset E)(\mu^*(E \sim F_\sigma) < \epsilon)$

- if  $\mu^*E$  is finite, above statements are equivalent to

$$(\forall \epsilon > 0) \left( \exists U = \bigcup_{i=1}^n (a_i, b_i) \right) (\mu^*(U \Delta E) < \epsilon)$$



## Lebesgue measure resolves problem in movitation

- let

$$E_1 = \{x \in [0, 1] | x \in \mathbf{Q}\}, \quad E_2 = \{x \in [0, 1] | x \notin \mathbf{Q}\}$$

- $\mu^* E_1 = 0$  because  $E_1$  is countable, hence measurable and

$$\mu E_1 = \mu^* E_1 = 0$$

- algebra implies  $E_2 = [0, 1] \cap \tilde{E}_1$  is measurable
- countable additivity implies  $\mu E_1 + \mu E_2 = \mu[0, 1] = 1$ , hence

$$\mu E_1 = 1$$

# **Lebesgue Measurable Functions**

## Lebesgue measurable functions

- for  $f : X \rightarrow \mathbf{R} \cup \{-\infty, \infty\}$ , i.e., extended real-valued function, the followings are equivalent
  - for every  $a \in \mathbf{R}$ ,  $\{x \in X \mid f(x) < a\}$  is measurable
  - for every  $a \in \mathbf{R}$ ,  $\{x \in X \mid f(x) \leq a\}$  is measurable
  - for every  $a \in \mathbf{R}$ ,  $\{x \in X \mid f(x) > a\}$  is measurable
  - for every  $a \in \mathbf{R}$ ,  $\{x \in X \mid f(x) \geq a\}$  is measurable
- if so,
  - for every  $a \in \mathbf{R} \cup \{-\infty, \infty\}$ ,  $\{x \in X \mid f(x) = a\}$  is measurable
- extended real-valued function,  $f$ , called *(Lebesgue) measurable function* if
  - domain is measurable
  - any one of above four statements holds

(refer to page 423 for abstract counterpart)

## Properties of Lebesgue measurable functions

- for real-valued measurable functions,  $f$  and  $g$ , and  $c \in \mathbf{R}$ 
  - $f + c$ ,  $cf$ ,  $f + g$ ,  $fg$  are measurable
- for every extended real-valued measurable function sequence,  $\langle f_n \rangle$ 
  - $\sup f_n$ ,  $\limsup f_n$  are measurable
  - hence,  $\inf f_n$ ,  $\liminf f_n$  are measurable
  - thus, if  $\lim f_n$  exists, it is measurable

(refer to page [424](#) for abstract counterpart)

## Almost everywhere - a.e.

- statement,  $P(x)$ , called *almost everywhere* or *a.e.* if

$$\mu\{x \mid \sim P(x)\} = 0$$

- e.g.,  $f$  said to be equal to  $g$  a.e. if  $\mu\{x \mid f(x) \neq g(x)\} = 0$
- e.g.,  $\langle f_n \rangle$  said to converge to  $f$  a.e. if

$$(\exists E \text{ with } \mu E = 0)(\forall x \notin E)(\lim f_n(x) = f(x))$$

- facts
  - if  $f$  is measurable and  $f = g$  i.e., then  $g$  is measurable
  - if measurable extended real-valued  $f$  defined on  $[a, b]$  with  $f(x) \in \mathbf{R}$  a.e., then for every  $\epsilon > 0$ , exist step function  $g$  and continuous function  $h$  such that

$$\mu\{x \mid |f - g| \geq \epsilon\} < \epsilon, \quad \mu\{x \mid |f - h| \geq \epsilon\} < \epsilon$$

## Characteristic & simple functions

- for any  $A \subset \mathbf{R}$ ,  $\chi_A$  called *characteristic function* if

$$\chi_A(x) = \begin{cases} 1 & x \in A \\ 0 & x \notin A \end{cases}$$

–  $\chi_A$  is measurable *if and only if*  $A$  is measurable

- measurable  $\varphi$  called *simple* if for some distinct  $\langle a_i \rangle_{i=1}^n$

$$\varphi(x) = \sum_{i=1}^n a_i \chi_{A_i}(x)$$

where  $A_i = \{x \mid x = a_i\}$

(refer to page 425 for abstract counterpart)

## Littlewood's three principles

let  $M(E)$  with measurable set,  $E$ , denote set of measurable functions defined on  $E$

- *every (measurable) set is nearly finite union of intervals, e.g.,*
  - $E$  is measurable if and only if

$$(\forall \epsilon > 0)(\exists \{I_i : \text{open interval}\}_{i=1}^n)(\mu^*(E \Delta (\cup I_n)) < \epsilon)$$

- *every (measurable) function is nearly continuous, e.g.,*
  - (Lusin's theorem)

$$(\forall f \in M[a, b])(\forall \epsilon > 0)(\exists g \in C[a, b])(\mu\{x | f(x) \neq g(x)\} < \epsilon)$$

- *every convergent (measurable) function sequence is nearly uniformly convergent, e.g.,*

$$(\forall \text{ measurable } \langle f_n \rangle \text{ converging to } f \text{ a.e. on } E \text{ with } \mu E < \infty)$$

$$(\forall \epsilon > 0 \text{ and } \delta > 0)(\exists A \subset E \text{ with } \mu(A) < \delta \text{ and } N \in \mathbf{N})$$

$$(\forall n > N, x \in E \sim A)(|f_n(x) - f(x)| < \epsilon)$$

## Egoroff's theorem

- *Egoroff theorem* - provides stronger version of third statement on page [262](#)

$(\forall \text{ measurable } \langle f_n \rangle \text{ converging to } f \text{ a.e. on } E \text{ with } \mu E < \infty)$

$(\exists A \subset E \text{ with } \mu(A) < \epsilon)(f_n \text{ uniformly converges to } f \text{ on } E \sim A)$



# Lebesgue Integral

## Integral of simple functions

- *canonical representation* of simple function

$$\varphi(x) = \sum_{i=1}^n a_i \chi_{A_i}(x)$$

where  $a_i$  are *distinct*  $A_i = \{x | \varphi(x) = a_i\}$  - note  $A_i$  are *disjoint*

- when  $\mu\{x | \varphi(x) \neq 0\} < \infty$  and  $\varphi = \sum_{i=1}^n a_i \chi_{A_i}$  is canonical representation, define *integral of  $\varphi$*  by

$$\int \varphi = \int \varphi(x) dx = \sum_{i=1}^n a_i \mu A_i$$

- when  $E$  is measurable, define

$$\int_E \varphi = \int \varphi \chi_E$$

(refer to page 427 for abstract counterpart)

## Properties of integral of simple functions

- for simple functions  $\varphi$  and  $\psi$  that vanish out of finite measure set, *i.e.*,  $\mu\{x|\varphi(x) \neq 0\} < \infty$ ,  $\mu\{x|\psi(x) \neq 0\} < \infty$ , and for every  $a, b \in \mathbf{R}$

$$\int (a\varphi + b\psi) = a \int \varphi + b \int \psi$$

(refer to page [427](#) for abstract counterpart)

- thus, even for simple function,  $\varphi = \sum_{i=1}^n a_i \chi_{A_i}$  that vanishes out of finite measure set, not necessarily in canonical representation,

$$\int \varphi = \sum_{i=1}^n a_i \mu A_i$$

- if  $\varphi \geq \psi$  a.e.

$$\int \varphi \geq \int \psi$$

## Lebesgue integral of bounded functions

- for bounded function,  $f$ , and finite measurable set,  $E$ ,

$$\sup_{\varphi: \text{simple}, \varphi \leq f} \int_E \varphi \leq \inf_{\psi: \text{simple}, f \leq \psi} \int_E \psi$$

- if  $f$  is defined on  $E$ ,  $f$  is measurable function *if and only if*

$$\sup_{\varphi: \text{simple}, \varphi \leq f} \int_E \varphi = \inf_{\psi: \text{simple}, f \leq \psi} \int_E \psi$$

- for bounded measurable function,  $f$ , defined on measurable set,  $E$ , with  $\mu E < \infty$ , define *(Lebesgue) integral of  $f$  over  $E$*

$$\int_E f(x) dx = \sup_{\varphi: \text{simple}, \varphi \leq f} \int_E \varphi = \inf_{\psi: \text{simple}, f \leq \psi} \int_E \psi$$

(refer to page 428 for abstract counterpart)

## Properties of Lebesgue integral of bounded functions

- for bounded measurable functions,  $f$  and  $g$ , defined on  $E$  with finite measure
  - for every  $a, b \in \mathbf{R}$

$$\int_E (af + bg) = a \int_E f + b \int_E g$$

- if  $f \leq g$  a.e.

$$\int_E f \leq \int_E g$$

- for disjoint measurable sets,  $A, B \subset E$ ,

$$\int_{A \cup B} f = \int_A f + \int_B f$$

(refer to page 432 for abstract counterpart)

- hence,

$$\left| \int_E f \right| \leq \int_E |f| \text{ \& } f = g \text{ a.e. } \Rightarrow \int_E f = \int_E g$$

## Lebesgue integral of bounded functions over finite interval

- if bounded function,  $f$ , defined on  $[a, b]$  is Riemann integrable, then  $f$  is measurable and

$$\int_{[a,b]} f = R \int_a^b f(x) dx$$

where  $R \int$  denotes Riemann integral

- bounded function,  $f$ , defined on  $[a, b]$  is Riemann integrable *if and only if* set of points where  $f$  is discontinuous has measure zero
- for sequence of measurable functions,  $\langle f_n \rangle$ , defined on measurable  $E$  with finite measure, and  $M > 0$ , if  $|f_n| < M$  for every  $n$  and  $f(x) = \lim f_n(x)$  for every  $x \in E$

$$\int_E f = \lim \int_E f_n$$

## Lebesgue integral of nonnegative functions

- for nonnegative measurable function,  $f$ , defined on measurable set,  $E$ , define

$$\int_E f = \sup_{h: \text{bounded measurable function, } \mu\{x|h(x) \neq 0\} < \infty, h \leq f} \int_E h$$

(refer to page 430 for abstract counterpart)

- for nonnegative measurable functions,  $f$  and  $g$

- for every  $a, b \geq 0$

$$\int_E (af + bg) = a \int_E f + b \int_E g$$

- if  $f \geq g$  a.e.

$$\int_E f \leq \int_E g$$

- thus,

- for every  $c > 0$

$$\int_E cf = c \int_E f$$

## Fatou's lemma and monotone convergence theorem for Lebesgue integral

- *Fatou's lemma* - for nonnegative measurable function sequence,  $\langle f_n \rangle$ , with  $\lim f_n = f$  a.e. on measurable set,  $E$

$$\int_E f \leq \liminf \int_E f_n$$

– note  $\lim f_n$  is measurable (page 259), hence  $f$  is measurable (page 260)

- *monotone convergence theorem* - for nonnegative increasing measurable function sequence,  $\langle f_n \rangle$ , with  $\lim f_n = f$  a.e. on measurable set,  $E$

$$\int_E f = \lim \int_E f_n$$

(refer to page 431 for abstract counterpart)

- for nonnegative measure function,  $f$ , and sequence of disjoint measurable sets,  $\langle E_i \rangle$ ,

$$\int_{\cup E_i} f = \sum \int_{E_i} f$$



## Lebesgue integrability of nonnegative functions

- nonnegative measurable function,  $f$ , said to be *integrable* over measurable set,  $E$ , if

$$\int_E f < \infty$$

(refer to page 432 for abstract counterpart)

- for nonnegative measurable functions,  $f$  and  $g$ , if  $f$  is integrable on measurable set,  $E$ , and  $g \leq f$  a.e. on  $E$ , then  $g$  is integrable and

$$\int_E (f - g) = \int_E f - \int_E g$$

- for nonnegative integrable function,  $f$ , defined on measurable set,  $E$ , and every  $\epsilon$ , exists  $\delta > 0$  such that for every measurable set  $A \subset E$  with  $\mu A < \delta$  (then  $f$  is integrable on  $A$ , of course),

$$\int_A f < \epsilon$$

## Lebesgue integral

- for (any) function,  $f$ , define  $f^+$  and  $f^-$  such that for every  $x$

$$f^+(x) = \max\{f(x), 0\}$$

$$f^-(x) = \max\{-f(x), 0\}$$

- note  $f = f^+ - f^-$ ,  $|f| = f^+ + f^-$ ,  $f^- = (-f)^+$
- measurable function,  $f$ , said to be *(Lebesgue) integrable* over measurable set,  $E$ , if (nonnegative measurable) functions,  $f^+$  and  $f^-$ , are integrable

$$\int_E f = \int_E f^+ - \int_E f^-$$

(refer to page 433 for Lebesgue counterpart)

## Properties of Lebesgue integral

- for  $f$  and  $g$  integrable on measure set,  $E$ , and  $a, b \in \mathbf{R}$ 
  - $af + bg$  is integral and

$$\int_E (af + bg) = a \int_E f + b \int_E g$$

- if  $f \geq g$  a.e. on  $E$ ,

$$\int_E f \geq \int_E g$$

- for disjoint measurable sets,  $A, B \subset E$

$$\int_{A \cup B} f = \int_A f + \int_B f$$

(refer to page [434](#) for abstract counterpart)

## Lebesgue convergence theorem (for Lebesgue integral)

- *Lebesgue convergence theorem* - for measurable  $g$  integrable on measurable set,  $E$ , and measurable sequence  $\langle f_n \rangle$  converging to  $f$  with  $|f_n| < g$  a.e. on  $E$ , ( $f$  is measurable (page 259), every  $f_n$  is integrable (page 272)) and

$$\int_E f = \lim \int_E f_n$$

(refer to page 435 for abstract counterpart)

## Generalization of Lebesgue convergence theorem (for Lebesgue integral)

- *generalization of Lebesgue convergence theorem* - for sequence of functions,  $\langle g_n \rangle$ , integrable on measurable set,  $E$ , converging to integrable  $g$  a.e. on  $E$ , and sequence of measurable functions,  $\langle f_n \rangle$ , converging to  $f$  a.e. on  $E$  with  $|f_n| < g_n$  a.e. on  $E$ , if

$$\int_E g = \lim \int_E g_n$$

then ( $f$  is measurable (page 259), every  $f_n$  is integrable (page 272)) and

$$\int_E f = \lim \int_E f_n$$

## Comments on convergence theorems

- Fatou's lemma (page 271), monotone convergence theorem (page 271), Lebesgue convergence theorem (page 275), all state that under suitable conditions, we say something about

$$\int \lim f_n$$

in terms of

$$\lim \int f_n$$

- Fatou's lemma requires weaker condition than Lebesgue convergence theorem, *i.e.*, only requires “bounded below” whereas Lebesgue converges theorem also requires “bounded above”

$$\int \lim f_n \leq \liminf \int f_n$$

- monotone convergence theorem is somewhat between the two;
  - advantage - applicable even when  $f$  not integrable
  - Fatou's lemma and monotone converges theorem very close in sense that can be derived from each other using only facts of positivity and linearity of integral

## Convergence in measure

- $\langle f_n \rangle$  of measurable functions said to *converge  $f$  in measure* if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(\forall n > N)(\mu\{x \mid |f_n - f| > \epsilon\} < \epsilon)$$

- thus, third statement on page 262 implies

$$(\forall \langle f_n \rangle \text{ converging to } f \text{ a.e. on } E \text{ with } \mu E < \infty)(f_n \text{ converge in measure to } f)$$

- however, the converse is *not* true, *i.e.*, exists  $\langle f_n \rangle$  converging in measure to  $f$  that does not converge to  $f$  a.e.
  - *e.g.*, XXX
- Fatou's lemma (page 271), monotone convergence theorem (page 271), Lebesgue convergence theorem (page 275) *remain valid!* even when “convergence a.e.” replaced by “convergence in measure”

## Conditions for convergence in measure

**Proposition 32.** [necessary condition for converging in measure]

$(\forall \langle f_n \rangle \text{ converging in measure to } f) (\exists \text{ subsequence } \langle f_{n_k} \rangle \text{ converging a.e. to } f)$

**Corollary 26.** [necessary and sufficient condition for converging in measure] *for sequence  $\langle f_n \rangle$  measurable on  $E$  with  $\mu E < \infty$*

$\langle f_n \rangle$  converging in measure to  $f$

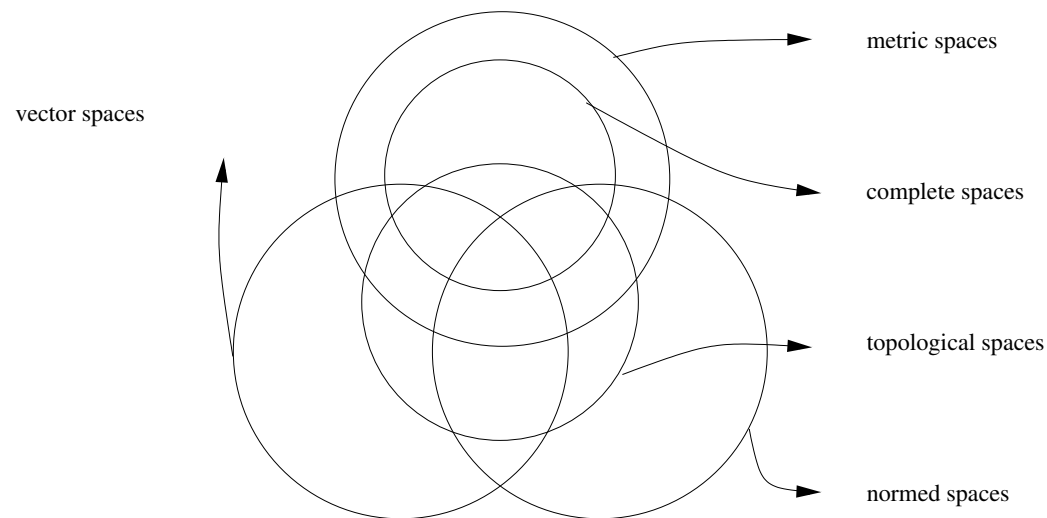
$\Leftrightarrow (\forall \text{ subsequence } \langle f_{n_k} \rangle) (\exists \text{ its subsequence } \langle f_{n_{k_l}} \rangle \text{ converging a.e. to } f)$



## **Space Overview**

## Diagrams for relations among various spaces

- note from the figure
  - metric should be defined to utter completeness
  - metric spaces can be induced from normed spaces



# **Classical Banach Spaces**

## Normed linear space

- $X$  called *linear space* if

$$(\forall x, y \in X, a, b \in \mathbf{R})(ax + by \in X)$$

- linear space,  $X$ , called *normed space* with associated norm  $\| \cdot \| : X \rightarrow \mathbf{R}_+$  if

–

$$(\forall x \in X)(\|x\| = 0 \Rightarrow x \equiv 0)$$

–

$$(\forall x \in X, a \in \mathbf{R})(\|ax\| = |a|\|x\|)$$

- subadditivity

$$(\forall x, y \in X)(\|x + y\| \leq \|x\| + \|y\|)$$

## $L^p$ spaces

- $L^p = L^p[0, 1]$  denotes space of (Lebesgue) measurable functions such that

$$\int_{[0,1]} |f|^p < \infty$$

- define  $\|\cdot\| : L^p \rightarrow \mathbf{R}_+$

$$\|f\| = \|f\|_p = \left( \int_{[0,1]} |f|^p \right)^{1/p}$$

- $L^p$  are *linear normed spaces* with norm  $\|\cdot\|_p$  when  $p \geq 1$  because
  - $|f(x)|^p + |g(x)|^p \leq 2^p(|f(x)|^p + |g(x)|^p)$  implies  $(\forall f, g \in L^p)(f + g \in L^p)$
  - $|\alpha f(x)|^p = |\alpha|^p |f(x)|^p$  implies  $(\forall f \in L^p, \alpha \in \mathbf{R})(\alpha f \in L^p)$
  - $\|f\| = 0 \Rightarrow f = 0$  a.e.
  - $\|af\| = |a|\|f\|$
  - $\|f + g\| \geq \|f\| + \|g\|$  (Minkowski inequality)

## $L^\infty$ space

- $L^\infty = L^\infty[0, 1]$  denotes space of measurable functions bounded a.e.

- $L^\infty$  is linear normed space with norm

$$\|f\| = \|f\|_\infty = \operatorname{ess\,sup} |f| = \inf_{g: g=f \text{ a.e.}} \sup_{x \in [0,1]} |g(x)|$$

– thus

$$\|f\|_\infty = \inf\{M \mid \mu\{x \mid f(x) > M\} = 0\}$$

## Inequalities in $L^\infty$

- *Minkowski inequality* - for  $p \in [1, \infty]$

$$(\forall f, g \in L^p)(\|f + g\|_p \leq \|f\|_p + \|g\|_p)$$

– if  $p \in (1, \infty)$ , equality holds *if and only if*  $(\exists a, b \geq 0 \text{ with } ab \neq 0)(af = bg \text{ a.e.})$

- Minkowski inequality for  $0 < p < 1$ :

$$(\forall f, g \in L^p)(f, g \geq 0 \text{ a.e.} \Rightarrow \|f + g\|_p \geq \|f\|_p + \|g\|_p)$$

- *Hölder's inequality* - for  $p, q \in [1, \infty]$  with  $1/p + 1/q = 1$

$$(\forall f \in L^p, g \in L^q) \left( fg \in L^1 \text{ and } \int_{[0,1]} |fg| \leq \int_{[0,1]} |f|^p \int_{[0,1]} |g|^q \right)$$

– equality holds *if and only if*  $(\exists a, b \geq 0 \text{ with } ab \neq 0)(a|f|^p = b|g|^q \text{ a.e.})$

(refer to page [441](#) for complete measure spaces counterpart)

## Convergence and completeness in normed linear spaces

- $\langle f_n \rangle$  in normed linear space
  - said to *converge* to  $f$ , *i.e.*,  $\lim f_n = f$  or  $f_n \rightarrow f$ , if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(\forall n > N)(\|f_n - f\| < \epsilon)$$

- called *Cauchy sequence* if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(\forall n, m > N)(\|f_n - f_m\| < \epsilon)$$

- called *summable* if  $\sum_{i=1}^n f_i$  converges
- called *absolutely summable* if  $\sum_{i=1}^n |f_i|$  converges
- normed linear space called *complete* if every Cauchy sequence converges
- normed linear space is *complete if and only if* every absolutely summable series is summable



## Banach space

- *complete normed linear space* called *Banach space*
- (Riesz-Fischer)  $L^p$  spaces are complete, hence Banach spaces
- convergence in  $L^p$  called *convergence in mean of order  $p$*
- convergence in  $L^\infty$  implies nearly uniformly converges

## Approximation in $L^p$

- $\Delta = \langle d_i \rangle_{i=0}^n$  with  $0 = d_1 < d_2 < \cdots < d_n = 1$  called *subdivision* of  $[0, 1]$  (with  $\Delta_i = [d_{i-1}, d_i]$ )
- $\varphi_{f,\Delta}$  for  $f \in L^p$  called *step function* if

$$\varphi_{f,\Delta}(x) = \frac{1}{d_i - d_{i-1}} \int_{d_{i-1}}^{d_i} f(t) dt \text{ for } x \in [d_{i-1}, d_i)$$

- for  $f \in L^p$  ( $1 < p \leq \infty$ ), exist  $\varphi_{f,\Delta}$  and continuous function,  $\psi$  such that

$$\|\varphi_{f,\Delta_i} - f\| < \epsilon \text{ and } \|\psi - f\| < \epsilon$$

–  $L^p$  version of Littlewood's second principle (page 262)  
(refer to page 441 for complete measure spaces counterpart)

- for  $f \in L^p$ ,  $\varphi_{f,\Delta} \rightarrow f$  as  $\max \Delta_i \rightarrow 0$ , i.e.,

$$(\forall \epsilon > 0)(\exists \delta > 0)(\max \Delta_i < \delta \Rightarrow \|\varphi_{f,\Delta} - f\|_p < \epsilon)$$

## Bounded linear functionals on $L^p$

- $F : X \rightarrow \mathbf{R}$  for normed linear space  $X$  called *linear functional* if

$$(\forall f, g \in X, a, b \in \mathbf{R})(F(af + bg) = aF(f) + bF(g))$$

- linear functional,  $F$ , said to be *bounded* if

$$(\exists M)(\forall f \in X)(|F(f)| \leq M\|f\|)$$

- smallest such constant called *norm of  $F$* , *i.e.*,

$$\|F\| = \sup_{f \in X, f \neq 0} |F(f)|/\|f\|$$

## Riesz representation theorem

- for every  $g \in L^q$  ( $1 \leq p \leq \infty$ ), following defines a bounded linear functional in  $L^p$

$$F(f) = \int f g$$

where  $\|F\| = \|g\|_q$

- *Riesz representation theorem* - for every bounded linear functional in  $L^p$ ,  $F$ , ( $1 \leq p < \infty$ ), there exists  $g \in L^q$  such that

$$F(f) = \int f g$$

where  $\|F\| = \|g\|_q$

(refer to page 442 for complete measure spaces counterpart)

- for each case,  $L^q$  is dual of  $L^p$  (refer to page 385 for definition of dual)

# Metric Spaces

## Metric spaces

- $\langle X, \rho \rangle$  with nonempty set,  $X$ , and *metric*  $\rho : X \times X \rightarrow \mathbf{R}_+$  called *metric space* if for every  $x, y, z \in X$ 
  - $\rho(x, y) = 0 \Leftrightarrow x = y$
  - $\rho(x, y) = \rho(y, x)$
  - $\rho(x, y) \leq \rho(x, z) + \rho(z, y)$  (triangle inequality)
- examples of metric spaces
  - $\langle \mathbf{R}, |\cdot| \rangle, \langle \mathbf{R}^n, \|\cdot\|_p \rangle$  with  $1 \leq p \leq \infty$
- for  $f \subset X$ ,  $S_{x,r} = \{y | \rho(y, x) < r\}$  called *ball*
- for  $E \subset X$ ,  $\sup\{\rho(x, y) | x, y \in E\}$  called diameter of  $E$  defined by
- $\rho$  called *pseudometric* if 1st requirement removed
- $\rho$  called *extended metric* if  $\rho : X \times X \rightarrow \mathbf{R}_+ \cup \{\infty\}$

## Cartesian product

- for two metric spaces  $\langle X, \rho \rangle$  and  $\langle Y, \sigma \rangle$ , metric space  $\langle X \times Y, \tau \rangle$  with  $\tau : X \times Y \rightarrow \mathbf{R}_+$  such that

$$\tau((x_1, y_1), (x_2, y_2)) = (\rho(x_1, x_2)^2 + \sigma(y_1, y_2)^2)^{1/2}$$

called *Cartesian product metric space*

- $\tau$  satisfies all properties required by metric
  - e.g.,  $\mathbf{R}^n \times \mathbf{R}^m = \mathbf{R}^{n+m}$

## Open sets - metric spaces

- $O \subset X$  said to be open *open* if

$$(\forall x \in O)(\exists \delta > 0)(\forall y \in X)(\rho(y, x) < \delta \Rightarrow y \in O)$$

- $X$  and  $\emptyset$  are open
- intersection of *finite* collection of open sets is open
- union of *any* collection of open sets is open



## Closed sets - metric spaces

- $x \in X$  called *point of closure of  $E \subset X$*  if

$$(\forall \epsilon > 0)(\exists y \in E)(\rho(y, x) < \epsilon)$$

- $\overline{E}$  denotes set of points of closure of  $E$ ; called *closure* of  $E$
- $E \subset \overline{E}$

- $F \subset X$  said to be *closed* if

$$F = \overline{F}$$

- $X$  and  $\emptyset$  are closed
  - union of *finite* collection of closed sets is closed
  - intersection of *any* collection of closed sets is closed
- complement of closed set is open
  - complement of open set is closed

## Dense sets and separability - metric spaces

- $D \subset X$  said to be dense if

$$\overline{D} = X$$

- $X$  is said to be separable if exists finite dense subset, *i.e.*,

$$(\exists D \subset X)(|D| < \infty \ \& \ \overline{D} = X)$$

- $X$  is separable *if and only if* exists countable collection of open sets  $\langle O_i \rangle$  such that for all open  $O \subset X$

$$O = \bigcup_{O_i \subset O} O_i$$

## Continuous functions - metric spaces

- $f : X \rightarrow Y$  for metric spaces  $\langle X, \rho \rangle$  and  $\langle Y, \sigma \rangle$  called *mapping* or *function* from  $X$  into  $Y$
- $f$  said to be *onto* if

$$f(X) = Y$$

- $f$  said to be *continuous* at  $x \in X$  if

$$(\forall \epsilon > 0)(\exists \delta > 0)(\forall y \in X)(\rho(y, x) < \delta \Rightarrow \sigma(f(y), f(x)) < \epsilon)$$

- $f$  said to be *continuous* if  $f$  is continuous at every  $x \in X$
- $f$  is continuous *if and only if* for every open  $O \subset Y$ ,  $f^{-1}(O)$  is open
- if  $f : X \rightarrow Y$  and  $g : Y \rightarrow Z$  are continuous,  $g \circ f : X \rightarrow Z$  is continuous

# Homeomorphism

- one-to-one mapping of  $X$  onto  $Y$  (or equivalently, one-to-one correspondence between  $X$  and  $Y$ ),  $f$ , said to be *homeomorphism* if
  - both  $f$  and  $f^{-1}$  are continuous
- $X$  and  $Y$  said to be *homeomorphic* if exists homeomorphism
- *topology* is study of properties unaltered by homeomorphisms and such properties called *topological*
- one-to-one correspondence  $X$  and  $Y$  is homeomorphism *if and only if* it maps open sets in  $X$  to open sets in  $Y$  and vice versa
- every property defined by means of *open sets* (or equivalently, *closed sets*) or/and being *continuous functions* is *topological one*
  - e.g.,  $f$  is continuous on  $X$  is homeomorphism, then  $f \circ h^{-1}$  is continuous function on  $Y$

## Isometry

- homeomorphism preserving distance called *isometry*, *i.e.*,

$$(\forall x, y \in X)(\sigma(h(x), h(y)) = \rho(x, y))$$

- $X$  and  $Y$  said to be *isometric* if exists isometry
- (from abstract point of view) two isometric spaces are exactly *same*; it's nothing but relabeling of points
- two metrics,  $\rho$  and  $\sigma$  on  $X$ , said to be *equivalent* if identity mapping of  $\langle X, \rho \rangle$  onto  $\langle X, \sigma \rangle$  is homeomorphism
  - hence, two metrics are equivalent *if and only if* set in one metric is open whenever open in the other metric

## Convergence - metric spaces

- $\langle x_n \rangle$  defined for metric space,  $X$ 
  - said to **converge** to  $x$ , *i.e.*,  $\lim x_n = x$  or  $x_n \rightarrow x$ , if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(\forall n > N)(\rho(x_n, x) < \epsilon)$$

- equivalently, every ball about  $x$  contains all but finitely many points of  $\langle x_n \rangle$
  - said to have cluster point,  $x$ , if

$$(\forall \epsilon > 0, N \in \mathbf{N})(\exists n > N)(\rho(x_n, x) < \epsilon)$$

- equivalently, every ball about  $x$  contains infinitely many points of  $\langle x_n \rangle$
  - equivalently, every ball about  $x$  contains at least one point of  $\langle x_n \rangle$
- every convergent point is cluster point
  - converse not true

## Completeness - metric spaces

- $\langle x_n \rangle$  of metric space,  $X$ , called *Cauchy sequence* if

$$(\forall \epsilon > 0)(\exists N \in \mathbf{N})(\forall n, m > N)(\rho(x_n, x_m) < \epsilon)$$

- convergence sequence is Cauchy sequence
- $X$  said to be *complete* if every Cauchy sequence converges
  - e.g.,  $\langle \mathbf{R}, \rho \rangle$  with  $\rho(x, y) = |x - y|$
- for incomplete  $\langle X, \rho \rangle$ , exists complete  $X^*$  where  $X$  is isometrically embedded in  $X^*$  as dense set
- if  $X$  contained in complete  $Y$ ,  $X^*$  is isometric with  $\overline{X}$  in  $Y$

## Uniform continuity - metric spaces

- $f : X \rightarrow Y$  for metric spaces  $\langle X, \rho \rangle$  and  $\langle Y, \sigma \rangle$  said to be *uniformly continuous* if

$$(\forall \epsilon > 0)(\exists \delta)(\forall x, y \in X)(\rho(x, y) < \delta \Rightarrow \sigma(f(x), f(y)) < \epsilon)$$

- example of continuous, but not uniformly continuous function
  - $h : [0, 1) \rightarrow \mathbf{R}_+$  with  $h(x) = x/(1 - x)$
  - $h$  maps Cauchy sequence  $\langle 1 - 1/n \rangle_{n=1}^{\infty}$  in  $[0, 1)$  to  $\langle n - 1 \rangle_{n=1}^{\infty}$  in  $\mathbf{R}_+$ , which is *not* Cauchy sequence

- homeomorphism  $f$  between  $\langle X, \rho \rangle$  and  $\langle Y, \sigma \rangle$  with both  $f$  and  $f^{-1}$  uniformly continuous called *uniform homeomorphism*



## Uniform homeomorphism

- uniform homeomorphism  $f$  between  $\langle X, \rho \rangle$  and  $\langle Y, \sigma \rangle$  maps every Cauchy sequence  $\langle x_n \rangle$  in  $X$  mapped to  $\langle f(x_n) \rangle$  in  $Y$  which is Cauchy
  - being Cauchy sequence, hence, being complete preserved by uniform homeomorphism
  - being uniformly continuous also preserved by uniform homeomorphism
- each of three properties (being Cauchy sequence, being complete, being uniformly continuous) called *uniform property*
- uniform properties are *not* topological properties, *e.g.*,  $h$  on page 303
  - is *homeomorphism* between incomplete space  $[0, 1)$  and complete space  $\mathbf{R}_+$
  - maps Cauchy sequence  $\langle 1 - 1/n \rangle_{n=1}^{\infty}$  in  $[0, 1)$  to  $\langle n - 1 \rangle_{n=1}^{\infty}$  in  $\mathbf{R}_+$ , which is not Cauchy sequence
  - its inverse maps uniformly continuous function  $\sin$  back to non-uniformly continuity function on  $[0, 1)$

## Uniform equivalence

- two metrics,  $\rho$  and  $\sigma$  on  $X$ , said to be *uniformly equivalent* if identity mapping of  $\langle X, \rho \rangle$  onto  $\langle X, \sigma \rangle$  is uniform homeomorphism, *i.e.*,

$$(\forall \epsilon, \delta > 0, x, y \in X)(\rho(x, y) < \delta \Rightarrow \sigma(x, y) < \epsilon \ \& \ \sigma(x, y) < \delta \Rightarrow \rho(x, y) < \epsilon)$$

- example of uniform equivalence on  $X \times Y$ 
  - any two of below metrics are uniformly equivalent on  $X \times Y$

$$\tau((x_1, y_1), (x_2, y_2)) = (\rho(x_1, x_2)^2 + \sigma(y_1, y_2)^2)^{1/2}$$

$$\rho_1((x_1, y_1), (x_2, y_2)) = \rho(x_1, x_2) + \sigma(y_1, y_2)$$

$$\rho_\infty((x_1, y_1), (x_2, y_2)) = \max\{\rho(x_1, x_2), \sigma(y_1, y_2)\}$$

- for  $\langle X, \rho \rangle$  and complete  $\langle Y, \sigma \rangle$  and  $f : X \rightarrow Y$  uniformly continuous on  $E \subset X$  into  $Y$ , exists unique continuous extension  $g$  of  $f$  on  $\bar{E}$ , which is uniformly continuous

## Subspaces

- for metric space,  $\langle X, \rho \rangle$ , metric space  $\langle S, \rho_S \rangle$  with  $S \subset X$  and  $\rho_S$  being restriction of  $\rho$  to  $S$ , called *subspace* of  $\langle X, \rho \rangle$ 
  - e.g. (with standard Euclidean distance)
    - $\mathbf{Q}$  is subspace of  $\mathbf{R}$
    - $\{(x, y) \in \mathbf{R}^2 \mid y = 0\}$  is subspace of  $\mathbf{R}^2$ , which is isometric to  $\mathbf{R}$
- for metric space,  $X$ , and its subspace,  $S$ ,
  - $\bar{E} \subset S$  is closure of  $E$  relative to  $S$ .
  - $A \subset S$  is closure relative to  $S$  if and only if  $(\exists \bar{F} \subset A)(A = \bar{F} \cap S)$
  - $A \subset S$  is open relative to  $S$  if and only if  $(\exists \text{ open } O \subset X)(A = O \cap S)$
- also
  - every subspace of separable metric space is separable
  - every complete subset of metric space is closed
  - every closed subset of complete metric space is complete

## Compact metric spaces

- motivation - want metric spaces where
  - conclusion of Heine-Borel theorem (page 241) are valid
  - many properties of  $[0, 1]$  are true, *e.g.*, Bolzano-Weierstrass property (page 309)
- *e.g.*,
  - bounded closed set in  $\mathbf{R}$  has *finite open covering property*
- metric space  $X$  called *compact metric space* if every open covering of  $X$ ,  $\mathcal{U}$ , contains finite open covering of  $X$ , *e.g.*,

$$(\forall \text{ open covering of } X, \mathcal{U})(\exists \{O_1, \dots, O_n\} \subset \mathcal{U})(X \in \cup O_i)$$

- $A \subset X$  called *compact* if compact as subspace of  $X$ 
  - *i.e.*, every open covering of  $A$  contains finite open covering of  $A$

## Compact metric spaces - alternative definition

- collection,  $\mathcal{F}$ , of sets in  $X$  said to have *finite intersection property* if every finite subcollection of  $\mathcal{F}$  has nonempty intersection
- if rephrase definition of compact metric spaces in terms of *closed* instead of *open*
  - $X$  is called *compact metric space* if every collection of closed sets with empty intersection contains finite subcollection with empty intersection
- thus,  $X$  is compact *if and only if* every collection of closed sets with *finite intersection property* has nonempty intersection

## Bolzano-Weierstrass property and sequential compactness

- metric space said to
  - have *Bolzano-Weierstrass property* if every sequence has cluster point
  - $X$  said to be *sequentially compact* if every sequence has convergent subsequence
- $X$  has *Bolzano-Weierstrass property* if and only if *sequentially compact* (proof can be found in [Proof 15](#))

## Compact metric spaces - properties

- following three statements about metric space are equivalent (*not true for general topological sets*)
  - being compact
  - having Bolzano-Weierstrass property
  - being sequentially compact
- compact metric spaces have corresponding to some of those of complete metric spaces (compare with statements on page 306)
  - every compact subset of metric space is closed *and bounded*
  - every closed subset of compact metric space is compact
- (will show above in following slides)

## Necessary condition for compactness

- compact metric space is sequentially compact (proof can be found in [Proof 16](#))
- equivalently, compact metric space has Bolzano-Weierstrass property (page [309](#))



## Necessary conditions for sequentially compactness

- every continuity real-valued function on sequentially compact space is *bounded and assumes its maximum and minimum*
- sequentially compact space is *totally bounded*
- every open covering of sequentially compact space has *Lebesgue number*

## Sufficient conditions for compactness

- metric space that is totally bounded and has Lebesgue number for every covering is compact

## Borel-Lebesgue theorem

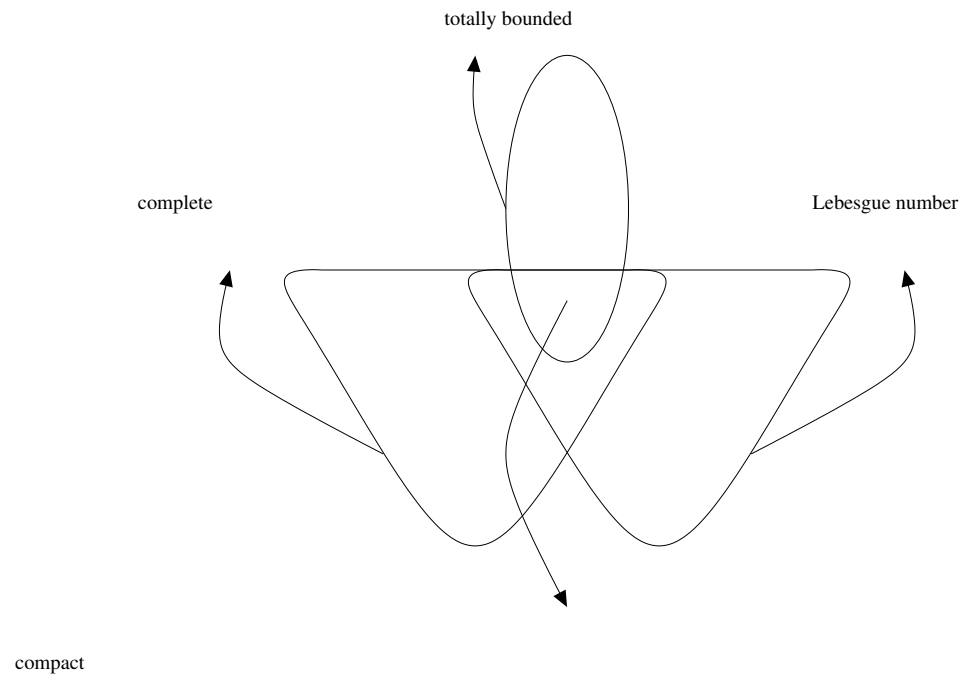
- conditions on pages 311, 312, and 313 imply the following equivalent statements
  - $X$  is *compact*
  - $X$  has *Bolzano-Weierstrass property*
  - $X$  is *sequentially compact*
- above called *Borel-Lebesgue theorem*
- hence, can drop *sequentially* in every statement on page 312, *i.e.*,
  - every continuity real-valued function on *sequentially* compact space is *bounded and assumes its maximum and minimum*
  - *sequentially* compact space is *totally bounded*
  - every open covering of *sequentially* compact space has *Lebesgue number*

## Compact metric spaces - other facts

- closed subset of compact space is compact
- compact subset of metric space is *closed and bounded*
  - hence, Heine-Borel theorem (page 241) implies  
*set of  $\mathbf{R}$  is compact if and only if closed and bounded*
- metric space is compact *if and only if* it is complete and totally bounded
- thus, *compactness can be viewed as absolute type of closedness*
  - refer to page 355 for exactly same comments for general topological spaces
- continuous image of compact set is compact
- continuous mapping of compact metric space into metric space is uniformly continuous

## Diagrams for relations among metric spaces

- the figure shows relations among metric spaces stated on pages [312](#), [313](#), [314](#), and [315](#)



## Baire category

- do (more) deeply into certain aspects of complete metric spaces, namely, *Baire theory of category*
- subset  $E$  in metric space where  $\sim (\overline{E})$  is dense, said to be *nowhere dense*
  - equivalently,  $\overline{E}$  contains no nonempty open set
- union of countable collection of *nowhere open sets*, said to be *of first category or meager*
- set not of first category, said to be *of second category or nonmeager*
- complement of set of first category, called *residual or co-meager*

## Baire category theorem

- *Baire theorem* - for complete metric space,  $X$ , and countable collection of dense open subsets,  $\langle O_k \rangle \subset X$ , the intersection of the collection

$$\bigcap O_k$$

is dense

- refer to page 366 for locally compact space version of Baire theorem

- *Baire category theorem* - no nonempty open subset of complete metric space is of first category, *i.e.*, union of countable collection of nowhere dense subsets
- Baire category theorem is *unusual* in that *uniform property, i.e., completeness of metric spaces, implies purely topological nature*<sup>2</sup>

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<sup>2</sup>“no nonempty open subset of complete metric space is of first category” is purely topological nature because if two spaces are (topologically) homeomorphic, and no nonempty open subsets of one space is of first category, then neither is any nonempty open subset of the other space

## Second category everywhere

- metric or topological spaces with property that “no nonempty open subset of complete metric space is of first category”, said to be *of second category everywhere* (with respect to themselves)
- Baire category theorem says *complete metric space* is of second category everywhere
- locally compact Hausdorff spaces are of second category everywhere, too (refer to page 363 for definition of locally compact Hausdorff spaces)
  - for these spaces, though, many of results of category theory follow directly from *local compactness*



## Sets of first category

- collection of sets with following properties, called *a  $\sigma$ -ideal of sets*
  - countable union of sets in the collection is, again, in the collection
  - subset of any in the collection is, again, in the collection
- both of below collections are  $\sigma$ -ideal of sets
  - sets of first category in topological space
  - measure zero sets in complete measure space
- sets of first category regards as “small” sets
  - such sets in complete metric spaces no interior points
- interestingly! set of first category in  $[0, 1]$  can have Lebesgue measure 1, hence complement of which is residual set of measure zero

## Some facts of category theory

- for open set,  $O$ , and closed set,  $F$ ,  $\overline{O} \sim O$  and  $F \sim F^\circ$  are nowhere dense
- closed set of first category in complete metric space is nowhere dense
- subset of complete metric space is residual *if and only if* contains dense  $G_\delta$ , hence subset of complete metric space is of first category *if and only if* contained in  $F_\sigma$  whose complement is dense
- for countable collection of closed sets,  $\langle F_n \rangle$ ,  $\bigcup F_n^\circ$  is residual open set; if  $\bigcup F_n$  is complete metric space,  $O$  is dense
- some applications of category theory to analysis seem almost too good to be belived; here's one:
- *uniform boundedness principle* - for family,  $\mathcal{F}$ , of real-valued continuous functions on complete metric space,  $X$ , with property that  $(\forall x \in X)(\exists M_x \in \mathbf{R})(\forall f \in \mathcal{F})(|f(x)| \leq M_x)$

$$(\exists \text{ open } O, M \in \mathbf{R})(\forall x \in O, f \in \mathcal{F})(|f(x)| \leq M)$$

## Absolute $G_\delta$ 's

- XXX Royden p164

## Ascoli-Arzelá theorem

- XXX Royden p167

# Topological Spaces

## Motivation for topological spaces

- want to have something like
  - notion of open set is fundamental
  - other notions defined in terms of open sets
  - more general than metric spaces
- why not stick to metric spaces?
  - certain notions have natural meaning *not* consistent with topological concepts derived from metric spaces
  - *e.g.*.. weak topologies in Banach spaces

## Topological spaces

- $\langle X, \mathfrak{J} \rangle$  with nonempty set  $X$  of points and family  $\mathfrak{J}$  of subsets, which we call open, having the following properties called *topological spaces*
  - $\emptyset, X \in \mathfrak{J}$
  - $O_1, O_2 \in \mathfrak{J} \Rightarrow O_1 \cap O_2 \in \mathfrak{J}$
  - $O_\alpha \Rightarrow \bigcup_\alpha O_\alpha \in \mathfrak{J}$
- family,  $\mathfrak{J}$ , is called *topology*
- for  $X$ , *always exist two topologies* defined on  $X$ 
  - *trivial topology* having only  $\emptyset$  and  $X$
  - *discrete topology* for which every subset of  $X$  is an open set

## Topological spaces associated with metric spaces

- can associate topological space,  $\langle X, \mathfrak{J} \rangle$ , to any metric space  $\langle X, \rho \rangle$  where  $\mathfrak{J}$  is family of open sets in  $\langle X, \rho \rangle$ 
  - $\therefore$  because properties in definition of topological space satisfied by open sets in metric space
- $\langle X, \mathfrak{J} \rangle$  associated with metric space,  $\langle X, \rho \rangle$  said to be *metrizable*
  - $\rho$  called *metric for*  $\langle X, \mathfrak{J} \rangle$
- distinction between metric space and associated topological space is *essential*
  - $\therefore$  because different metric spaces associate same topological space
    - in this case, these metric spaces are equivalent
- metric and topological spaces are couples



## Some definitions for topological spaces

- subset  $F \subset X$  with  $\tilde{F}$  is open called *closed*
- intersection of all closed sets containing  $E \subset X$  called *closure* of  $E$  denoted by  $\overline{E}$ 
  - $\overline{E}$  is smallest closed set containing  $E$
- $x \in X$  called *point of closure* of  $E \subset X$  if every open set containing  $x$  meets  $E$ , *i.e.*, has nonempty intersection with  $E$
- union of all open sets contained in  $E \subset X$  is called *interior* of  $E$  denoted by  $E^\circ$
- $x \in X$  called *interior point* of  $E$  if exists open set,  $E$ , with  $x \in O \subset E$

## Some properties of topological spaces

- $\emptyset, X$  are closed
- union of closed sets is closed
- intersection of any collection of closed sets is closed
- $E \subset \bar{E}, \overline{\bar{E}} = \bar{E}, \overline{A \cup B} = \bar{A} \cup \bar{B}$
- $F$  closed if and only if  $\bar{F} = F$
- $\bar{E}$  is set of *points of closure* of  $E$
- $E^\circ \subset E, (E^\circ)^\circ = E^\circ, (A \cup B)^\circ = A^\circ \cup B^\circ$
- $E^\circ$  is set of *interior points* of  $E$
- $(\tilde{E})^\circ = {}^\sim \bar{E}$

## Subspace and convergence of topological spaces

- for subset of  $\langle X, \mathfrak{J} \rangle$ ,  $A$ , define *topology  $\mathfrak{S}$  for  $A$*  with  $\mathfrak{S} = \{A \cap O \mid O \in \mathfrak{J}\}$ 
  - $\mathfrak{S}$  called *topology inherited from  $\mathfrak{J}$*
  - $\langle A, \mathfrak{S} \rangle$  called *subspace* of  $\langle X, \mathfrak{J} \rangle$

- $\langle x_n \rangle$  said to *converge* to  $x \in X$  if

$$(\forall O \in \mathfrak{J} \text{ containing } x)(\exists N \in \mathbf{N})(\forall n > N)(x_n \in O)$$

- denoted by

$$\lim x_n = x$$

- $\langle x_n \rangle$  said to have  $x \in X$  as *cluster point* if

$$(\forall O \in \mathfrak{J} \text{ containing } x, N \in \mathbf{N})(\exists n > N)(x_n \in O)$$

- $\langle x_n \rangle$  has converging subsequence to  $x \in X$ , then  $x$  is cluster point of  $\langle x_n \rangle$ 
  - converse is *not* true for arbitrary topological space

## Continuity in topological spaces

- mapping  $f : X \rightarrow Y$  with  $\langle X, \mathfrak{J} \rangle, \langle Y, \mathfrak{S} \rangle$  said to be *continuous* if

$$(\forall O \in \mathfrak{S})(f^{-1}(O) \in \mathfrak{J})$$

- $f : X \rightarrow Y$  said to be *continuous at*  $x \in X$  if

$$(\forall O \in \mathfrak{S} \text{ containing } f(x))(\exists U \in \mathfrak{J} \text{ containing } x)(f(U) \subset O)$$

- $f$  is continuous *if and only if*  $f$  is continuous at every  $x \in X$
- for continuous  $f$  on  $\langle X, \mathfrak{J} \rangle$ , restriction  $g$  on  $A \subset X$  is continuous (proof can be found in [Proof 17](#))
- for  $A$  with  $A = A_1 \cup A_2$  where both  $A_1$  and  $A_2$  are either open or closed,  $f : A \rightarrow Y$  with each of both restrictions,  $f|_{A_1}$  and  $f|_{A_2}$ , continuous, is continuous

## Homeomorphism for topological spaces

- one-to-one continuous function of  $X$  onto  $Y$ ,  $f$ , with continuous inverse function,  $f^{-1}$ , called *homeomorphism* between  $\langle X, \mathfrak{J} \rangle$  and  $\langle Y, \mathfrak{G} \rangle$
- $\langle X, \mathfrak{J} \rangle$  and  $\langle Y, \mathfrak{G} \rangle$  said to be *homeomorphic* if exists homeomorphism between them
- homeomorphic spaces are indistinguishable where homeomorphism amounting to relabeling of points (from abstract pointp of view)
- thus, below roles are same
  - role that *homeomorphism plays for topological spaces*
  - role that *isometry plays for metric spaces*
  - role that *isomorphism plays for algebraic systems*

## Stronger and weaker topologies

- for two topologies,  $\mathfrak{I}$  and  $\mathfrak{G}$  for same  $X$  with  $\mathfrak{G} \supset \mathfrak{I}$ 
  - $\mathfrak{G}$  said to be *stronger or finer* than  $\mathfrak{I}$
  - $\mathfrak{I}$  said to be *weaker or coarser* than  $\mathfrak{G}$
- $\mathfrak{G}$  is stronger than  $\mathfrak{I}$  *if and only if* identity mapping of  $\langle X, \mathfrak{G} \rangle$  to  $\langle X, \mathfrak{I} \rangle$  is continuous
- for two topologies,  $\mathfrak{I}$  and  $\mathfrak{G}$  for same  $X$ ,  $\mathfrak{I} \cap \mathfrak{G}$  also topology
- for any collection of topologies,  $\{\mathfrak{I}_\alpha\}$  for same  $X$ ,  $\bigcap_\alpha \mathfrak{I}_\alpha$  is topology
- for nonempty set,  $X$ , and any collection of subsets of  $X$ ,  $\mathcal{C}$ 
  - *exists weakest topology containing  $\mathcal{C}$* , i.e., weakest topology where all subsets in  $\mathcal{C}$  are open
  - it is intersection of all topologies containing  $\mathcal{C}$

## Bases for topological spaces

- collection  $\mathcal{B}$  of open sets of  $\langle X, \mathfrak{J} \rangle$  called *a base for topology,  $\mathfrak{J}$ , of  $X$*  if

$$(\forall O \in \mathfrak{J}, x \in O)(\exists B \in \mathcal{B})(x \in B \subset O)$$

- collection  $\mathcal{B}_x$  of open sets of  $\langle X, \mathfrak{J} \rangle$  containing  $x$  called *a base at  $x$*  if

$$(\forall O \in \mathfrak{J} \text{ containing } x)(\exists B \in \mathcal{B}_x)(x \in B \subset O)$$

- elements of  $\mathcal{B}_x$  often called *neighborhoods of  $x$*
- when no base given, *neighborhood of  $x$*  is an open set containing  $x$
- thus,  $\mathcal{B}$  of open sets is a base *if and only if* contains a base for every  $x \in X$
- for topological space that is also metric space
  - all balls from a base
  - balls centered at  $x$  form a base at  $x$

## Characterization of topological spaces in terms of bases

- *definition of open sets in terms of base* - when  $\mathcal{B}$  is base of  $\langle X, \mathfrak{J} \rangle$

$$(O \in \mathfrak{J}) \Leftrightarrow (\forall x \in O)(\exists B \in \mathcal{B})(x \in B \subset O)$$

- often, convenient to specify topology for  $X$  by
  - specifying a base of open sets,  $\mathcal{B}$ , and
  - using above criterion to define open sets
- collection of subsets of  $X$ ,  $\mathcal{B}$ , is base for some topology *if and only if*

$$(\forall x \in X)(\exists B \in \mathcal{B})(x \in B)$$

and

$$(\forall x \in X, B_1, B_2 \in \mathcal{B} \text{ with } x \in B_1 \cap B_2)(\exists B_3 \in \mathcal{B})(x \in B_3 \subset B_1 \cap B_2)$$

- *condition of collection to be basis for some topology*



## Subbases for topological spaces

- for  $\langle X, \mathfrak{J} \rangle$ , collection of open sets,  $\mathcal{C}$  called *a subbase* for topology  $\mathfrak{J}$  if

$$(\forall O \in \mathfrak{J}, x \in O)(\exists \langle C_i \rangle_{i=1}^n \subset \mathcal{C})(x \in \cap C_i \subset O)$$

– sometimes convenient to define topology in terms of subbase

- for subbase for  $\mathfrak{J}$ ,  $\mathcal{C}$ , collection of finite intersections of sets from  $\mathcal{C}$  forms base for  $\mathfrak{J}$
- any collection of subsets of  $X$  is subbase for weakest topology where sets of the collection are open

## Axioms of countability

- topological space said to satisfy *first axiom of countability* if exists countable base at every point
  - every metric space satisfies first axiom of countability because for every  $x \in X$ , set of balls centered at  $x$  with rational radii forms base for  $x$
- topological space said to satisfy *second axiom of countability* if exists countable base for the space
  - every metric space satisfies second axiom of countability *if and only if* separable (refer to page 297 for definition of separability)

## Topological spaces - facts

- given base,  $\mathcal{B}$ , for  $\langle X, \mathfrak{J} \rangle$ 
  - $x \in \overline{E}$  if and only if  $(\exists B \in \mathcal{B})(x \in B \ \& \ B \cap E \neq \emptyset)$
- given base at  $x$  for  $\langle X, \mathfrak{J} \rangle$ ,  $\mathcal{B}_x$ , and base at  $y$  for  $\langle Y, \mathfrak{G} \rangle$ ,  $\mathfrak{C}_y$ 
  - $f : X \rightarrow Y$  continuous at  $x$  if and only if  $(\forall C \in \mathfrak{C}_y)(\exists B \in \mathcal{B}_x)(B \subset f^{-1}(C))$
- if  $\langle X, \mathfrak{J} \rangle$  satisfies *first axiom of countability*
  - $x \in \overline{E}$  if and only if  $(\exists \langle x_n \rangle \text{ from } E)(\lim x_n = x)$
  - $x$  cluster point of  $\langle x_n \rangle$  if and only if exists its subsequence converging to  $x$
- $\langle X, \mathfrak{J} \rangle$  said to be *Lindelöf space* or have *Lindelöf property* if every open covering of  $X$  has countable subcover
- second axiom of countability implies *Lindelöf property*

## Separation axioms

- why separation axioms
  - properties of topological spaces are (in general) quite different from those of metric spaces
  - often convenient assume additional conditions true in metric spaces
- separation axioms
  - $T_1$  - *Tychonoff spaces*
    - $(\forall x \neq y \in X)(\exists \text{ open } O \subset X)(y \in O, x \notin O)$
  - $T_2$  - *Hausdorff spaces*
    - $(\forall x \neq y \in X)(\exists \text{ open } O_1, O_2 \subset X \text{ with } O_1 \cap O_2 = \emptyset)(x \in O_1, y \in O_2)$
  - $T_3$  - *regular spaces*
    - $T_1$  &  $(\forall \text{ closed } F \subset X, x \notin F)(\exists \text{ open } O_1, O_2 \subset X \text{ with } O_1 \cap O_2 = \emptyset)(x \in O_1, F \subset O_2)$
  - $T_4$  - *normal spaces*
    - $T_1$  &  $(\forall \text{ closed } F_1, F_2 \subset X)(\exists \text{ open } O_1, O_2 \subset X \text{ with } O_1 \cap O_2 = \emptyset)(F_1 \subset O_1, F_2 \subset O_2)$

## Separation axioms - facts

- necessary and sufficient condition for  $T_1$ 
  - topological space satisfies  $T_1$  *if and only if* every singleton,  $\{x\}$ , is closed
- important consequences of normality,  $T_4$ 
  - *Urysohn's lemma* - for normal topological space,  $X$

$$(\forall \text{ disjoint closed } A, B \subset X)(\exists f \in C(X, [0, 1]))(f(A) = \{0\}, f(B) = \{1\})$$

- *Tietze's extension theorem* - for normal topological space,  $X$

$$(\forall \text{ closed } A \subset X, f \in C(A, \mathbf{R}))(\exists g \in C(X, \mathbf{R}))(\forall x \in A)(g(x) = f(x))$$

- *Urysohn metrization theorem* - normal topological space satisfying second axiom of countability is metrizable

## Weak topology generated by functions

- given any set of points,  $X$  & any collection of functions of  $X$  into  $\mathbf{R}$ ,  $\mathcal{F}$ , exists weakest topology on  $X$  such that all functions in  $\mathcal{F}$  is continuous

- it is weakest topology containing - refer to page 333

$$\mathcal{C} = \bigcup_{f \in \mathcal{F}} \bigcup_{O \subset \mathbf{R}} f^{-1}(O)$$

- called *weak topology generated by  $\mathcal{F}$*

## Complete regularity

- for  $\langle X, \mathfrak{J} \rangle$  and continuous function collection  $\mathcal{F}$ , *weak topology* generated by  $\mathcal{F}$  is weaker than  $\mathfrak{J}$ 
  - however, if

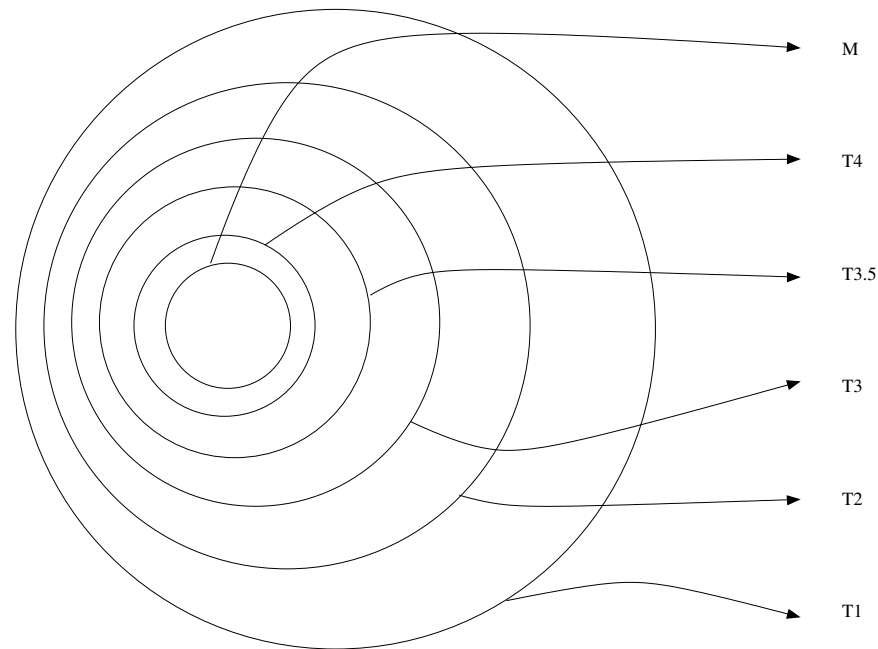
$$(\forall \text{ closed } F \subset X, x \notin F)(\exists f \in \mathcal{F})(f(A) = \{0\}, f(x) = 1)$$

then, *weak topology generated by  $\mathcal{F}$*  coincides with  $\mathfrak{J}$

- if condition satisfied by  $\mathcal{F} = C(X, \mathbf{R})$ ,  $X$  said to be *completely regular* provided  $X$  satisfied  $T_1$  (Tychonoff space)
- every normal topological ( $T_4$ ) space is completely regular (Urysohn's lemma)
- every completely regular space is regular space ( $T_3$ )
- complete regularity sometimes called  $T_{3\frac{1}{2}}$

## Diagrams for separation axioms for topological spaces

- the figure shows  $T_4 \Rightarrow T_{3\frac{1}{2}} \Rightarrow T_3 \Rightarrow T_2 \Rightarrow T_1$
- every metric spaces is normal space





## Topological spaces of interest

- very general topological spaces quite bizarre
  - do *not* seem to be much needed in analysis
- only topological spaces (Royden) found useful for analysis are
  - metrizable topological spaces
  - locally compact Hausdorff spaces
  - topological vector spaces
- all above are *completely regular*
- algebraic geometry, however, uses Zariski topology on affine or projective space, topology giving us compact  $T_1$  space which is not Hausdorff

## Connectedness

- topological space,  $X$ , said to be *connected* if *not* exist two nonempty disjoint open sets,  $O_1$  and  $O_2$ , such that  $O_1 \cup O_2 = X$ 
  - such pair,  $(O_1, O_2)$ , if exist, called *separation of  $X$*
  - pair of disjoint nonempty closed sets,  $(F_1, F_2)$ , with  $F_1 \cup F_2 = X$  is also *separation of  $X$*  - because they are also open
- $X$  is connected *if and only if* only subsets that are both closed and open are  $\emptyset$  and  $X$
- subset  $E \subset X$  said to be *connected* if connected in topology inherited from  $\langle X, \mathfrak{J} \rangle$ 
  - thus,  $E$  is connected if not exist two nonempty open sets,  $O_1$  and  $O_2$ , such that  $E \subset O_1 \cup O_2$  and  $E \cap O_1 \cap O_2 = \emptyset$

## Properties of connected space, component, and local connectedness

- if exists continuous mapping of connected space to topological space,  $Y$ ,  $Y$  is connected
- *(generalized version of) intermediate value theorem* - for  $f : X \rightarrow \mathbf{R}$  where  $X$  is connected

$$(\forall x, y \in X, c \in \mathbf{R} \text{ with } f(x) < c < f(y))(\exists z \in X)(z = f(z))$$

- subset of  $\mathbf{R}$  is connected *if and only if* is either interval or singleton
- for  $x \in X$ , union of all connected sets containing  $x$  is called *component*
  - component is *connected and closed*
  - two components containing same point coincide
  - thus,  *$X$  is disjoint union of components*
- $X$  said to be *locally connected* if exists base for  $X$  consisting of connected sets
  - components of locally connected space are *open*
  - space *can be connected, but not locally connected*

## Product topological spaces

- for  $\langle X, \mathfrak{J} \rangle$  and  $\langle Y, \mathfrak{S} \rangle$ , topology on  $X \times Y$  taking as a *base* the following

$$\{O_1 \times O_2 \mid O_1 \in \mathfrak{J}, O_2 \in \mathfrak{S}\}$$

called *product topology* for  $X \times Y$

– for metric spaces,  $X$  and  $Y$ , *product topology is product metric*

- for indexed family with index set,  $\mathcal{A}$ ,  $\langle X_\alpha, \mathfrak{J}_\alpha \rangle$ , product topology on  $\prod_{\alpha \in \mathcal{A}} X_\alpha$  defined as taking as a *base* the following

$$\left\{ \prod X_\alpha \mid O_\alpha \in \mathfrak{J}_\alpha, O_\alpha = X_\alpha \text{ except finite number of } \alpha \right\}$$

- $\pi_\alpha : \prod X_\alpha \rightarrow X_\alpha$  with  $\pi_\alpha(y) = x_\alpha$ , *i.e.*,  $\alpha$ -th coordinate, called *projection*
  - every  $\pi_\alpha$  continuous
  - $\prod X_\alpha$  *weakest topology* with continuous  $\pi_\alpha$ 's
- if  $(\forall \alpha \in \mathcal{A})(X_\alpha = X)$ ,  $\prod X_\alpha$  denoted by  $X^\mathcal{A}$

## Product topology with countable index set

- for countable  $\mathcal{A}$ 
  - $\prod X_\alpha$  denoted by  $X^\omega$  or  $X^{\mathbf{N}}$   $\because$  only  $\#$  elements of  $\mathcal{A}$  important
    - e.g.,  $2^\omega$  is Cantor set if denoting discrete topology with two elements by  $2$
- if  $X$  is metrizable,  $X^\omega$  is metrizable
- $\mathbf{N}^\omega = \mathbf{N}^{\mathbf{N}}$  is topology space homeomorphic to  $\mathbf{R} \sim \mathbf{Q}$  when denoting discrete topology with countable set also by  $\mathbf{N}$

## Product topologies induced by set and continuous functions

- for  $I = [0, 1]$ ,  $I^{\mathcal{A}}$  called *cube*
- $I^{\omega}$  is metrizable, and called *Hilbert cube*
- for any set  $X$  and any collection of  $f : X \rightarrow [0, 1]$ ,  $\mathcal{F}$  with  $(\forall x \neq y \in X)(\exists f \in \mathcal{F})(f(x) \neq f(y))$ 
  - can define *one-to-one mapping of  $\mathcal{F}$  into  $I^X$*  with  $f(x)$  as  $x$ -th coordinate of  $f$ 
    - $\pi_x : \mathcal{F} \rightarrow I$  (mapping of  $\mathcal{F}$  into  $I$ ) with  $\pi_x(f) = f(x)$
    - topology that  $\mathcal{F}$  inherits as subspace of  $I^X$  called *topology of pointwise convergence* (because  $\pi_x$  is project, hence continuous)
  - can define *one-to-one mapping of  $X$  into  $I^{\mathcal{F}}$*  with  $f(x)$  as  $f$ -th coordinate of  $x$ 
    - topology of  $X$  as subspace of  $I^{\mathcal{F}}$  is *weak topology generated by  $\mathcal{F}$*
    - if every  $f \in \mathcal{F}$  is continuous,
      - topology of  $X$  into  $I^{\mathcal{F}}$  is continuous
      - if for every closed  $F \subset X$  and for each  $x \notin F$ , exists  $f \in \mathcal{F}$  such that  $f(x) = 1$  and  $f(F) = \{0\}$ , then  $X$  is homeomorphic to image of  $I^{\mathcal{F}}$

## Direct union and direct summand

- XXX
  - Royden p 185

## Topological and uniform properties

- XXX
  - Royden p 187



## Nets

- XXX
  - Royden p 188

# **Compact and Locally Compact Spaces**

## Compact spaces

- compactness for metric spaces (page 307) can be generalized to topological spaces
  - things are very much similar to those of metrics spaces
- for subset  $K \subset X$ , collection of open sets,  $\mathcal{U}$ , the union of which  $K$  is contained in called *open covering* of  $K$
- topological space,  $X$ , said to be *compact* if every open covering of contains finite subcovering
- $K \subset X$  said to be *compact* if compact as subspace of  $X$ 
  - or equivalently,  $K$  is compact if every covering of  $K$  by open sets of  $X$  has finite subcovering
  - thus, Heine-Borel (page 241) says every closed and bounded subset of  $\mathbf{R}$  is compact
- for  $\mathcal{F} \subset \mathcal{P}(X)$  any finite subcollection of which has nonempty intersection called *finite intersection property*
- thus, topological space compact *if and only if* every collection with *finite intersection property* has nonempty intersection

## Compact spaces - facts

- *compactness can be viewed as absolute type of closedness* because
  - closed subset of compact space is compact
  - compact subset of Hausdorff space is closed
  - refer to page 315 for exactly the same comments for metric spaces
- thus, every compact set of  $\mathbf{R}$  is closed and bounded
- continuous image of compact set is compact
- one-to-one continuous mapping of compact space into Hausdorff space is homeomorphism

## Refinement of open covering

- for open covering of  $X$ ,  $\mathcal{U}$ , open covering of  $X$  every element of which is subset of element of  $\mathcal{U}$ , called *refinement* of  $\mathcal{U}$  or said to *refine*  $\mathcal{U}$
- $X$  is compact *if and only if* every open covering has finite refinement
- any two open covers,  $\mathcal{U}$  and  $\mathcal{V}$ , have common refinement, *i.e.*,

$$\{U \cap V \mid U \in \mathcal{U}, V \in \mathcal{V}\}$$

## Countable compactness and Lindelöf

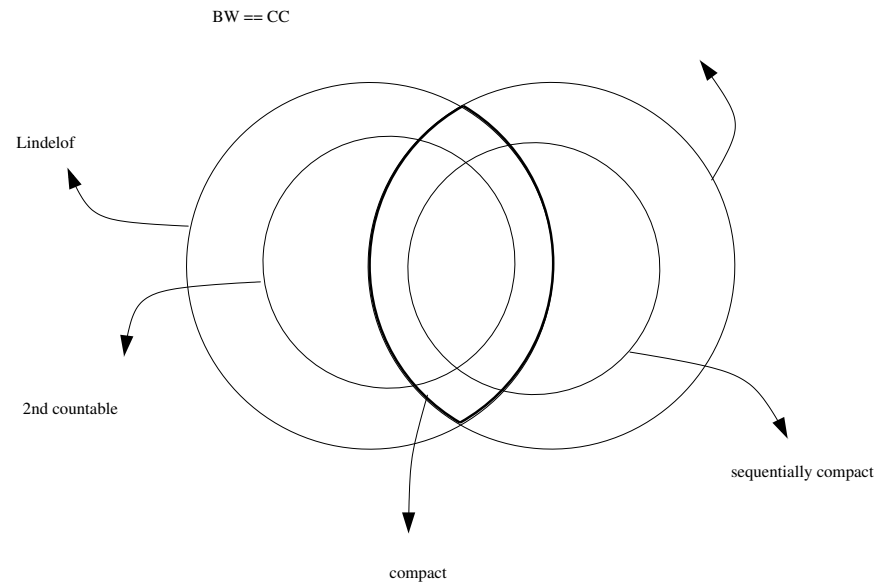
- topological space for which every open covering has countable subcovering said to be *Lindelöf*
- topological space for which every countable open covering has finite subcovering said to be *countably compact* space
- thus, topological space is compact *if and only if* both Lindelöf and countably compact
- every second countable space is Lindelöf
- thus, countable compactness coincides with compactness if second countable (*i.e.*, satisfying second axiom of countability)
- continuous image of compact countably compact space is countably compact

## Bolzano-Weierstrass property and sequential compactness

- topological space,  $X$ , said to have *Bolzano-Weierstrass property* if every sequence,  $\langle x_n \rangle$ , in  $X$  has at least one cluster point, *i.e.*,  
$$(\forall \langle x_n \rangle)(\exists x \in X)(\forall \epsilon > 0, N \in \mathbf{N})(\exists n > N, O \subset X)(x \in O, O \text{ is open}, x_n \in O)$$
- topological space has *Bolzano-Weierstrass properties if and only if* countably compact
- topological space said to be *sequentially compact* if every sequence has converging subsequence
- sequentially compact space is countably compact
- thus, Lindelöf coincides with compactness if sequentially compact
- countably compact and first countable (*i.e.*, satisfying first axiom of countability) space is sequentially compact

## Diagrams for relations among topological spaces

- the figure shows relations among topological spaces stated on pages [357](#) and [358](#)





## Real-valued functions on topological spaces

- continuous real-valued function on countably compact space is bounded and assumes maximum and minimum
- $f : X \rightarrow \mathbf{R}$  with topological space,  $X$ , called *upper semicontinuous* if  $\{x \in X \mid f(x) < \alpha\}$  is open for every  $\alpha \in \mathbf{R}$
- stronger statement - upper semicontinuous real-valued function on countably compact space is bounded (from above) and assumes maximum
- *Dini* - for sequence of upper semicontinuous real-valued functions on countably compact space,  $\langle f_n \rangle$ , with property that  $\langle f_n(x) \rangle$  decreases monotonically to zero for every  $x \in X$ ,  $\langle f_n \rangle$  converges to zero uniformly

## Products of compact spaces

- *Tychonoff theorem - (probably) most important theorem in general topology*
- most applications in analysis need only special case of product of (closed) intervals, but this special case does not seem to be easier to prove than general case, *i.e.*, Tychonoff theorem
- lemmas needed to prove Tychonoff theorem
  - for collection of subsets of  $X$  with finite intersection property,  $\mathcal{A}$ , exists collection  $\mathcal{B} \supset \mathcal{A}$  with finite intersection property that is maximal with respect to this property, *i.e.*, no collection with finite intersection property properly contains  $\mathcal{B}$
  - for collection,  $\mathcal{B}$ , of subsets of  $X$  that is maximal with respect to finite intersection property, each intersection of finite number of sets in  $\mathcal{B}$  is again in  $\mathcal{B}$  and each set that meets each set in  $\mathcal{B}$  is itself in  $\mathcal{B}$
- *Tychonoff theorem* - product space  $\prod X_\alpha$  is compact for indexed family of compact topological spaces,  $\langle X_\alpha \rangle$

## Locally compact spaces

- topological space,  $X$ , with

$$(\forall x \in X)(\exists \text{ open } O \subset X)(x \in O, \overline{O} \text{ is compact})$$

called *locally compact*

- topological space is locally compact *if and only if* set of all open sets with compact closures forms base for the topological space
- every compact space is locally compact
  - but converse it *not* true
    - *e.g.*, Euclidean spaces  $\mathbf{R}^n$  are locally compact, but not compact

## Locally compact Hausdorff spaces

- *locally compact Hausdorff spaces* constitute one of most important classes of topological spaces
- so useful is combination of Hausdorff separation axioms in connection with compactness that French usage (following Bourbaki) reserves term 'compact space' for those compact and Hausdorff, using term 'pseudocompact' for those not Hausdorff!
- following slides devote to establishing some of their basic properties

## Support and subordateness

- for function,  $f$ , on topological spaces, closure of  $\{x | f(x) \neq 0\}$ , called *support* of  $f$ , *i.e.*,

$$\text{support } f = \overline{\{x | f(x) \neq 0\}}$$

- given covering  $\{O_\lambda\}$  of  $X$ , collection  $\{\varphi_\alpha\}$  with  $\varphi_\alpha : X \rightarrow \mathbf{R}$  satisfying

$$(\forall \varphi_\alpha)(\exists O_\lambda)(\text{support } \varphi_\alpha \subset O_\lambda)$$

said to be *subordinate to*  $\{O_\lambda\}$

## Some properties of locally compact Hausdorff spaces

- for compact subset,  $K$ , of locally compact Hausdorff space,  $X$ 
  - exists open subset with compact closure,  $O \subset X$ , containing  $K$
  - exists continuous nonnegative function,  $f$ , on  $X$ , with

$$(\forall x \in K)(f(x) = 1) \text{ and } (\forall x \notin O)(f(x) = 0)$$

if  $K$  is  $G_\delta$ , may take  $f < 1$  in  $\tilde{K}$

- for open covering,  $\{O_\lambda\}$ , for compact subset,  $K$ , of locally compact Hausdorff space, exists  $\langle \varphi_i \rangle_{i=1}^n \subset C(X, \mathbf{R}_+)$  subordinate to  $\{O_\lambda\}$  such that

$$(\forall x \in K)(\varphi_1(x) + \cdots + \varphi_n(x) = 1)$$

## Local compactness and second Baire category

- for locally compact space,  $X$ , and countable collection of dense open subsets,  $\langle O_k \rangle \subset X$ , the intersection of the collection

$$\bigcap O_k$$

is dense

- analogue of Baire theorem for complete metric spaces (refer to page [318](#) for Baire theorem)
- thus, *every locally compact space is locally of second Baire category with respect to itself*

## Local compactness, Hausdorffness, and denseness

- for countable union,  $\bigcup F_n$ , of closed sets containing open subset,  $O$ , in locally compact space, union of interiors,  $\bigcup F_n^\circ$ , is open set dense in  $O$
- dense subset of Hausdorff space,  $X$ , which is locally compact in its subspace topology, is open subset of  $X$
- subset,  $Y$ , of locally compact Hausdorff space is locally compact in its subspace topology *if and only if*  $Y$  is relatively open subset of  $\overline{Y}$



## Alexandroff one-point compactification

- for locally compact Hausdorff space,  $X$ , can form  $X^*$  by adding single point  $\omega \notin X$  to  $X$  and take set in  $X^*$  to be open if it is either open in  $X$  or complement of compact subset in  $X$ , then
  - $X^*$  is compact Hausdorff spaces
  - identity mapping of  $X$  into  $X^*$  is homeomorphism of  $X$  and  $X^* \sim \{\omega\}$
  - $X^*$  called *Alexandroff one-point compactification of  $X$*
  - $\omega$  often referred to as *infinity in  $X^*$*
- continuous mapping,  $f$ , from topological space to topological space inversely mapping compact set to compact set, said to be *proper*
- proper maps from locally compact Hausdorff space into locally compact Hausdorff space are precisely those continuous maps of  $X$  into  $Y$  tha can be extended to continuous maps  $f^*$  of  $X^*$  into  $Y^*$  by taking point at infinity in  $X^*$  to point at infinity in  $Y^*$

## $\sigma$ -compact spaces

- XXX - Royden p203

# Manifolds

- connected Hausdorff space with each point having neighborhood homeomorphic to ball in  $\mathbf{R}^n$  called  $n$ -dimensional *manifold*
- sometimes say manifold is connected Hausdorff space that is *locally Euclidean*
- thus, manifold has all local properties of Euclidean space; particularly *locally compact and locally connected*
- neighborhood homeomorphic to ball called *coordinate neighborhood* or *coordinate ball*
- pair  $\langle U, \varphi \rangle$  with coordinate ball,  $U$ , with homeomorphism from  $U$  onto ball in  $\mathbf{R}^n$ ,  $\varphi$ , called *coordinate chart*;  $\varphi$  called *coordinate map*
- coordinate (in  $\mathbf{R}^n$ ) of point,  $x \in U$ , under  $\varphi$  said to be *coordinate of  $x$*  in the chart

## Equivalent properties for manifolds

- for manifold,  $M$ , the following are equivalent
  - $M$  is paracompact
  - $M$  is  $\sigma$ -compact
  - $M$  is Lindelöf
  - every open cover of  $M$  has star-finite open refinement
  - exist sequence of open subsets of  $M$ ,  $\langle O_n \rangle$ , with  $\overline{O_n}$  compact,  $\overline{O_n} \subset O_{n+1}$ , and  $M = \bigcup O_n$
  - exists proper continuous map,  $\varphi : M \rightarrow [0, \infty)$
  - $M$  is second countable

## **XXX other things about manifolds**

- Royden p 207–208

# Stone-Čech compactification

- XXX Royden p209

## Stone-Weierstrass theorem

- XXX Royden p210

# Banach Spaces



## Vector spaces

- set  $X$  with  $+$  :  $X \times X \rightarrow X$ ,  $\cdot$  :  $\mathbf{R} \times X \rightarrow X$  satisfying the following properties called *vector space* or *linear space* or *linear vector space* over  $\mathbf{R}$

- for all  $x, y, z \in X$  and  $\lambda, \mu \in \mathbf{R}$

$$x + y = y + x$$

- additive commutativity

$$(x + y) + z = x + (y + z)$$

- additive associativity

$$(\exists 0 \in X) \ x + 0 = x$$

- additive identity

$$\lambda(x + y) = \lambda x + \lambda y$$

- distributivity of multiplication over addition

$$(\lambda + \mu)x = \lambda x + \mu x$$

- distributivity of multiplication over addition

$$\lambda(\mu x) = (\lambda\mu)x$$

- multiplicative associativity

$$0 \cdot x = 0 \in X$$

$$1 \cdot x = x$$

## Norm and Banach spaces

- $\|\cdot\| : X \rightarrow \mathbf{R}_+$  with vector space,  $X$ , called *norm* if

for all  $x, y \in X$  and  $\alpha \in \mathbf{R}$

$$\|x\| = 0 \Leftrightarrow x = 0 \quad - \text{positive definiteness / positiveness / point-separating}$$

$$\|x + y\| \geq \|x\| + \|y\| \quad - \text{triangle inequality / subadditivity}$$

$$\|\alpha x\| = |\alpha| \|x\| \quad - \text{Absolute homogeneity}$$

- *normed vector space* that is *complete metric space* with metric induced by norm, *i.e.*,  $\rho : X \times X \rightarrow \mathbf{R}_+$  with  $\rho(x, y) = \|x - y\|$ , called *Banach space*
  - can be said to be class of spaces endowed with both topological and algebraic structure
- examples include
  - $L^p$  with  $1 \leq p \leq \infty$  (page 288),
  - $C(X) = C(X, \mathbf{R})$ , *i.e.*, space of all continuous real-valued functions on *compact* space,  $X$

## Properties of vector spaces

- normed vector space is complete *if and only if* every absolutely summable sequence is summable

## Subspaces of vector spaces

- nonempty subset,  $S$ , of vector space,  $X$ , with  $x, y \in S \Rightarrow \lambda x + \mu y \in S$ , called *subspace* or *linear manifold*
- intersection of any family of linear manifolds is linear manifold
- hence, for  $A \subset X$ , exists smallest linear manifold containing  $A$ , often denoted by  $\{A\}$
- if  $S$  is closed as subset of  $X$ , called *closed linear manifold*
- some definitions
  - $A + x$  defined by  $\{y + x | y \in A\}$ , called *translate* of  $A$  by  $x$
  - $\lambda A$  defined by  $\{\lambda x | x \in A\}$
  - $A + B$  defined by  $\{x + y | x \in A, y \in B\}$

## Linear operators on vector spaces

- mapping of vector space,  $X$ , to another (possibly same) vector space called *linear mapping*, or *linear operator*, or *linear transformation* if

$$(\forall x, y \in X, \alpha, \beta \in \mathbf{R})(A(\alpha x + \beta y) = \alpha(Ax) + \beta(Ay))$$

- linear operator called *bounded* if

$$(\exists M)(\forall x \in X)(\|Ax\| \leq M\|x\|)$$

- least such bound called *norm* of linear operator, *i.e.*,

$$M = \sup_{x \in X, x \neq 0} \|Ax\| / \|x\|$$

– linearity implies

$$M = \sup_{x \in X, \|x\|=1} \|Ax\| = \sup_{x \in X, \|x\| \leq 1} \|Ax\|$$

## Isomorphism and isometrical isomorphism

- bounded linear operator from  $X$  to  $Y$  called *isomorphism* if exists bounded inverse linear operator, *i.e.*,

$$(\exists A : X \rightarrow Y, B : Y \rightarrow X)(AB \text{ and } BA \text{ are identity})$$

- isomorphism between two normed vector spaces that preserve norms called *isometrical isomorphism*
- from abstract point of view, isometrically isomorphic spaces are *identical*, *i.e.*, isometrical isomorphism merely amounts to *element renaming*

## Properties of linear operators on vector spaces

- for linear operators, point continuity  $\Rightarrow$  boundedness  $\Rightarrow$  uniform continuity, *i.e.*,
  - bounded linear operator is uniformly continuous
  - linear operator continuous at one point is bounded
- *space of all bounded linear operators from normed vector space to Banach space is Banach space*

## Linear functionals on vector spaces

- linear operator from vector space,  $X$ , to  $\mathbf{R}$  called *linear functional*, i.e.,  $f : X \rightarrow \mathbf{R}$  such that for all  $x, y \in X$  and  $\alpha, \beta \in \mathbf{R}$

$$f(\alpha x + \beta y) = \alpha f(x) + \beta f(y)$$

- want to extend linear functional from subspace to whole vector space while preserving properties of functional



## Hahn-Banach theorem

- *Hahn-Banach theorem* - for vector space,  $X$ , and linear functional,  $p : X \rightarrow \mathbf{R}$  with

$$(\forall x, y \in X, \alpha \geq 0)(p(x + y) \leq p(x) + p(y) \text{ and } p(\alpha x) = \alpha p(x))$$

and for subspace of  $X$ ,  $S$ , and linear functional,  $f : S \rightarrow \mathbf{R}$ , with

$$(\forall s \in S)(f(s) \leq p(s))$$

exists linear functional,  $F : X \rightarrow \mathbf{R}$ , such that

$$(\forall s \in S)(F(s) = f(s)) \text{ and } (\forall x \in X)(F(x) \leq p(x))$$

- corollary - for normed vector space,  $X$ , exists bounded linear functional,  $f : X \rightarrow \mathbf{R}$

$$f(x) = \|f\| \|x\|$$

## Dual spaces of normed spaces

- space of *bounded linear functionals* on *normed space*,  $X$ , called *dual* or *conjugate* of  $X$ , denoted by  $X^*$
- every dual is Banach space (refer to page 382)
- dual of  $L^p$  is (isometrically isomorphic to)  $L^q$  for  $1 \leq p < \infty$ 
  - exists natural representation of bounded linear functional on  $L^p$  by  $L^q$  (by Riesz representation theorem on page 291)
- *not* every bounded linear functionals on  $L^\infty$  has natural representation (proof can be found in Proof 18)

## Natural isomorphism

- define linear mapping of normed space,  $X$ , to  $X^{**}$  (i.e., dual of dual of  $X$ ),  $\varphi : X \rightarrow X^{**}$  such that for  $x \in X$ ,  $(\forall f \in X^*)(\varphi(x)(f) = f(x))$ 
  - then,  $\|\varphi(x)\| = \sup_{\|g\|=1, g \in X^*} g(x) \leq \sup_{\|g\|=1, g \in X^*} \|g\| \|x\| = \|x\|$
  - by corollary on page 384, there exists  $f \in X^*$  such that  $f(x) = \|x\|$ , then  $\|f\| = 1$ , and  $f(x) = \|x\|$ , thus  $\|\varphi(x)\| = \sup_{\|g\|=1, g \in X^*} g(x) \geq f(x) = \|x\|$
  - thus,  $\|\varphi(x)\| = \|x\|$ , hence  $\varphi$  is isometrically isomorphic linear mapping of  $X$  onto  $\varphi(X) \subset X^{**}$ , which is subspace of  $X^{**}$
  - $\varphi$  called *natural isomorphism* of  $X$  into  $X^{**}$
  - $X$  said to be *reflexive* if  $\varphi(X) = X^{**}$
- thus,  $L^p$  with  $1 < p < \infty$  is reflexive, but  $L^1$  and  $L^\infty$  are not
- note  $X$  may be isometric with  $X^{**}$  without reflexive

## Completeness of natural isomorphism

- for natural isomorphism,  $\varphi$
- $X^{**}$  is complete, hence Banach space
  - because bounded linear functional to  $\mathbf{R}$  (refer to page 382)
- thus, closure of  $\varphi(X)$  in  $X^{**}$ ,  $\overline{\varphi(X)}$ , complete (refer to page 306)
- therefore, *every normed vector space  $(X)$  is isometrically isomorphic to dense subset of Banach spaces  $(X^{**})$*

## Hahn-Banach theorem - complex version

- *Bohnenblust and Sobczyk* - for complex vector space,  $X$ , and linear functional,  $p : X \rightarrow \mathbf{R}$  with

$$(\forall x, y \in X, \alpha \in \mathbf{C})(p(x + y) \leq p(x) + p(y) \text{ and } p(\alpha x) = |\alpha|p(x))$$

and for subspace of  $X$ ,  $S$ , and (complex) linear functional,  $f : S \rightarrow \mathbf{C}$ , with

$$(\forall s \in S)(|f(s)| \leq p(s))$$

exists linear functional,  $F : X \rightarrow \mathbf{R}$ , such that

$$(\forall s \in S)(F(s) = f(s))$$

and

$$(\forall x \in X)(|F(x)| \leq p(x))$$

## Open mapping on topological spaces

- mapping from topological space to another topological space the image of each open set by which is open called *open mapping*
- hence, one-to-one continuous open mapping is *homeomorphism*
- (will show) continuous linear transformation of Banach space onto another Banach space is always open mapping
- (will) use above to provide criteria for continuity of linear transformation

## Closed graph theorem (on Banach spaces)

- every continuous linear transformation of Banach space onto Banach space is open mapping
  - in particular, if the mapping is one-to-one, it is isomorphism
- for linear vector space,  $X$ , complete in two norms,  $\|\cdot\|_A$  and  $\|\cdot\|_B$ , with  $C \in \mathbf{R}$  such that  $(\forall x \in X)(\|x\|_A \leq C\|x\|_B)$ , two norms are equivalent, *i.e.*,  $(\exists C' \in \mathbf{R})(\forall x \in X)(\|x\|_B \leq C'\|x\|_A)$
- *closed graph theorem* - linear transformation,  $A$ , from Banach space,  $A$ , to Banach space,  $B$ , with property that “if  $\langle x_n \rangle$  converges in  $X$  to  $x \in X$  and  $\langle Ax_n \rangle$  converges in  $Y$  to  $y \in Y$ , then  $y = Ax$ ” is continuous
  - equivalent to say, if graph  $\{(x, Ax) | x \in X\} \subset X \times Y$  is closed,  $A$  is continuous

## Principle of uniform boundedness (on Banach spaces)

- *principle of uniform boundedness* - for family of bounded linear operators,  $\mathcal{F}$  from Banach space,  $X$ , to normed space,  $Y$ , with

$$(\forall x \in X)(\exists M_x)(\forall T \in \mathcal{F})(\|Tx\| \leq M_x)$$

then operators in  $\mathcal{F}$  is uniformly bounded, *i.e.*,

$$(\exists M)(\forall T \in \mathcal{F})(\|T\| \leq M)$$



## Topological vector spaces

- just as notion of metric spaces generalized to notion of topological spaces
- *notion of normed linear space generalized to notion of topological vector spaces*
- linear vector space,  $X$ , with topology,  $\mathfrak{J}$ , equipped with continuous addition,  $+$  :  $X \times X \rightarrow X$  and continuous multiplication by scalars,  $+$  :  $\mathbf{R} \times X \rightarrow X$ , called *topological vector space*

## Translation invariance of topological vector spaces

- for topological vector space, translation by  $x \in X$  is homeomorphism (due to continuity of addition)
  - hence,  $x + O$  of open set  $O$  is open
  - every topology with this property said to be *translation invariant*
- for translation invariant topology,  $\mathfrak{J}$ , on  $X$ , and base,  $\mathcal{B}$ , for  $\mathfrak{J}$  at 0, set

$$\{x + U \mid U \in \mathcal{B}\}$$

forms a *base* for  $\mathfrak{J}$  at  $x$

- hence, sufficient to give a base at 0 to determine *translation invariance of topology*
- base at 0 often called *local base*

## Sufficient and necessary condition for topological vector spaces

- for topological vector space,  $X$ , can find base,  $\mathcal{B}$ , satisfying following properties

$$(\forall U, V \in \mathcal{B})(\exists W \in \mathcal{B})(W \subset U \cap V)$$

$$(\forall U \in \mathcal{B}, x \in U)(\exists V \in \mathcal{B})(x + V \subset U)$$

$$(\forall U \in \mathcal{B})(\exists V \in \mathcal{B})(V + V \subset U)$$

$$(\forall U \in \mathcal{B}, x \in X)(\exists \alpha \in \mathbf{R})(x \in \alpha U)$$

$$(\forall U \in \mathcal{B}, 0 < |\alpha| \leq 1 \in \mathbf{R})(\alpha U \subset U, \alpha U \in \mathcal{B})$$

- conversely, for collection,  $\mathcal{B}$ , of subsets containing 0 satisfying above properties, exists topology for  $X$  making  $X$  *topological vector space* with  $\mathcal{B}$  as base at 0
  - this topology is Hausdorff *if and only if*

$$\bigcap \{U \in \mathcal{B}\} = \{0\}$$

- for normed linear space, can take  $\mathcal{B}$  to be set of spheres centered at 0, then  $\mathcal{B}$  satisfies above properties, hence can form *topological vector space*

## Topological isomorphism

- in topological vector space, can compare neighborhoods at one point with neighborhoods of another point by translation
- for mapping,  $f$ , from topological vector space,  $X$ , to topological vector space,  $Y$ , such that

$$(\forall \text{ open } O \subset Y \text{ with } 0 \in O)(\exists \text{ open } U \subset X \text{ with } 0 \in U)$$

$$(\forall x \in X)(f(x + U) \subset f(x) + O)$$

said to be *uniformly continuous*

- linear transformation,  $f$ , is uniformly continuous if continuous at one point
- continuous one-to-one mapping,  $\varphi$ , from  $X$  onto  $Y$  with continuous  $\varphi^{-1}$  called *(topological) isomorphism*
  - in abstract point of view, isomorphic spaces are *same*
- *Tychonoff* - finite-dimensional Hausdorff topological vector space is topologically isomorphic to  $\mathbf{R}^n$  for some  $n$

## Weak topologies

- for vector space,  $X$ , and collection of linear functionals,  $\mathcal{F}$ , weakest topology generated by  $\mathcal{F}$ , *i.e.*, in way that each functional in  $\mathcal{F}$  is continuous in that topology, called *weak topology generated by  $\mathcal{F}$* 
  - translation invariant
  - base at 0 given by sets

$$\{x \in X \mid \forall f \in \mathcal{G}, |f(x)| < \epsilon\}$$

for all finite  $\mathcal{G} \subset \mathcal{F}$  and  $\epsilon > 0$

- basis satisfies properties on page 394, hence, (above) weak topology makes *topological vector space*
- for *normed* vector space,  $X$ , and collection of continuous functionals,  $\mathcal{F}$ , *i.e.*,  $\mathcal{F} \subset X^*$ , weak topology generated by  $\mathcal{F}$  *weaker than* (fewer open sets) norm topology of  $X$
- metric topology generated by norm called *strong topology of  $X$*
- weak topology generated by  $X^*$  called *weak topology of  $X$*

## Strongly and weakly open and closed sets

- open and closed sets of strong topology called *strongly open* and *strongly closed*
- open and closed sets of weak topology called *weakly open* and *weakly closed*
- weakly closed set is strongly closed, but converse not true
- however, these coincide for linear manifold, *i.e.*, linear manifold is weakly closed *if and only if* strongly closed
- every strongly convergent sequence (or net) is weakly convergent

## Weak\* topologies

- for normed space, *weak topology of  $X^*$*  is weakest topology for which all functionals in  $X^{**}$  are continuous
- turns out that weak topology of  $X^*$  is less useful than weak topology generated by  $X$ , *i.e.*, that generated by  $\varphi(X)$  where  $\varphi$  is the natural embedding of  $X$  into  $X^{**}$  (refer to page 386)
- (above) weak topology generated by  $\varphi(X)$  called *weak\* topology for  $X^*$* 
  - even *weaker than* weak topology of  $X^*$
  - thus, weak\* closed subset of is weakly closed, and weak convergence implies weak\* convergence
- base at 0 for weak\* topology given by sets

$$\{f | \forall x \in A, |f(x)| < \epsilon\}$$

for all finite  $A \subset X$  and  $\epsilon > 0$

- *when  $X$  is reflexive, weak and weak\* topologies coincide*
- *Alaoglu* - unit ball  $S^* = \{f \in X^* | \|f\| \leq 1\}$  is compact in weak\* topology

## Convex sets

- for vector space,  $X$  and  $x, y \in X$

$$\{\lambda x + (1 - \lambda)y \mid \lambda \in [0, 1]\} \subset X$$

called *segment joining  $x$  and  $y$*

- set  $K \subset X$  said to be *convex* or *convex set* if every segment joining any two points in  $K$  is in  $K$ , i.e.,  $(\forall x, y \in K)(\text{segment joining } x, y \subset K)$
- every  $\lambda x + (1 - \lambda)y$  for  $0 < \lambda < 1$  called *interior point of segment*
- point in  $K \subset X$  where intersection with  $K$  of every line going through  $x$  contains open interval about  $x$ , said to be *internal point*, i.e.,

$$(\exists \epsilon > 0)(\forall y \in K, |\lambda| < \epsilon)(x + \lambda y \in K)$$

- convex set examples - linear manifold & ball, ellipsoid in normed space



## Properties of convex sets

- for convex sets,  $K_1$  and  $K_2$ , following are also convex sets

$$K_1 \cap K_2, \lambda K_1, K_1 + K_2$$

- for linear operators from vector space,  $X$ , and vector space,  $Y$ ,
  - image of convex set (or linear manifold) in  $X$  is convex set (or linear manifold) in  $Y$ ,
  - inverse image of convex set (or linear manifold) in  $Y$  is convex set (or linear manifold) in  $X$
- closure of convex set in topological vector space is convex set

## Support functions of and separated convex sets

- for subset  $K$  of vector space  $X$ ,  $p : K \rightarrow \mathbf{R}_+$  with  $p(x) = \inf \lambda | \lambda^{-1}x \in K, \lambda > 0$  called *support functions*
- for convex set  $K \subset X$  containing 0 as internal point
  - $(\forall x \in X, \lambda \geq 0)(p(\lambda x) = \lambda p(x))$
  - $(\forall x, y \in X)(p(x + y) \leq p(x) + p(y))$
  - $\{x \in X | p(x) < 1\} \subset K \subset \{x \in X | p(x) \leq 1\}$
- two convex sets,  $K_1$  and  $K_2$  such that exists linear functional,  $f$ , and  $\alpha \in \mathbf{R}$  with  $(\forall x \in K_1)(f(x) \leq \alpha)$  and  $(\forall x \in K_2)(f(x) \geq \alpha)$ , said to be *separated*
- for two disjoint convex sets in vector space with at least one of them having internal point, exists *nonzero linear functional* that separates two sets

## Local convexity

- topological vector space with base for topology consisting of convex sets, said to be *locally convex*
- for family of convex sets,  $\mathcal{N}$ , in vector space, following conditions are sufficient for being able to translate sets in  $\mathcal{N}$  to form base for topology to make topological space into locally convex topological vector space

$$(\forall N \in \mathcal{N})(x \in N \Rightarrow x \text{ is internal})$$

$$(\forall N_1, N_2 \in \mathcal{N})(\exists N_3 \in \mathcal{N})(N_3 \subset N_1 \cap N_2)$$

$$(\forall N \in \mathcal{N}, \alpha \in \mathbf{R} \text{ with } 0 < |\alpha| < 1)(\alpha N \in \mathcal{N})$$

- conversely, for every locally convex topological vector space, exists base at 0 satisfying above conditions
- follows that
  - weak topology on vector space generated by linear functionals is locally convex
  - normed vector space is locally convex topological vector space

## Facts regarding local convexity

- for locally convex topological vector space closed convex subset,  $F$ , with point,  $x$ , not in  $F$ , exists continuous linear functional,  $f$ , such that

$$f(x) < \inf_{y \in F} f(y)$$

- corollaries
  - convex set in locally convex topological vector space is strongly closed *if and only if* weakly closed
  - for distinct points,  $x$  and  $y$ , in locally convex Hausdorff vector space, exists continuous linear functional,  $f$ , such that  $f(x) \neq f(y)$

## Extreme points and supporting sets of convex sets

- point in convex set in vector space that is not interior point of any line segment lying in the set, called *extreme point*
- thus,  $x$  is extreme point of convex set,  $K$ , if and only if  $x = \lambda y + (1 - \lambda)z$  with  $0 < \lambda < 1$  implies  $y \notin K$  or  $z \notin K$
- closed and convex subset,  $S$ , of convex set,  $K$ , with property that for every interior point of line segment in  $K$  belonging to  $S$ , entire line segment belongs to  $S$ , called *supporting set of  $K$*
- for closed and convex set,  $K$ , set of points  $a$  continuous linear functional assumes maximum on  $K$ , is *supporting set of  $K$*

## Convex hull and convex hull

- for set  $E$  in vector space, intersection of all convex sets containing set,  $E$ , called *convex hull of  $E$* , which is convex set
- for set  $E$  in vector space, intersection of all closed convex sets containing set,  $E$ , called *closed convex hull of  $E$* , which is closed convex set
- *Krein-Milman theorem* - compact convex set in locally convex topologically vector space is *closed convex hull of its extreme points*

## Hilbert spaces

- Banach space,  $H$ , with function  $\langle \cdot, \cdot \rangle : H \times H \rightarrow \mathbf{R}$  satisfying following properties, called *Hilbert space*

$$(\forall x, y, z \in H, \alpha, \beta \in \mathbf{R})(\langle \alpha x + \beta y, z \rangle = \alpha \langle x, z \rangle + \beta \langle y, z \rangle)$$

$$(\forall x, y \in H)(\langle x, y \rangle = \langle y, x \rangle)$$

$$(\forall x \in H)(\langle x, x \rangle = \|x\|^2)$$

- $\langle x, y \rangle$  called *inner product* for  $x, y \in H$ 
  - examples -  $\langle x, y \rangle = x^T y = \sum x_i y_i$  for  $\mathbf{R}^n$ ,  $\langle x, y \rangle = \int x(t)y(t)dt$  for  $L^2$
- *Schwarz or Cauchy-Schwarz or Cauchy-Buniakowsky-Schwarz inequality* -

$$\|x\| \|y\| \geq \langle x, y \rangle$$

- hence,
  - linear functional defined by  $f(x) = \langle x, y \rangle$  bounded by  $\|y\|$
  - $\langle x, y \rangle$  is continuous function from  $H \times H$  to  $\mathbf{R}$

## Inner product in Hilbert spaces

- $x$  and  $y$  in  $H$  with  $\langle x, y \rangle = 0$  said to be *orthogonal* denoted by  $x \perp y$
- set  $S$  of which any two elements orthogonal called *orthogonal system*
- orthogonal system called *orthonormal* if every element has unit norm
- any two elements are  $\sqrt{2}$  apart, hence *if  $H$  separable, every orthonormal system in  $H$  must be countable*
- shall deal only with *separable Hilbert spaces*



## Fourier coefficients

- assume orthonormal system expressed as sequence,  $\langle \varphi_n \rangle$  - may be finite or infinite
- for  $x \in H$

$$a_n = \langle x, \varphi_n \rangle$$

called *Fourier coefficients*

- for  $n \in \mathbf{N}$ , we have

$$\|x\|^2 \geq \sum_{i=1}^n a_i^2$$

*Proof:*

$$\begin{aligned} \left\| x - \sum_{i=1}^n a_i \varphi_i \right\|^2 &= \left\langle x - \sum_{i=1}^n a_i \varphi_i, x - \sum_{i=1}^n a_i \varphi_i \right\rangle \\ &= \langle x, x \rangle - 2 \left\langle x, \sum_{i=1}^n a_i \varphi_i \right\rangle + \left\langle \sum_{i=1}^n a_i \varphi_i, \sum_{i=1}^n a_i \varphi_i \right\rangle \\ &= \|x\|^2 - 2 \sum_{i=1}^n a_i \langle x, \varphi_i \rangle + \sum_{i=1}^n a_i^2 \|\varphi_i\|^2 = \|x\|^2 - \sum_{i=1}^n a_i^2 \geq 0 \end{aligned}$$

## Fourier coefficients of limit of $x$

- *Bessel's inequality* - for  $x \in H$ , its Fourier coefficients,  $\langle a_n \rangle$

$$\sum_{n=1}^{\infty} a_n^2 \leq \|x\|^2$$

- then,  $\langle z_n \rangle$  defined by following is *Cauchy sequence*  $z_n = \sum_{i=1}^n a_i \varphi_i$
- completeness (of Hilbert space) implies  $\langle z_n \rangle$  converges - let  $y = \lim z_n$

$$y = \lim z_n = \sum_{i=1}^{\infty} a_i \varphi_i$$

- continuity of inner product implies  $\langle y, \varphi_n \rangle = \lim(z_n, \varphi_n) = a_n$ , i.e., Fourier coefficients of  $y \in H$  are  $a_n$ , i.e.,
- $y$  has same Fourier coefficients as  $x$

## Complete orthonormal system

- orthonormal system,  $\langle \varphi_n \rangle_{n=1}^{\infty}$ , of Hilbert spaces,  $H$ , is said to be *complete* if

$$(\forall x \in H, n \in \mathbf{N})(\langle x, \varphi_n \rangle = 0) \Rightarrow x = 0$$

- orthonormal system is complete *if and only if* maximal, *i.e.*,

$$\langle \varphi_n \rangle \text{ is complete} \Leftrightarrow ((\exists \text{ orthonormal } R \subset H)(\forall n \in \mathbf{N})(\varphi_n \in R) \Rightarrow R = \langle \varphi_n \rangle)$$

(proof can be found in [Proof 19](#))

- Hausdorff maximal principle (Principle [4](#)) implies existence of maximal orthonormal system, hence following statement
- for separable Hilbert space,  $H$ , every orthonormal system is separable and exists a complete orthonormal system. any such system,  $\langle \varphi_n \rangle$ , and  $x \in H$

$$x = \sum a_n \varphi_n$$

with  $a_n = \langle x, \varphi_n \rangle$ , and  $\|x\|^2 = \sum a_n^2$

## Dimensions of Hilbert spaces

- every complete orthonormal system of separable Hilbert space has same number of elements, *i.e.*, has same cardinality
- hence, every complete orthonormal system has either finite or countably infinite complete orthonormal system
- this number called *dimension of separable Hilbert space*
  - for Hilbert space with countably infinite complete orthonormal system, we say,  
 $\dim H = \aleph_0$

## Isomorphism and isometry between Hilbert spaces

- *isomorphism,  $\Phi$ , of Hilbert space onto another Hilbert space* is linear mapping with property,  $\langle \Phi x, \Phi y \rangle = \langle x, y \rangle$
- hence, every *isomorphism between Hilbert spaces is isometry*
- every  $n$ -dimensional Hilbert space is isomorphic to  $\mathbf{R}^n$
- every  $\aleph_0$ -dimensional Hilbert space is isomorphic to  $l^2$ , which again is isomorphic to  $L^2$
- $L^2[0, 1]$  is separable and  $\langle \cos(n\pi t) \rangle$  is infinite orthogonal system
- every bounded linear functional,  $f$ , on Hilbert space,  $H$ , has unique  $y$  such that

$$(\forall x \in H)(f(x) = \langle x, y \rangle)$$

$$\text{and } \|f\| = \|y\|$$

# Measure and Integration

## Purpose of integration theory

- purpose of “measure and integration” slides
  - abstract (out) most important properties of Lebesgue measure and Lebesgue integration
- provide certain *axioms that Lebesgue measure satisfies*
- base our integration theory on these axioms
- hence, our theory valid for every system satisfying the axioms

## Measurable space, measure, and measure space

- family of subsets containing  $\emptyset$  closed under countable union and complement, called  *$\sigma$ -algebra*
- mapping of sets to extended real numbers, called *set function*
- $(X, \mathcal{B})$  with set,  $X$ , and  $\sigma$ -algebra of  $X$ ,  $\mathcal{B}$ , called *measurable space*
  - $A \in \mathcal{B}$ , said to be *measurable (with respect to  $\mathcal{B}$ )*
- nonnegative set function,  $\mu$ , defined on  $\mathcal{B}$  satisfying  $\mu(\emptyset) = 0$  and for every disjoint,  $\langle E_n \rangle_{n=1}^{\infty} \subset \mathcal{B}$ ,

$$\mu \left( \bigcup E_n \right) = \sum \mu E_n$$

called *measure on* measurable space,  $(X, \mathcal{B})$

- measurable space,  $(X, \mathcal{B})$ , equipped with measure,  $\mu$ , called *measure space* and denoted by  $(X, \mathcal{B}, \mu)$



## Measure space examples

- $(\mathbf{R}, \mathcal{M}, \mu)$  with Lebesgue measurable sets,  $\mathcal{M}$ , and Lebesgue measure,  $\mu$
- $([0, 1], \{A \in \mathcal{M} | A \subset [0, 1]\}, \mu)$  with Lebesgue measurable sets,  $\mathcal{M}$ , and Lebesgue measure,  $\mu$
- $(\mathbf{R}, \mathcal{B}, \mu)$  with class of Borel sets,  $\mathcal{B}$ , and Lebesgue measure,  $\mu$
- $(\mathbf{R}, \mathcal{P}(\mathbf{R}), \mu_C)$  with set of all subsets of  $\mathbf{R}$ ,  $\mathcal{P}(\mathbf{R})$ , and counting measure,  $\mu_C$
- interesting (and bizarre) example
  - $(X, \mathcal{A}, \mu_B)$  with any uncountable set,  $X$ , family of either countable or complement of countable set,  $\mathcal{A}$ , and measure,  $\mu_B$ , such that  $\mu_B A = 0$  for countable  $A \subset X$  and  $\mu_B B = 1$  for uncountable  $B \subset X$

## More properties of measures

- for  $A, B \in \mathcal{B}$  with  $A \subset B$

$$\mu A \leq \mu B$$

- for  $\langle E_n \rangle \subset \mathcal{B}$  with  $\mu E_1 < \infty$  and  $E_{n+1} \subset E_n$

$$\mu \left( \bigcap E_n \right) = \lim \mu E_n$$

- for  $\langle E_n \rangle \subset \mathcal{B}$

$$\mu \left( \bigcup E_n \right) \leq \sum \mu E_n$$

## Finite and $\sigma$ -finite measures

- measure,  $\mu$ , with  $\mu(X) < \infty$ , called *finite*
- measure,  $\mu$ , with  $X = \bigcup X_n$  for some  $\langle X_n \rangle$  and  $\mu(X_n) < \infty$ , called  *$\sigma$ -finite*
  - always can take  $\langle X_n \rangle$  with disjoint  $X_n$
- Lebesgue measure on  $[0, 1]$  is finite
- Lebesgue measure on  $\mathbf{R}$  is  $\sigma$ -finite
- counting measure on uncountable set is *not*  $\sigma$ -measure

## Sets of finite and $\sigma$ -finite measure

- set,  $E \in \mathcal{B}$ , with  $\mu E < \infty$ , said to be *of finite measure*
- set that is countable union of measurable sets of finite measure, said to be *of  $\sigma$ -finite measure*
- measurable set contained in set of  $\sigma$ -finite measure, is of  $\sigma$ -finite measure
- countable union of sets of  $\sigma$ -finite measure, is of  $\sigma$ -finite measure
- when  $\mu$  is  $\sigma$ -finite, every measurable set is of  $\sigma$ -finite

## Semifinite measures

- roughly speaking, nearly all familiar properties of Lebesgue measure and Lebesgue integration hold for arbitrary  $\sigma$ -finite measure
- many treatment of abstract measure theory limit themselves to  $\sigma$ -finite measures
- many parts of general theory, however, do *not* required assumption of  $\sigma$ -finiteness
- undesirable to have development unnecessarily restrictive
- measure,  $\mu$ , for which every measurable set of infinite measure contains measurable sets of arbitrarily large finite measure, said to be *semifinite*
- every  $\sigma$ -finite measure is semifinite measure while measure,  $\mu_B$ , on page 416 is not

## Complete measure spaces

- measure space,  $(X, \mathcal{B}, \mu)$ , for which  $\mathcal{B}$  contains all subsets of sets of measure zero, said to be *complete*, i.e.,

$$(\forall B \in \mathcal{B} \text{ with } \mu B = 0)(A \subset B \Rightarrow A \in \mathcal{B})$$

- e.g., Lebesgue measure is complete, but Lebesgue measure restricted to  $\sigma$ -algebra of Borel sets is *not*
- every measure space can be *completed* by addition of subsets of sets of measure zero
- for  $(X, \mathcal{B}, \mu)$ , can find *complete* measure space  $(X, \mathcal{B}_0, \mu_0)$  such that
  - $\mathcal{B} \subset \mathcal{B}_0$
  - $E \in \mathcal{B} \Rightarrow \mu E = \mu_0 E$
  - $E \in \mathcal{B}_0 \Leftrightarrow E = A \cup B$  where  $B, C \in \mathcal{B}, \mu C = 0, A \subset C$
- $(X, \mathcal{B}_0, \mu_0)$  called *completion* of  $(X, \mathcal{B}, \mu)$

## Local measurability and saturatedness

- for  $(X, \mathcal{B}, \mu)$ ,  $E \subset X$  for which  $(\forall B \in \mathcal{B} \text{ with } \mu B < \infty)(E \cap B \in \mathcal{B})$ , said to be *locally measurable*
- collection,  $\mathcal{C}$ , of all locally measurable sets is  $\sigma$ -algebra containing  $\mathcal{B}$
- measure for which every locally measurable set is measurable, said to be *saturated*
- every  $\sigma$ -finite measure is saturated
- measure can be extended to saturated measure, but (unlike completion) extension is not unique
  - can take  $\mathcal{C}$  as extension for locally measurable sets, but measure can be extended on  $\mathcal{C}$  in more than one ways

## Measurable functions

- concept and properties of measurable functions in abstract measurable space almost identical with those of Lebesgue measurable functions (page 257)
  - theorems and facts are essentially same as those of Lebesgue measurable functions
  - assume measurable space,  $(X, \mathcal{B})$
  - for  $f : X \rightarrow \mathbf{R} \cup \{-\infty, \infty\}$ , following are equivalent
    - $(\forall a \in \mathbf{R})(\{x \in X | f(x) < a\} \in \mathcal{B})$
    - $(\forall a \in \mathbf{R})(\{x \in X | f(x) \leq a\} \in \mathcal{B})$
    - $(\forall a \in \mathbf{R})(\{x \in X | f(x) > a\} \in \mathcal{B})$
    - $(\forall a \in \mathbf{R})(\{x \in X | f(x) \geq a\} \in \mathcal{B})$
  - $f : X \rightarrow \mathbf{R} \cup \{-\infty, \infty\}$  for which any one of above four statements holds, called *measurable* or *measurable with respect to  $\mathcal{B}$*
- (refer to page 258 for Lebesgue counterpart)



## Properties of measurable functions

- **Theorem 61. [measurability preserving function operations]** *for measurable functions,  $f$  and  $g$ , and  $c \in \mathbf{R}$* 
  - $f + c, cf, f + g, fg, f \vee g$  are measurable
- **Theorem 62. [limits of measurable functions]** *for every measurable function sequence,  $\langle f_n \rangle$* 
  - $\sup f_n, \limsup f_n, \inf f_n, \liminf f_n$  are measurable
  - thus,  $\lim f_n$  is measurable if exists

(refer to page [259](#) for Lebesgue counterpart)

## Simple functions and other properties

- $\varphi$  called *simple function* if for distinct  $\langle c_i \rangle_{i=1}^n$  and measurable sets,  $\langle E_i \rangle_{i=1}^n$

$$\varphi(x) = \sum_{i=1}^n c_i \chi_{E_i}(x)$$

(refer to page 261 for Lebesgue counterpart)

- for nonnegative measurable function,  $f$ , exists nondecreasing sequence of simple functions,  $\langle \varphi_n \rangle$ , i.e.,  $\varphi_{n+1} \geq \varphi_n$  such that for every point in  $X$

$$f = \lim \varphi_n$$

- for  $f$  defined on  $\sigma$ -finite measure space, we may choose  $\langle \varphi_n \rangle$  so that every  $\varphi_n$  vanishes outside set of finite measure
- for complete measure,  $\mu$ ,  $f$  measurable and  $f = g$  a.e. imply measurability of  $g$

## Define measurable function by ordinate sets

- $\{x | f(x) < \alpha\}$  sometimes called *ordinate sets*, which is nondecreasing in  $\alpha$
- below says when given nondecreasing ordinate sets, we can find  $f$  satisfying

$$\{x | f(x) < \alpha\} \subset B_\alpha \subset \{x | f(x) \leq \alpha\}$$

- for nondecreasing function,  $h : D \rightarrow \mathcal{B}$ , for dense set of real numbers,  $D$ , *i.e.*,  $B_\alpha \subset B_\beta$  for all  $\alpha < \beta$  where  $B_\alpha = h(\alpha)$ , exists unique measurable function,  $f : X \rightarrow \mathbf{R} \cup \{-\infty, \infty\}$  such that  $f \leq \alpha$  on  $B_\alpha$  and  $f \geq \alpha$  on  $X \setminus B_\alpha$
- can relax some conditions and make it a.e. version as below
- for function,  $h : D \rightarrow \mathcal{B}$ , for dense set of real numbers,  $D$ , such that  $\mu(B_\alpha \setminus B_\beta) = 0$  for all  $\alpha < \beta$  where  $B_\alpha = h(\alpha)$ , exists measurable function,  $f : X \rightarrow \mathbf{R} \cup \{-\infty, \infty\}$  such that  $f \leq \alpha$  a.e. on  $B_\alpha$  and  $f \geq \alpha$  a.e. on  $X \setminus B_\alpha$ 
  - if  $g$  has the same property,  $f = g$  a.e.

## Integration

- many definitions and proofs of Lebesgue integral depend only on properties of Lebesgue measure which are also true for arbitrary measure in abstract measure space (page 264)
- integral of nonnegative simple function,  $\varphi(x) = \sum_{i=1}^n c_i \chi_{E_i}(x)$ , on measurable set,  $E$ , defined by

$$\int_E \varphi d\mu = \sum_{i=1}^n c_i \mu(E_i \cap E)$$

– independent of representation of  $\varphi$

(refer to page 265 for Lebesgue counterpart)

- for  $a, b \in \mathbf{R}_{++}$  and nonnegative simple functions,  $\varphi$  and  $\psi$

$$\int (a\varphi + b\psi) = a \int \varphi + b \int \psi$$

(refer to page 266 for Lebesgue counterpart)

## Integral of bounded functions

- for bounded function,  $f$ , identically zero outside measurable set of finite measure

$$\sup_{\varphi: \text{simple}, \varphi \leq f} \int \varphi = \inf_{\psi: \text{simple}, f \leq \psi} \int \psi$$

*if and only if  $f = g$  a.e. for measurable function,  $g$*

(refer to page 267 for Lebesgue counterpart)

- but,  $f = g$  a.e. for measurable function,  $g$ , if and only if  $f$  is measurable with respect to completion of  $\mu$ ,  $\bar{\mu}$
- *natural class of functions to consider for integration theory are those measurable with respect to completion of  $\mu$*
- thus, shall either assume  $\mu$  is complete measure or define integral with respect to  $\mu$  to be integral with respect to completion of  $\mu$  depending on context unless otherwise specified

## Difficulty of general integral of nonnegative functions

- for Lebesgue integral of nonnegative functions (page 270)
  - first define integral for bounded measurable functions
  - define integral of nonnegative function,  $f$  as supremum of integrals of all bounded measurable functions,  $h \leq f$ , vanishing outside measurable set of finite measure
- unfortunately, not work in case that measure is not semifinite
  - *e.g.*, if  $\mathcal{B} = \{\emptyset, X\}$  with  $\mu\emptyset = 0$  and  $\mu X = \infty$ , we want  $\int 1d\mu = \infty$ , but only bounded measurable function vanishing outside measurable set of finite measure is  $h \equiv 0$ , hence,  $\int g d\mu = 0$
- to avoid this difficulty, we define integral of nonnegative measurable function directly in terms of integrals of nonnegative simple functions

## Integral of nonnegative functions

- for measurable function,  $f : X \rightarrow \mathbf{R} \cup \{\infty\}$ , on measure space,  $(X, \mathcal{B}, \mu)$ , define *integral of nonnegative extended real-valued measurable function*

$$\int f d\mu = \sup_{\varphi: \text{simple function, } 0 \leq \varphi \leq f} \int \varphi d\mu$$

(refer to page 270 for Lebesgue counterpart)

- however, *definition of integral of nonnegative extended real-valued measurable function* can be awkward to apply because
  - taking supremum over large collection of simple functions
  - *not clear from definition that  $\int (f + g) = \int f + \int g$*
- thus, first establish some convergence theorems, and determine value of  $\int f$  as limit of  $\int \varphi_n$  for increasing sequence,  $\langle \varphi_n \rangle$ , of simple functions converging to  $f$

## Fatou's lemma and monotone convergence theorem

- *Fatou's lemma* - for nonnegative measurable function sequence,  $\langle f_n \rangle$ , with  $\lim f_n = f$  a.e. on measurable set,  $E$

$$\int_E f \leq \liminf \int_E f_n$$

- *monotone convergence theorem* - for nonnegative measurable function sequence,  $\langle f_n \rangle$ , with  $f_n \leq f$  for all  $n$  and with  $\lim f_n = f$  a.e.

$$\int_E f = \lim \int_E f_n$$

(refer to page [271](#) for Lebesgue counterpart)



## Integrability of nonnegative functions

- for nonnegative measurable functions,  $f$  and  $g$ , and  $a, b \in \mathbf{R}_+$

$$\int (af + bg) = a \int f + b \int g \text{ \& } \int f \geq 0$$

– equality holds *if and only if*  $f = 0$  a.e.

(refer to page 268 for Lebesgue counterpart)

- monotone convergence theorem together with above yields, for nonnegative measurable function sequence,  $\langle f_n \rangle$

$$\int \sum f_n = \sum \int f_n$$

- measurable nonnegative function,  $f$ , with

$$\int_E f d\mu < \infty$$

said to be *integral (over measurable set,  $E$ , with respect to  $\mu$ )*

(refer to page 272 for Lebesgue counterpart)

## Integral

- arbitrary function,  $f$ , for which both  $f^+$  and  $f^-$  are integrable, said to be *integrable*
- in this case, define *integral*

$$\int_E f = \int_E f^+ - \int_E f^-$$

(refer to page 273 for Lebesgue counterpart)

## Properties of integral

- for  $f$  and  $g$  integrable on measure set,  $E$ , and  $a, b \in \mathbf{R}$ 
  - $af + bg$  is integral and

$$\int_E (af + bg) = a \int_E f + b \int_E g$$

- if  $|h| \leq |f|$  and  $h$  is measurable, then  $h$  is integrable
- if  $f \geq g$  a.e.

$$\int f \geq \int g$$

(refer to page [274](#) for Lebesgue counterpart)

## Lebesgue convergence theorem

- *Lebesgue convergence theorem* - for integral,  $g$ , over  $E$  and sequence of measurable functions,  $\langle f_n \rangle$ , with  $\lim f_n(x) = f(x)$  a.e. on  $E$ , if

$$|f_n(x)| \leq g(x)$$

then

$$\int_E f = \lim \int_E f_n$$

(refer to page [275](#) for Lebesgue counterpart)

## Setwise convergence of sequence of measures

- preceding convergence theorems assume fixed measure,  $\mu$
- can generalize by allowing measure to vary
- given measurable space,  $(X, \mathcal{B})$ , sequence of set functions,  $\langle \mu_n \rangle$ , defined on  $\mathcal{B}$ , satisfying

$$(\forall E \in \mathcal{B})(\lim \mu_n E = \mu E)$$

for some set function,  $\mu$ , defined on  $\mathcal{B}$ , said to *converge setwise* to  $\mu$

## General convergence theorems

- *generalization of Fatou's lemma* - for measurable space,  $(X, \mathcal{B})$ , sequence of measures,  $\langle \mu_n \rangle$ , defined on  $\mathcal{B}$ , converging setwise to  $\mu$ , defined on  $\mathcal{B}$ , and sequence of nonnegative functions,  $\langle f_n \rangle$ , each measurable with respect to  $\mu_n$ , converging pointwise to function,  $f$ , measurable with respect to  $\mu$  (compare with Fatou's lemma on page 431)

$$\int f d\mu \leq \liminf \int f_n d\mu_n$$

- *generalization of Lebesgue convergence theorem* - for measurable space,  $(X, \mathcal{B})$ , sequence of measures,  $\langle \mu_n \rangle$ , defined on  $\mathcal{B}$ , converging setwise to  $\mu$ , defined on  $\mathcal{B}$ , and sequences of functions,  $\langle f_n \rangle$  and  $\langle g_n \rangle$ , each of  $f_n$  and  $g_n$ , measurable with respect to  $\mu_n$ , converging pointwise to  $f$  and  $g$ , measurable with respect to  $\mu$ , respectively, such that (compare with Lebesgue convergence theorem on page 435)

$$\lim \int g_n d\mu_n = \int g d\mu < \infty$$

satisfy

$$\lim \int f_n d\mu_n = \int f d\mu$$

## Signed measures

- XXX Royden p270

## Radon-Nikodym theorem

- XXX Royden p276



## $L^p$ spaces

- for complete measure space,  $(X, \mathcal{B}, \mu)$ 
  - space of measurable functions on  $X$  with  $\int |f|^p < \infty$ , for which element equivalence is defined by being equal a.e., called  $L^p$  spaces denoted by  $L^p(\mu)$
  - space of bounded measure functions, called  $L^\infty$  space denoted by  $L^\infty(\mu)$

- norms

- for  $p \in [1, \infty)$

$$\|f\|_p = \left( \int |f|^p d\mu \right)^{1/p}$$

- for  $p = \infty$

$$\|f\|_\infty = \text{ess sup}|f| = \inf \{ |g(x)| \mid \text{measurable } g \text{ with } g = f \text{ a.e.} \}$$

- for  $p \in [1, \infty]$ , spaces,  $L^p(\mu)$ , are Banach spaces

## Hölder's inequality and Littlewood's second principle

- *Hölder's inequality* - for  $p, q \in [1, \infty]$  with  $1/p + 1/q = 1$ ,  $f \in L^p(\mu)$  and  $g \in L^q(\mu)$  satisfy  $fg \in L^1(\mu)$  and

$$\|fg\|_1 = \int |fg| d\mu \leq \|f\|_p \|g\|_q$$

(refer to page 286 for normed spaces counterpart)

- *complete measure space version of Littlewood's second principle* - for  $p \in [1, \infty)$

$$(\forall f \in L^p(\mu), \epsilon > 0)$$

( $\exists$  simple function  $\varphi$  vanishing outside set of finite measure)

$$(\|f - \varphi\|_p < \epsilon)$$

(refer to page 289 for normed spaces counterpart)

## Riesz representation theorem

- *Riesz representation theorem* - for  $p \in [1, \infty)$  and bounded linear functional,  $F$ , on  $L^p(\mu)$  and  $\sigma$ -finite measure,  $\mu$ , exists *unique*  $g \in L^q(\mu)$  where  $1/p + 1/q = 1$  such that

$$F(f) = \int f g d\mu$$

where  $\|F\| = \|g\|_q$

(refer to page [291](#) for normed spaces counterpart)

- if  $p \in (1, \infty)$ , Riesz representation theorem holds without assumption of  $\sigma$ -finiteness of measure

## **Measure and Outer Measure**

## General measures

- consider some ways of defining measures on  $\sigma$ -algebra
- recall that for Lebesgue measure
  - define measure for open intervals
  - define outer measure
  - define notion of measurable sets
  - finally derive Lebesgue measure
- one can do similar things in general, *e.g.*,
  - derive measure from outer measure
  - derive outer measure from measure defined on algebra of sets

## Outer measure

- set function,  $\mu^* : \mathcal{P}(X) \rightarrow [0, \infty]$ , for space  $X$ , having following properties, called *outer measure*
  - $\mu^* \emptyset = 0$
  - $A \subset B \Rightarrow \mu^* A \leq \mu^* B$  (monotonicity)
  - $E \subset \bigcup_{n=1}^{\infty} E_n \Rightarrow \mu^* E \leq \sum_{n=1}^{\infty} \mu^* E_n$  (countable subadditivity)
- $\mu^*$  with  $\mu^* X < \infty$  called *finite*
- set  $E \subset X$  satisfying following property, said to be *measurable with respect to  $\mu^*$* 

$$(\forall A \subset X)(\mu^*(A) = \mu^*(A \cap E) + \mu^*(A \cap \tilde{E}))$$
- class,  $\mathcal{B}$ , of  $\mu^*$ -measurable sets is  $\sigma$ -algebra
- restriction of  $\mu^*$  to  $\mathcal{B}$  is complete measure on  $\mathcal{B}$

## Extension to measure from measure on an algebra

- set function,  $\mu : \mathcal{A} \rightarrow [0, \infty]$ , defined on algebra,  $\mathcal{A}$ , having following properties, called *measure on an algebra*
  - $\mu(\emptyset) = 0$
  - $(\forall \text{ disjoint } \langle A_n \rangle \subset \mathcal{A} \text{ with } \bigcup A_n \in \mathcal{A}) (\mu(\bigcup A_n) = \sum \mu A_n)$
- *measure on an algebra,  $\mathcal{A}$ , is measure if and only if  $\mathcal{A}$  is  $\sigma$ -algebra*
- can extend measure on an algebra to measure defined on  $\sigma$ -algebra,  $\mathcal{B}$ , containing  $\mathcal{A}$ , by
  - constructing outer measure  $\mu^*$  from  $\mu$
  - deriving desired extension  $\bar{\mu}$  induced by  $\mu^*$
- process by which constructing  $\mu^*$  from  $\mu$  similar to constructing Lebesgue outer measure from lengths of intervals

## Outer measure constructed from measure on an algebra

— given measure,  $\mu$ , on an algebra,  $\mathcal{A}$

- define set function,  $\mu^* : \mathcal{P}(X) \rightarrow [0, \infty]$ , by

$$\mu^* E = \inf_{\langle A_n \rangle \subset \mathcal{A}, E \subset \bigcup A_n} \sum \mu A_n$$

- $\mu^*$  called *outer measure induced by  $\mu$*

— then

- for  $A \in \mathcal{A}$  and  $\langle A_n \rangle \subset \mathcal{A}$  with  $A \subset \bigcup A_n$ ,  $\mu A \leq \sum \mu A_n$
- hence,  $(\forall A \in \mathcal{A})(\mu^* A = \mu A)$
- $\mu^*$  is outer measure
- every  $A \in \mathcal{A}$  is measurable with respect to  $\mu^*$



## Regular outer measure

- for algebra,  $\mathcal{A}$ 
  - $\mathcal{A}_\sigma$  denote sets that are countable unions of sets of  $\mathcal{A}$
  - $\mathcal{A}_{\sigma\delta}$  denote sets that are countable intersections of sets of  $\mathcal{A}_\sigma$
- given measure,  $\mu$ , on an algebra,  $\mathcal{A}$  and outer measure,  $\mu^*$  induced by  $\mu$ , for every  $E \subset X$  and every  $\epsilon > 0$ , exists  $A \in \mathcal{A}_\sigma$  and  $B \in \mathcal{A}_{\sigma\delta}$  with  $E \subset A$  and  $E \subset B$

$$\mu^* A \leq \mu^* E + \epsilon \text{ and } \mu^* E = \mu^* B$$

- outer measure,  $\mu^*$ , with below property, said to be *regular*

$$(\forall E \subset X, \epsilon > 0)(\exists \mu^*\text{-measurable set } A \text{ with } E \subset A)(\mu^* A \subset \mu^* E + \epsilon)$$

- every outer measure induced by measure on an algebra is regular outer measure

## Carathéodory theorem

- given measure,  $\mu$ , on an algebra,  $\mathcal{A}$  and outer measure,  $\mu^*$  induced by  $\mu$
- $E \subset X$  is  $\mu^*$ -measurable if and only if exist  $A \in \mathcal{A}_{\sigma\delta}$  and  $B \subset X$  with  $\mu^*B = 0$  such that

$$E = A \sim B$$

- for  $B \subset X$  with  $\mu^*B = 0$ , exists  $C \in \mathcal{A}_{\sigma\delta}$  with  $\mu^*C = 0$  such that  $B \subset C$
- *Carathéodory theorem* - restriction,  $\bar{\mu}$ , of  $\mu^*$  to  $\mu^*$ -measurable sets is extension of  $\mu$  to  $\sigma$ -algebra containing  $\mathcal{A}$ 
  - if  $\mu$  is finite or  $\sigma$ -finite, so is  $\bar{\mu}$  respectively
  - if  $\mu$  is  $\sigma$ -finite,  $\bar{\mu}$  is only measure on smallest  $\sigma$ -algebra containing  $\mathcal{A}$  which is extension of  $\mu$

## XXX: more on extension theorem

- —

- —

## Product measures

- for countable disjoint collection of measurable rectangles,  $\langle (A_n \times B_n) \rangle$ , whose union is measurable rectangle,  $A \times B$

$$\lambda(A \times B) = \sum \lambda(A_n \times B_n)$$

- for  $x \in X$  and  $E \in \mathcal{R}_{\sigma\delta}$

$$E_x = \{y | \langle x, y \rangle \in E\}$$

is measurable subset of  $Y$

- for  $E \subset \mathcal{R}_{\sigma\delta}$  with  $\mu \times \nu(E) < \infty$ , function,  $g$ , defined by

$$g(x) = \nu E_x$$

is measurable function of  $x$  and

$$\int g d\mu = \mu \times \nu(E)$$

- XXX

## Integral operators

- XXX

—

- —

## Carathéodory outer measures

- set,  $X$ , of points and set,  $\Gamma$ , of real-valued functions on  $X$
- two sets for which exist  $a > b$  such that function,  $\varphi$ , greater than  $a$  on one set and less than  $b$  on the other set, said to be *separated by function,  $\varphi$*
- outer measure,  $\mu^*$ , with  $(\forall A, B \subset X \text{ separated by } f \in \Gamma)(\mu^*(A \cup B) = \mu^*A + \mu^*B)$ , called *Carathéodory outer measure with respect to  $\Gamma$*
- outer measure,  $\mu^*$ , on metric space,  $\langle X, \rho \rangle$ , for which  $\mu^*(A \cup B) = \mu^*A + \mu^*B$  for  $A, B \subset X$  with  $\rho(A, B) > 0$ , called *Carathéodory outer measure for  $X$*  or *metric outer measure*
- for *Carathéodory outer measure,  $\mu^*$ , with respect to  $\Gamma$* , every function in  $\Gamma$  is  $\mu^*$ -measurable
- for *Carathéodory outer measure,  $\mu^*$ , for metric space,  $\langle X, \rho, \rangle$* , every closed set (hence every Borel set) is measurable with respect to  $\mu^*$

# Hausdorff measure

● —

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# Measure and Topology



# **Measure-theoretic Treatment of Probabilities**

# **Probability Measure**

## Measurable functions

- denote *n-dimensional Borel sets* by  $\mathcal{R}^n$
- for two measurable spaces,  $(\Omega, \mathcal{F})$  and  $(\Omega', \mathcal{F}')$ , function,  $f : \Omega \rightarrow \Omega'$  with

$$(\forall A' \in \mathcal{F}') \left( f^{-1}(A') \in \mathcal{F} \right)$$

said to be *measurable with respect to  $\mathcal{F} / \mathcal{F}'$*  (thus, measurable functions defined on page 258 and page 423 can be said to be measurable with respect to  $\mathcal{B} / \mathcal{R}$ )

- when  $\Omega = \mathbf{R}^n$  in  $(\Omega, \mathcal{F})$ ,  $\mathcal{F}$  is assumed to be  $\mathcal{R}^n$ , and sometimes drop  $\mathcal{R}^n$ 
  - thus, *e.g.*, we say  $f : \Omega \rightarrow \mathbf{R}^n$  is measurable with respect to  $\mathcal{F}$  (instead of  $\mathcal{F} / \mathcal{R}^n$ )
- measurable function,  $f : \mathbf{R}^n \rightarrow \mathbf{R}^m$  (*i.e.*, measurable with respect to  $\mathcal{R}^n / \mathcal{R}^m$ ), called *Borel functions*
- $f : \Omega \rightarrow \mathbf{R}^n$  is measurable with respect to  $\mathcal{F} / \mathcal{R}^n$  *if and only if* every component,  $f_i : \Omega \rightarrow \mathbf{R}$ , is measurable with respect to  $\mathcal{F} / \mathcal{R}$

## Probability (measure) spaces

- set function,  $P : \mathcal{F} \rightarrow [0, 1]$ , defined on algebra,  $\mathcal{F}$ , of set  $\Omega$ , satisfying following properties, called *probability measure* (refer to page 415 for resemblance with measurable spaces)
  - $(\forall A \in \mathcal{F})(0 \leq P(A) \leq 1)$
  - $P(\emptyset) = 0, P(\Omega) = 1$
  - $(\forall \text{ disjoint } \langle A_n \rangle \subset \mathcal{F})(P(\bigcup A_n) = \sum P(A_n))$
- for  $\sigma$ -algebra,  $\mathcal{F}$ ,  $(\Omega, \mathcal{F}, P)$ , called *probability measure space* or *probability space*
- set  $A \in \mathcal{F}$  with  $P(A) = 1$ , called *a support of  $P$*

## Dynkin's $\pi$ - $\lambda$ theorem

- class,  $\mathcal{P}$ , of subsets of  $\Omega$  closed under finite intersection, called  $\pi$ -system, i.e.,
  - $(\forall A, B \in \mathcal{P})(A \cap B \in \mathcal{P})$
- class,  $\mathcal{L}$ , of subsets of  $\Omega$  containing  $\Omega$  closed under complements and countable disjoint unions called  $\lambda$ -system
  - $\Omega \in \mathcal{L}$
  - $(\forall A \in \mathcal{L})(\tilde{A} \in \mathcal{L})$
  - $(\forall \text{ disjoint } \langle A_n \rangle)(\bigcup A_n \in \mathcal{L})$
- class that is both  $\pi$ -system and  $\lambda$ -system is  $\sigma$ -algebra
- *Dynkin's  $\pi$ - $\lambda$  theorem* - for  $\pi$ -system,  $\mathcal{P}$ , and  $\lambda$ -system,  $\mathcal{L}$ , with  $\mathcal{P} \subset \mathcal{L}$ ,

$$\sigma(\mathcal{P}) \subset \mathcal{L}$$

- for  $\pi$ -system,  $\mathcal{P}$ , two probability measures,  $P_1$  and  $P_2$ , on  $\sigma(\mathcal{P})$ , agreeing  $\mathcal{P}$ , agree on  $\sigma(\mathcal{P})$

## Limits of Events

**Theorem 63. [convergence-of-events]** *no for sequence of subsets,  $\langle A_n \rangle$ ,*

$$P(\liminf A_n) \leq \liminf P(A_n) \leq \limsup P(A_n) \leq P(\limsup A_n)$$

- *for  $\langle A_n \rangle$  converging to  $A$*

$$\lim P(A_n) = P(A)$$

**Theorem 64. [independence-of-smallest-sig-alg]** *no for sequence of  $\pi$ -systems,  $\langle \mathcal{A}_n \rangle$ ,  $\langle \sigma(\mathcal{A}_n) \rangle$  is independent*

## Probabilistic independence

– given probability space,  $(\Omega, \mathcal{F}, P)$

- $A, B \in \mathcal{F}$  with

$$P(A \cap B) = P(A)P(B)$$

said to be *independent*

- indexed collection,  $\langle A_\lambda \rangle$ , with

$$(\forall n \in \mathbf{N}, \text{ distinct } \lambda_1, \dots, \lambda_n \in \Lambda) \left( P \left( \bigcap_{i=1}^n A_{\lambda_i} \right) = \prod_{i=1}^n P(A_{\lambda_i}) \right)$$

said to be *independent*

## Independence of classes of events

- indexed collection,  $\langle \mathcal{A}_\lambda \rangle$ , of classes of events (*i.e.*, subsets) with

$$(\forall A_\lambda \in \mathcal{A}_\lambda) (\langle A_\lambda \rangle \text{ are independent})$$

said to be *independent*

- *for independent indexed collection,  $\langle \mathcal{A}_\lambda \rangle$ , with every  $\mathcal{A}_\lambda$  being  $\pi$ -system,  $\langle \sigma(\mathcal{A}_\lambda) \rangle$  are independent*
- for independent (countable) collection of events,  $\langle \langle A_{ni} \rangle_{i=1}^\infty \rangle_{n=1}^\infty$ ,  $\langle \mathcal{F}_n \rangle_{n=1}^\infty$  with  $\mathcal{F}_n = \sigma(\langle A_{ni} \rangle_{i=1}^\infty)$  are independent



## Borel-Cantelli lemmas

- **Lemma 19. [first Borel-Cantelli]** *for sequence of events,  $\langle A_n \rangle$ , with  $\sum P(A_n)$  converging*

$$P(\limsup A_n) = 0$$

- **Lemma 20. [second Borel-Cantelli]** *for independent sequence of events,  $\langle A_n \rangle$ , with  $\sum P(A_n)$  diverging*

$$P(\limsup A_n) = 1$$

## Tail events and Kolmogorov's zero-one law

- for sequence of events,  $\langle A_n \rangle$

$$\mathcal{T} = \bigcap_{n=1}^{\infty} \sigma(\langle A_i \rangle_{i=n}^{\infty})$$

called *tail  $\sigma$ -algebra associated with  $\langle A_n \rangle$* ; its elements are called *tail events*

- *Kolmogorov's zero-one law* - for independent sequence of events,  $\langle A_n \rangle$  every event in tail  $\sigma$ -algebra has probability measure either 0 or 1

## Product probability spaces

- for two measure spaces,  $(X, \mathcal{X}, \mu)$  and  $(Y, \mathcal{Y}, \nu)$ , want to find product measure,  $\pi$ , such that

$$(\forall A \in \mathcal{X}, B \in \mathcal{Y}) (\pi(A \times B) = \mu(A)\nu(B))$$

- e.g., if both  $\mu$  and  $\nu$  are Lebesgue measure on  $\mathbf{R}$ ,  $\pi$  will be Lebesgue measure on  $\mathbf{R}^2$
- $A \times B$  for  $A \in \mathcal{X}$  and  $B \in \mathcal{Y}$  is *measurable rectangle*
- *$\sigma$ -algebra generated by measurable rectangles* denoted by

$$\mathcal{X} \times \mathcal{Y}$$

- thus, *not* Cartesian product in usual sense
  - generally *much larger* than class of measurable rectangles

## Sections of measurable subsets and functions

for two measure spaces,  $(X, \mathcal{X}, \mu)$  and  $(Y, \mathcal{Y}, \nu)$

- sections of measurable subsets
  - $\{y \in Y \mid (x, y) \in E\}$  is *section of  $E$  determined by  $x$*
  - $\{x \in X \mid (x, y) \in E\}$  is *section of  $E$  determined by  $y$*
- sections of measurable functions - for measurable function,  $f$ , with respect to  $\mathcal{X} \times \mathcal{Y}$ 
  - $f(x, \cdot)$  is *section of  $f$  determined by  $x$*
  - $f(\cdot, y)$  is *section of  $f$  determined by  $y$*
- sections of measurable subsets are measurable
  - $(\forall x \in X, E \in \mathcal{X} \times \mathcal{Y}) (\{y \in Y \mid (x, y) \in E\} \in \mathcal{Y})$
  - $(\forall y \in Y, E \in \mathcal{X} \times \mathcal{Y}) (\{x \in X \mid (x, y) \in E\} \in \mathcal{X})$
- sections of measurable functions are measurable
  - $f(x, \cdot)$  is measurable with respect to  $\mathcal{Y}$  for every  $x \in X$
  - $f(\cdot, y)$  is measurable with respect to  $\mathcal{X}$  for every  $y \in Y$

## Product measure

for two  $\sigma$ -finite measure spaces,  $(X, \mathcal{X}, \mu)$  and  $(Y, \mathcal{Y}, \nu)$

- two functions defined below for every  $E \in \mathcal{X} \times \mathcal{Y}$  are  $\sigma$ -finite measures
  - $\pi'(E) = \int_X \nu\{y \in Y | (x, y) \in E\} d\mu$
  - $\pi''(E) = \int_Y \mu\{x \in X | (x, y) \in E\} d\nu$
- for every measurable rectangle,  $A \times B$ , with  $A \in \mathcal{X}$  and  $B \in \mathcal{Y}$

$$\pi'(A \times B) = \pi''(A \times B) = \mu(A)\nu(B)$$

(use conventions in page 29 for extended real values)

- indeed,  $\pi'(E) = \pi''(E)$  for every  $E \in \mathcal{X} \times \mathcal{Y}$ ; let  $\pi = \pi' = \pi''$
- $\pi$  is
  - called *product measure* and denoted by  $\mu \times \nu$
  - $\sigma$ -finite measure
  - *only* measure such that  $\pi(A \times B) = \mu(A)\nu(B)$  for every measurable rectangle

## Fubini's theorem

- suppose two  $\sigma$ -finite measure spaces,  $(X, \mathcal{X}, \mu)$  and  $(Y, \mathcal{Y}, \nu)$  - define
  - $X_0 = \{x \in X \mid \int_Y |f(x, y)| d\nu < \infty\} \subset X$
  - $Y_0 = \{y \in Y \mid \int_X |f(x, y)| d\mu < \infty\} \subset Y$
- *Fubini's theorem* - for nonnegative measurable function,  $f$ , following are measurable with respect to  $\mathcal{X}$  and  $\mathcal{Y}$  respectively

$$g(x) = \int_Y f(x, y) d\nu, \quad h(y) = \int_X f(x, y) d\mu$$

and following holds

$$\int_{X \times Y} f(x, y) d\pi = \int_X \left( \int_Y f(x, y) d\nu \right) d\mu = \int_Y \left( \int_X f(x, y) d\mu \right) d\nu$$

- for  $f$ , (not necessarily nonnegative) integrable function with respect to  $\pi$ 
  - $\mu(X \setminus X_0) = 0, \nu(Y \setminus Y_0) = 0$
  - $g$  and  $h$  are finite measurable on  $X_0$  and  $Y_0$  respectively
  - (above) equalities of *double integral* holds

# Random Variables

## Random variables

- for probability space,  $(\Omega, \mathcal{F}, P)$ ,
- measurable function (with respect to  $\mathcal{F}/\mathcal{R}$ ),  $X : \Omega \rightarrow \mathbf{R}$ , called *random variable*
- measurable function (with respect to  $\mathcal{F}/\mathcal{R}^n$ ),  $X : \Omega \rightarrow \mathbf{R}^n$ , called *random vector*
  - when expressing  $X(\omega) = (X_1(\omega), \dots, X_n(\omega))$ ,  $X$  is measurable *if and only if* every  $X_i$  is measurable
  - thus,  $n$ -dimensional random vaector is simply  $n$ -tuple of random variables
- smallest  $\sigma$ -algebra with respect to which  $X$  is measurable, called  *$\sigma$ -algebra generated by  $X$*  and denoted by  $\sigma(X)$ 
  - $\sigma(X)$  consists exactly of sets,  $\{\omega \in \Omega | X(\omega) \in H\}$ , for  $H \in \mathcal{R}^n$
  - random variable,  $Y$ , is measurable with respect to  $\sigma(X)$  *if and only if* exists measurable function,  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  such that  $Y(\omega) = f(X(\omega))$  for all  $\omega$ , *i.e.*,  $Y = f \circ X$



## Probability distributions for random variables

- probability measure on  $\mathbf{R}$ ,  $\mu = PX^{-1}$ , i.e.,

$$\mu(A) = P(X \in A) \text{ for } A \in \mathcal{R}$$

called *distribution* or *law* of random variable,  $X$

- function,  $F : \mathbf{R} \rightarrow [0, 1]$ , defined by

$$F(x) = \mu(-\infty, x] = P(X \leq x)$$

called *distribution function* or *cumulative distribution function (CDF)* of  $X$

- Borel set,  $S$ , with  $P(S) = 1$ , called *support*
- random variable, its distribution, its distribution function, said to be *discrete* when has *countable* support

## Probability distribution of mappings of random variables

- for measurable  $g : \mathbf{R} \rightarrow \mathbf{R}$ ,

$$(\forall A \in \mathcal{R}) \left( \mathbf{Prob} (g(X) \in A) = \mathbf{Prob} \left( X \in g^{-1}(A) \right) = \mu(g^{-1}(A)) \right)$$

hence,  $g(X)$  has distribution of  $\mu g^{-1}$

## Probability density for random variables

- Borel function,  $f : \mathbf{R} \rightarrow \mathbf{R}_+$ , satisfying

$$(\forall A \in \mathcal{R}) \left( \mu(A) = P(X \in A) = \int_A f(x) dx \right)$$

called *density* or *probability density function (PDF)* of random variable

- above is equivalent to

$$(\forall a < b \in \mathbf{R}) \left( \int_a^b f(x) dx = P(a < X \leq b) = F(b) - F(a) \right)$$

(refer to statement on page [460](#))

- note, though,  $F$  does not need to differentiate to  $f$  everywhere; only  $f$  required to integrate properly
- if  $F$  does differentiate to  $f$  and  $f$  is continuous, *fundamental theorem of calculus* implies  $f$  indeed is density for  $F$

## Probability distribution for random vectors

- (similarly to random variables) probability measure on  $\mathbf{R}^n$ ,  $\mu = PX^{-1}$ , *i.e.*,

$$\mu(A) = P(X \in A) \text{ for } A \in \mathcal{B}^k$$

called *distribution* or *law* of random vector,  $X$

- function,  $F : \mathbf{R}^k \rightarrow [0, 1]$ , defined by

$$F(x) = \mu S_x = P(X \preceq x)$$

where

$$S_x = \{\omega \in \Omega | X(\omega) \preceq x\} = \{\omega \in \Omega | X_i(\omega) \leq x_i\}$$

called *distribution function* or *cumulative distribution function (CDF)* of  $X$

- (similarly to random variables) random vector, its distribution, its distribution function, said to be *discrete* when has *countable* support

## Marginal distribution for random vectors

- (similarly to random variables) for measurable  $g : \mathbf{R}^n \rightarrow \mathbf{R}^m$

$$(\forall A \in \mathcal{R}^m) \left( \mathbf{Prob} (g(X) \in A) = \mathbf{Prob} \left( X \in g^{-1}(A) \right) = \mu(g^{-1}(A)) \right)$$

hence,  $g(X)$  has distribution of  $\mu g^{-1}$

- for  $g_i : \mathbf{R}^n \rightarrow \mathbf{R}$  with  $g_i(x) = x_i$

$$(\forall A \in \mathcal{R}) (\mathbf{Prob} (g(X) \in A) = \mathbf{Prob} (X_i \in A))$$

- measure,  $\mu_i$ , defined by  $\mu_i(A) = \mathbf{Prob} (X_i \in A)$ , called *(i-th) marginal distribution of X*
- for  $\mu$  having density function,  $f : \mathbf{R}^n \rightarrow \mathbf{R}_+$ , density function of marginal distribution is

$$f_i(x) = \int_{\mathcal{R}^{n-1}} f(x_{-i}) d\mu_{-i}$$

where  $x_{-i} = (x_1, \dots, x_{i-1}, x_{i+1}, \dots, x_n)$  and similarly for  $d\mu_{-i}$

## Independence of random variables

- random variables,  $X_1, \dots, X_n$ , with independent  $\sigma$ -algebras generated by them, said to be *independent*

(refer to page 463 for independence of collections of subsets)

- because  $\sigma(X_i) = X_i^{-1}(\mathcal{R}) = \{X_i^{-1}(H) | H \in \mathcal{R}\}$ , independent *if and only if*

$$(\forall H_1, \dots, H_n \in \mathcal{R}) \left( P(X_1 \in H_1, \dots, X_n \in H_n) = \prod P(X_i \in H_i) \right)$$

*i.e.,*

$$(\forall H_1, \dots, H_n \in \mathcal{R}) \left( P\left(\bigcap X_i^{-1}(H_i)\right) = \prod P\left(X_i^{-1}(H_i)\right) \right)$$

## Equivalent statements of independence of random variables

- for random variables,  $X_1, \dots, X_n$ , having  $\mu$  and  $F : \mathbf{R}^n \rightarrow [0, 1]$  as their distribution and CDF, with each  $X_i$  having  $\mu_i$  and  $F_i : \mathbf{R} \rightarrow [0, 1]$  as its distribution and CDF, following statements are *equivalent*
  - $X_1, \dots, X_n$  are independent
  - $(\forall H_1, \dots, H_n \in \mathcal{R}) \left( P \left( \bigcap X_i^{-1}(H_i) \right) = \prod P \left( X_i^{-1}(H_i) \right) \right)$
  - $(\forall H_1, \dots, H_n \in \mathcal{R}) \left( P(X_1 \in H_1, \dots, X_n \in H_n) = \prod P(X_i \in H_i) \right)$
  - $(\forall x \in \mathbf{R}^n) \left( P(X_1 \leq x_1, \dots, X_n \leq x_n) = \prod P(X_i \leq x_i) \right)$
  - $(\forall x \in \mathbf{R}^n) \left( F(x) = \prod F_i(x_i) \right)$
  - $\mu = \mu_1 \times \dots \times \mu_n$
  - $(\forall x \in \mathbf{R}^n) \left( f(x) = \prod f_i(x_i) \right)$

## Independence of random variables with separate $\sigma$ -algebra

- given probability space,  $(\Omega, \mathcal{F}, P)$
- random variables,  $X_1, \dots, X_n$ , each of which is measurable with respect to each of  $n$  independent  $\sigma$ -algebras,  $\mathcal{G}_1 \subset \mathcal{F}, \dots, \mathcal{G}_n \subset \mathcal{F}$  respectively, are independent



## Independence of random vectors

- for random vectors,  $X_1 : \Omega \rightarrow \mathbf{R}^{d_1}, \dots, X_n : \Omega \rightarrow \mathbf{R}^{d_n}$ , having  $\mu$  and  $F : \mathbf{R}^{d_1} \times \dots \times \mathbf{R}^{d_n} \rightarrow [0, 1]$  as their distribution and CDF, with each  $X_i$  having  $\mu_i$  and  $F_i : \mathbf{R}^{d_i} \rightarrow [0, 1]$  as its distribution and CDF, following statements are *equivalent*
  - $X_1, \dots, X_n$  are independent
  - $(\forall H_1 \in \mathcal{R}^{d_1}, \dots, H_n \in \mathcal{R}^{d_n}) (P(\bigcap X_i^{-1}(H_i)) = \prod P(X_i^{-1}(H_i)))$
  - $(\forall H_1 \in \mathcal{R}^{d_1}, \dots, H_n \in \mathcal{R}^{d_n}) (P(X_1 \in H_1, \dots, X_n \in H_n) = \prod P(X_i \in H_i))$
  - $(\forall x_1 \in \mathbf{R}^{d_1}, \dots, x_n \in \mathbf{R}^{d_n}) (P(X_1 \preceq x_1, \dots, X_n \preceq x_n) = \prod P(X_i \preceq x_i))$
  - $(\forall x_1 \in \mathbf{R}^{d_1}, \dots, x_n \in \mathbf{R}^{d_n}) (F(x_1, \dots, x_n) = \prod F_i(x_i))$
  - $\mu = \mu_1 \times \dots \times \mu_n$
  - $(\forall x_1 \in \mathbf{R}^{d_1}, \dots, x_n \in \mathbf{R}^{d_n}) (f(x_1, \dots, x_n) = \prod f_i(x_i))$

## Independence of infinite collection of random vectors

- infinite collection of random vectors for which every finite subcollection is independent, said to be *independent*

- for independent (countable) collection of random vectors,  $\langle \langle X_{ni} \rangle_{i=1}^{\infty} \rangle_{n=1}^{\infty}$ ,  $\langle \mathcal{F}_n \rangle_{n=1}^{\infty}$  with  $\mathcal{F}_n = \sigma(\langle X_{ni} \rangle_{i=1}^{\infty})$  are independent

## Probability evaluation for two independent random vectors

**Theorem 65.** [Probability evaluation for two independent random vectors] *for independent random vectors,  $X$  and  $Y$ , with distributions,  $\mu$  and  $\nu$ , in  $\mathbf{R}^n$  and  $\mathbf{R}^m$  respectively*

$$\left( \forall B \in \mathcal{R}^{n+m} \right) \left( \mathbf{Prob}((X, Y) \in B) = \int_{\mathbf{R}^n} \mathbf{Prob}((x, Y) \in B) d\mu_X \right)$$

and

$$\left( \forall A \in \mathcal{R}^n, B \in \mathcal{R}^{n+m} \right) \left( \mathbf{Prob}(X \in A, (X, Y) \in B) = \int_A \mathbf{Prob}((x, Y) \in B) d\mu_X \right)$$

## Sequence of random variables

**Theorem 66. [sequence of random variables]** *for sequence of probability measures on  $\mathcal{R}$ ,  $\langle \mu_n \rangle$ , exists probability space,  $(X, \Omega, P)$ , and sequence of independent random variables in  $\mathbf{R}$ ,  $\langle X_n \rangle$ , such that each  $X_n$  has  $\mu_n$  as distribution*

## Expected values

**Definition 131. [expected values]** for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ , integral of  $X$  with respect to measure,  $P$

$$\mathbf{E} X = \int X dP = \int_{\Omega} X(\omega) dP$$

called **expected value of  $X$**

- $\mathbf{E} X$  is
  - always defined for nonnegative  $X$
  - for general case
    - defined, or
    - $X$  has an expected value if either  $\mathbf{E} X^+ < \infty$  or  $\mathbf{E} X^- < \infty$  or both, in which case,  $\mathbf{E} X = \mathbf{E} X^+ - \mathbf{E} X^-$
- $X$  is integrable *if and only if*  $\mathbf{E} |X| < \infty$
- limits
  - if  $\langle X_n \rangle$  is dominated by integrable random variable or they are uniformly integrable,  $\mathbf{E} X_n$  converges to  $\mathbf{E} X$  if  $X_n$  converges to  $X$  in probability

## Markov and Chebyshev's inequalities

**Inequality 8. [Markov inequality]** for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ ,

$$\mathbf{Prob}(X \geq \alpha) \leq \frac{1}{\alpha} \int_{X \geq \alpha} X dP \leq \frac{1}{\alpha} \mathbf{E} X$$

for nonnegative  $X$ , hence

$$\mathbf{Prob}(|X| \geq \alpha) \leq \frac{1}{\alpha^n} \int_{|X| \geq \alpha} |X|^n dP \leq \frac{1}{\alpha^n} \mathbf{E} |X|^n$$

for general  $X$

**Inequality 9. [Chebyshev's inequality]** as special case of Markov inequality,

$$\mathbf{Prob}(|X - \mathbf{E} X| \geq \alpha) \leq \frac{1}{\alpha^2} \int_{|X - \mathbf{E} X| \geq \alpha} (X - \mathbf{E} X)^2 dP \leq \frac{1}{\alpha^2} \mathbf{Var} X$$

for general  $X$

## Jensen's, Hölder's, and Lyapunov's inequalities

**Inequality 10. [Jensen's inequality]** for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ , and convex function,  $\varphi$

$$\varphi(\mathbf{E} X) \mathbf{Prob}(X \geq \alpha) \leq \frac{1}{\alpha} \int_{X \geq \alpha} X dP \leq \frac{1}{\alpha} \mathbf{E} X$$

**Inequality 11. [Holder's inequality]** for two random variables,  $X$  and  $Y$ , on  $(\Omega, \mathcal{F}, P)$ , and  $p, q \in (1, \infty)$  with  $1/p + 1/q = 1$

$$\mathbf{E} |XY| \leq (\mathbf{E} |X|^p)^{1/p} (\mathbf{E} |Y|^q)^{1/q}$$

**Inequality 12. [Lyapunov's inequality]** for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ , and  $0 < \alpha < \beta$

$$(\mathbf{E} |X|^\alpha)^{1/\alpha} \leq (\mathbf{E} |X|^\beta)^{1/\beta}$$

- note Hölder's inequality implies Lyapunov's inequality

## Maximal inequalities

**Theorem 67. [Kolmogorov's zero-one law]** *if  $A \in \mathcal{F} = \bigcap_{n=1}^{\infty} \sigma(X_n, X_{n+1}, \dots)$  for independent  $\langle X_n \rangle$ ,*

$$\mathbf{Prob}(A) = 0 \vee \mathbf{Prob}(A) = 1$$

– define  $S_n = \sum X_i$

**Inequality 13. [Kolmogorov's maximal inequality]** *for independent  $\langle X_i \rangle_{i=1}^n$  with  $\mathbf{E} X_i = 0$  and  $\mathbf{Var} X_i < \infty$  and  $\alpha > 0$*

$$\mathbf{Prob}(\max S_i \geq \alpha) \leq \frac{1}{\alpha} \mathbf{Var} S_n$$

**Inequality 14. [Etemadi's maximal inequality]** *for independent  $\langle X_i \rangle_{i=1}^n$  and  $\alpha > 0$*

$$\mathbf{Prob}(\max |S_i| \geq 3\alpha) \leq 3 \max \mathbf{Prob}(|S_i| \geq \alpha)$$



## Moments

**Definition 132. [moments and absolute moments]** for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ , integral of  $X$  with respect to measure,  $P$

$$\mathbf{E} X^n = \int x^n d\mu = \int x^n dF(x)$$

called  $k$ -th moment of  $X$  or  $\mu$  or  $F$ , and

$$\mathbf{E} |X|^n = \int |x|^n d\mu = \int |x|^n dF(x)$$

called  $k$ -th absolute moment of  $X$  or  $\mu$  or  $F$

- if  $\mathbf{E} |X|^n < \infty$ ,  $\mathbf{E} |X|^k < \infty$  for  $k < n$
- $\mathbf{E} X^n$  defined only when  $\mathbf{E} |X|^n < \infty$

## Moment generating functions

**Definition 133.** [moment generating function] for random variable,  $X$ , on  $(\Omega, \mathcal{F}, P)$ ,  $M : \mathbf{C} \rightarrow \mathbf{C}$  defined by

$$M(s) = \mathbf{E} \left( e^{sX} \right) = \int e^{sx} d\mu = \int e^{sx} dF(x)$$

called moment generating function of  $X$

- $n$ -th derivative of  $M$  with respect to  $s$  is  $M^{(n)}(s) = \frac{d^n}{ds^n} F(s) = \mathbf{E} \left( X^n e^{sX} \right) = \int x^n e^{sx} d\mu$
- thus,  $n$ -th derivative of  $M$  with respect to  $s$  at  $s = 0$  is  $n$ -th moment of  $X$

$$M^{(n)}(0) = \mathbf{E} X^n$$

- for independent random variables,  $\langle X_i \rangle_{i=1}^n$ , moment generating function of  $\sum X_i$

$$\prod M_i(s)$$

# Characteristic functions of random variables

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# **Convergence of Random Variables**

## Convergences of random variables

**Definition 134. [convergence with probability 1]** *random variables,  $\langle X_n \rangle$ , with*

$$\mathbf{Prob} (\lim X_n = X) = P(\{\omega \in \Omega \mid \lim X_n(\omega) = X(\omega)\}) = 1$$

*said to converge to  $X$  with probability 1 and denoted by  $X_n \rightarrow X$  a.s.*

**Definition 135. [convergence in probability]** *random variables,  $\langle X_n \rangle$ , with*

$$(\forall \epsilon > 0) (\lim \mathbf{Prob} (|X_n - X| > \epsilon) = 0)$$

*said to converge to  $X$  in probability*

**Definition 136. [weak convergence]** *distribution functions,  $\langle F_n \rangle$ , with*

$$(\forall x \text{ in domain of } F) (\lim F_n(x) = F(x))$$

*said to converge weakly to distribution function,  $F$ , and denoted by  $F_n \Rightarrow F$*

**Definition 137. [converge in distribution]** When  $F_n \Rightarrow F$ , associated random variables,  $\langle X_n \rangle$ , said to converge in distribution to  $X$ , associated with  $F$ , and denoted by  $X_n \Rightarrow X$

**Definition 138. [weak convergence of measures]** for measures on  $(\mathbf{R}, \mathcal{R})$ ,  $\langle \mu_n \rangle$ , associated with distribution functions,  $\langle F_n \rangle$ , respectively, and measure on  $(\mathbf{R}, \mathcal{R})$ ,  $\mu$ , associated with distribution function,  $F$ , we denote

$$\mu_n \Rightarrow \mu$$

if

$$(\forall A = (-\infty, x] \text{ with } x \in \mathbf{R}) (\lim \mu_n(A) = \mu(A))$$

- indeed, if above equation holds for  $A = (-\infty, x)$ , it holds for many other subsets

## Relations of different types of convergences of random variables

**Proposition 33.** [relations of convergence of random variables] *convergence with probability 1 implies convergence in probability, which implies  $X_n \Rightarrow X$ , i.e.*

$X_n \rightarrow X$  a.s., i.e.,  $X_n$  converge to  $X$  with probability 1

$\Rightarrow X_n$  converge to  $X$  in probability

$\Rightarrow X_n \Rightarrow X$ , i.e.,  $X_n$  converge to  $X$  in distribution,

## Necessary and sufficient conditions for convergence of probability

$X_n$  converge in probability

*if and only if*

$$(\forall \epsilon > 0) (\mathbf{Prob} (|X_n - X| > \epsilon \text{ i.o.}) = \mathbf{Prob} (\limsup |X_n - X| > \epsilon) = 0)$$

*if and only if*

$$\begin{aligned} & (\forall \text{ subsequence } \langle X_{n_k} \rangle) \\ & \left( \exists \text{ its subsequence } \langle X_{n_{k_l}} \rangle \text{ converging to } f \text{ with probability } 1 \right) \end{aligned}$$



## Necessary and sufficient conditions for convergence in distribution

$$X_n \Rightarrow X, \text{ i.e., } X_n \text{ converge in distribution}$$

*if and only if*

$$F_n \Rightarrow F, \text{ i.e., } F_n \text{ converge weakly}$$

*if and only if*

$$(\forall A = (-\infty, x] \text{ with } x \in \mathbf{R}) (\lim \mu_n(A) = \mu(A))$$

*if and only if*

$$(\forall x \text{ with } \mathbf{Prob}(X = x) = 0) (\lim \mathbf{Prob}(X_n \leq x) = \mathbf{Prob}(X \leq x))$$

## Strong law of large numbers

– define  $S_n = \sum_{i=1}^n X_i$

**Theorem 68. [strong law of large numbers]** *for sequence of independent and identically distributed (i.i.d.) random variables with finite mean,  $\langle X_n \rangle$*

$$\frac{1}{n} S_n \rightarrow \mathbf{E} X_1$$

*with probability 1*

- strong law of large numbers also called *Kolmogorov's law*

**Corollary 27. [strong law of large numbers]** *for sequence of independent and identically distributed (i.i.d.) random variables with  $\mathbf{E} X_1^- < \infty$  and  $\mathbf{E} X_1^+ = \infty$  (hence,  $\mathbf{E} X = \infty$ )*

$$\frac{1}{n} S_n \rightarrow \infty$$

*with probability 1*

## Weak law of large numbers

– define  $S_n = \sum_{i=1}^n X_i$

**Theorem 69. [weak law of large numbers]** *for sequence of independent and identically distributed (i.i.d.) random variables with finite mean,  $\langle X_n \rangle$*

$$\frac{1}{n} S_n \rightarrow \mathbf{E} X_1$$

*in probability*

- because convergence with probability 1 implies convergence in probability (Proposition 33), strong law of large numbers implies weak law of large numbers

## Normal distributions

- assume probability space,  $(\Omega, \mathcal{F}, P)$

**Definition 139. [normal distributions]** *Random variable,  $X : \Omega \rightarrow \mathbf{R}$ , with*

$$(A \in \mathcal{R}) \left( \mathbf{Prob}(X \in A) = \frac{1}{\sqrt{2\pi}\sigma} \int_A e^{-(x-c)^2/2} d\mu \right)$$

*where  $\mu = PX^{-1}$  for some  $\sigma > 0$  and  $c \in \mathbf{R}$ , called **normal distribution** and denoted by  $X \sim \mathcal{N}(c, \sigma^2)$*

- note  $\mathbf{E} X = c$  and  $\mathbf{Var} X = \sigma^2$
- called **standard normal distribution** when  $c = 0$  and  $\sigma = 1$

## Multivariate normal distributions

– assume probability space,  $(\Omega, \mathcal{F}, P)$

**Definition 140. [multivariate normal distributions]** Random variable,  $X : \Omega \rightarrow \mathbf{R}^n$ , with

$$(A \in \mathcal{R}^n) \left( \mathbf{Prob}(X \in A) = \frac{1}{\sqrt{(2\pi)^n} \sqrt{\det \Sigma}} \int_A e^{-(x-c)^T \Sigma^{-1} (x-c)/2} d\mu \right)$$

where  $\mu = PX^{-1}$  for some  $\Sigma \succ 0 \in \mathbf{S}_{++}^n$  and  $c \in \mathbf{R}^n$ , called **(n-dimensional) normal distribution**, and denoted by  $X \sim \mathcal{N}(c, \Sigma)$

– note that  $\mathbf{E} X = c$  and covariance matrix is  $\Sigma$

## Lindeberg-Lévy theorem

– define  $S_n = \sum^n X_i$

**Theorem 70. [Lindeberg-Levy theorem]** *for independent random variables,  $\langle X_n \rangle$ , having same distribution with expected value,  $c$ , and same variance,  $\sigma^2 < \infty$ ,  $(S_n - nc)/\sigma\sqrt{n}$  converges to standard normal distribution in distribution, i.e.,*

$$\frac{S_n - nc}{\sigma\sqrt{n}} \Rightarrow N$$

*where  $N$  is standard normal distribution*

– Theorem 70 implies

$$S_n/n \Rightarrow c$$

## Limit theorems in $\mathbf{R}^n$

**Theorem 71. [equivalent statements to weak convergence]** *each of following statements are equivalent to weak convergence of measures,  $\langle \mu_n \rangle$ , to  $\mu$ , on measurable space,  $(\mathbf{R}^k, \mathcal{R}^k)$*

- $\lim \int f d\mu_n = \int f d\mu$  for every bounded continuous  $f$
- $\limsup \mu_n(C) \leq \mu(C)$  for every closed  $C$
- $\liminf \mu_n(G) \geq \mu(G)$  for every open  $G$
- $\lim \mu_n(A) = \mu(A)$  for every  $\mu$ -continuity  $A$

**Theorem 72. [convergence in distribution of random vector]** *for random vectors,  $\langle X_n \rangle$ , and random vector,  $Y$ , of  $k$ -dimension,  $X_n \Rightarrow Y$ , i.e.,  $X_n$  converge to  $Y$  in distribution if and only if*

$$\left( \forall z \in \mathbf{R}^k \right) \left( z^T X_n \Rightarrow z^T Y \right)$$

## Central limit theorem

– assume probability space,  $(\Omega, \mathcal{F}, P)$  and define  $\sum^n X_i = S_n$

**Theorem 73. [central limit theorem]** *for random variables,  $\langle X_n \rangle$ , having same distributions with  $\mathbf{E} X_n = c \in \mathbf{R}^k$  and positive definite covariance matrix,  $\Sigma \succ 0 \in \mathcal{S}_k$ , i.e.,  $\mathbf{E}(X_n - c)(X_n - c)^T = \Sigma$ , where  $\Sigma_{ii} < \infty$  (hence  $\Sigma \prec M I_n$  for some  $M \in \mathbf{R}_{++}$  due to Cauchy-Schwarz inequality),*

$$(S_n - nc)/\sqrt{n} \text{ converges in distribution to } Y$$

where  $Y \sim \mathcal{N}(0, \Sigma)$

(proof can be found in [Proof 20](#))



## Convergence of random series

- for independent  $\langle X_n \rangle$ , probability of  $\sum X_n$  converging is either 0 or 1
- below characterize two cases in terms of distributions of individual  $X_n$

**Theorem 74. [convergence with probability 1 for random series]** *for independent  $\langle X_n \rangle$  with  $\mathbf{E} X_n = 0$  and  $\mathbf{Var} X_n < \infty$*

$$\sum X_n \text{ converges with probability 1}$$

**Theorem 75. [convergence conditions for random series]** *for independent  $\langle X_n \rangle$ ,  $\sum X_n$  converges with probability 1 if and only if they converges in probability*

- define truncated version of  $X_n$  by  $X_n^{(c)}$ , i.e.,  $X_n I_{|X_n| \leq c}$

**Theorem 76. [convergence conditions for truncated random series]** *for independent  $\langle X_n \rangle$ ,  $\sum X_n$  converge with probability 1 if all of  $\sum \mathbf{Prob}(|X_n| > c)$ ,  $\sum \mathbf{E}(X_n^{(c)})$ , and  $\sum \mathbf{Var}(X_n^{(c)})$  converge for some  $c > 0$*

# Fundamental theorems for weak convergence

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## Helly's theorem for weak convergence

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# Integration to limit for weak convergence

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# **Conditional Probability**

# Stochastic Processes

## Poisson process: XXX

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## Eegodic random processes: **XXX**

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# Brownian motion

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# Martingales

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# Convex Optimization

# Convex Sets

## Lines and line segmenets

**Definition 141. [lines]** *for some  $x, y \in \mathbf{R}^n$*

$$\{\theta x + (1 - \theta)y \mid \theta \in \mathbf{R}\}$$

*called line going through  $x$  and  $y$*

**Definition 142. [line segmenets]** *for some  $x, y \in \mathbf{R}^n$*

$$\{\theta x + (1 - \theta)y \mid 0 \leq \theta \leq 1 \in \mathbf{R}\}$$

*called line segment connecting  $x$  and  $y$*

## Affine sets

**Definition 143. [affine sets]** *set,  $C \subset \mathbf{R}^n$ , every line going through any two points in which is contained in  $C$ , i.e.*

$$(\forall x, y \in C) (\{\theta x + (1 - \theta)y \mid \theta \in \mathbf{R}\} \subset C)$$

*called affine set*

**Definition 144. [affine hulls]** *for set,  $C \subset \mathbf{R}^n$ , intersection of all affine sets containing  $C$ , called affine hull of  $C$ , denoted by  $\text{aff } C$ , which is equal to set of all affine combinations of points in  $C$ , i.e.*

$$\bigcup_{n \in \mathbf{N}} \{\theta_1 x_1 + \cdots + \theta_n x_n \mid x_1, \dots, x_n \in C, \theta_1 + \cdots + \theta_n = 1\}$$

**Definition 145. [affine dimension]** *for  $C \subset \mathbf{R}^n$ , dimension of  $\text{aff } C$ , called affine dimension*

## Relative interiors and boundaries

**Definition 146. [relative interiors of sets]** for  $C \subset \mathbf{R}^n$ ,

$$\bigcup_{O: \text{open}, O \cap \text{aff } C \subset C} O \cap \text{aff } C$$

or equivalently

$$\{x | (\exists \epsilon > 0)(\forall y \in \text{aff } C, \|y - x\| < \epsilon)(y \in C)\}$$

is called **relative interior of  $C$**  or **interior relative to  $C$** , denoted by **relint  $C$**

**Definition 147. [relative boundaries of sets]** for  $C \subset \mathbf{R}^n$ ,  $\overline{C} \sim \text{relint } C$ , called **relative boundary of  $C$**

## Convex sets

**Definition 148. [convex sets]** set,  $C \subset \mathbf{R}^n$ , every line segment connecting any two points in which is contained in  $C$ , i.e.

$$(\forall x, y \in C) (\forall 0 \leq \theta \leq 1) (\theta x + (1 - \theta)y \in C)$$

called **convex set**

**Definition 149. [convex hulls]** for set,  $C \subset \mathbf{R}^n$ , intersection of all convex sets containing  $C$ , called **convex hull of  $C$** , denoted by **Conv  $C$** , which is equal to set of all convex combinations of points in  $C$ , i.e.

$$\bigcup_{n \in \mathbf{N}} \{\theta_1 x_1 + \cdots + \theta_n x_n \mid x_1, \dots, x_n \in C, \theta_1 + \cdots + \theta_n = 1, \theta_1, \dots, \theta_n > 0\}$$

- convex hull (of course) is convex set



## Cones

**Definition 150. [cones]** set,  $C \subset \mathbf{R}^n$ , for which

$$(\forall x \in C, \theta \geq 0) (\theta x \in C)$$

called **cone** or **nonnegative homogeneous**

**Definition 151. [convex cone]** set,  $C \subset \mathbf{R}^n$ , which is both convex and cone, called convex cone;  $C$  is convex cone if and only if

$$(\forall x, y \in C, \theta, \xi \geq 0) (\theta x + \xi y \in C)$$

- convex cone (of course) is convex set
- examples of convex cones:  $\mathbf{R}_+^n$ ,  $\mathbf{R}_{++}^n$ ,  $\mathbf{S}_+^n$ , and  $\mathbf{S}_{++}^n$

## Hyperplanes and half spaces

**Definition 152. [hyperplanes]**  $n - 1$  dimensional affine set in  $\mathbf{R}^n$ , called **hyperplane**; every hyperplane can be expressed as

$$\{x \in \mathbf{R}^n \mid a^T x = b\}$$

for some  $a \neq 0 \in \mathbf{R}^n$  and  $b \in \mathbf{R}$

**Definition 153. [half spaces]** one of two sets divided by hyperplane, called **half space**; every half space can be expressed as

$$\{x \in \mathbf{R}^n \mid a^T x \leq b\}$$

for some  $a \neq 0 \in \mathbf{R}^n$  and  $b \in \mathbf{R}$

- hyperplanes and half spaces are convex sets

## Euclidean balls and ellipsoids

**Definition 154. [Euclidean ball]** *set of all points distance of which from point,  $x \in \mathbf{R}^n$ , is no greater than  $r > 0$ , called (Euclidean) ball centered at  $x$  with radius,  $r$ , denoted by  $B(x, r)$ , i.e.*

$$B(x, r) = \{y \in \mathbf{R}^n \mid \|y - x\|_2 \leq r\}$$

**Definition 155. [ellipsoids]** *ball elongated along  $n$  orthogonal axes, called ellipsoid, i.e.,*

$$\{y \in \mathbf{R}^n \mid (y - x)^T P^{-1} (y - x) \leq 1\}$$

*for some  $x \in \mathbf{R}^n$  and  $P \in \mathbf{S}_{++}^n$*

- Euclidean balls and ellipsoids are convex sets

## Norm balls and norm cones

**Definition 156. [norm ball]** for norm,  $\|\cdot\| : \mathbf{R}^n \rightarrow \mathbf{R}_+$ , set of all points distance of which measured in the norm from point,  $x \in \mathbf{R}^n$ , is no greater than  $r > 0$ , called **norm ball** centered at  $x$  with radius,  $r$ , associated with norm,  $\|\cdot\|$ , i.e.

$$\{y \in \mathbf{R}^n \mid \|y - x\| \leq r\}$$

**Definition 157. [norm cone]** for norm,  $\|\cdot\| : \mathbf{R}^n \rightarrow \mathbf{R}_+$ ,  $x \in \mathbf{R}^n$ , and  $r > 0$ ,

$$\{(x, y) \in \mathbf{R}^n \times \mathbf{R} \mid \|x\| \leq r\} \subset \mathbf{R}^{n+1}$$

called **cone** associated with norm,  $\|\cdot\|$

**Definition 158. [second-order cone]** norm cone associated with Euclidean norm, called **second-order cone**

- norm balls and norm cones are convex sets

## Polyhedra

**Definition 159. [polyhedra]** *intersection of finite number of hyperplanes and half spaces, called [polyhedron](#); every polyhedron can be expressed as*

$$\{x \in \mathbf{R}^n \mid Ax \preceq b, Cx = d\}$$

*for  $A \in \mathbf{R}^{m \times n}$ ,  $b \in \mathbf{R}^m$ ,  $C \in \mathbf{R}^{p \times n}$ ,  $d \in \mathbf{R}^p$*

- polyhedron is convex set (by Proposition [34](#))

## Convexity preserving set operations

### Proposition 34. [convexity preserving set operations]

- *intersection preserves convexity*
  - *for (any) collection of convex sets,  $\mathcal{C}$ ,*

$$\bigcap_{C \in \mathcal{C}} C$$

*is convex set (proof can be found in [Proof 21](#))*

- *scalar scaling preserves convexity*
  - *for convex set  $C$*

$$\alpha C$$

*is convex set for any  $\alpha \in \mathbf{R}$*

- *sum preserves convexity*
  - *for convex sets  $C$  and  $D$*

$$C + D$$

*is convex set*

- *direct product preserves convexity*
  - *for convex sets  $C$  and  $D$*

$$C \times D$$

*is convex set*

- *projection preserves convexity*
  - *for convex set  $C \subset A \times B$*

$$\{x \in A \mid (\exists y)((x, y) \in C)\}$$

*is convex*

- *image and inverse image by affine function preserve convexity*
  - *for affine function  $f : A \rightarrow B$  and convex sets  $C \subset A$  and  $D \subset B$*

$$f(C) \text{ \& } f^{-1}(D)$$

*are convex*

- *image and inverse image by linear-fractional function preserve convexity*

- for convex sets  $C \subset \mathbf{R}^n$ ,  $D \subset \mathbf{R}^m$  and linear-fractional function,  $g : \mathbf{R}^n \rightarrow \mathbf{R}^m$ , i.e., function defined by  $g(x) = (Ax + b)/(c^T x + d)$  for  $A \in \mathbf{R}^{m \times n}$ ,  $b \in \mathbf{R}^m$ ,  $c \in \mathbf{R}^n$ , and  $d \in \mathbf{R}$

$$g(C) \text{ \& } g^{-1}(D)$$

are convex



## Proper cones and generalized inequalities

**Definition 160. [proper cones]** *closed convex cone  $K$  which is*

- *solid, i.e.,  $K^\circ \neq \emptyset$*
- *pointed, i.e.,  $x \in vK$  and  $-x \in K$  imply  $x = 0$*

*called proper cone*

- examples of proper cones:  $\mathbf{R}_+^n$  and  $\mathbf{S}_+^n$

**Definition 161. [generalized inequalities]** *proper cone  $K$  defines generalized inequalities*

- *(nonstrict) generalized inequality*

$$x \preceq_K y \Leftrightarrow y - x \in K$$

- *strict generalized inequality*

$$x \prec_K y \Leftrightarrow y - x \in K^\circ$$

- $\preceq_K$  and  $\prec_K$  are partial orderings

## Convex sets induced by generalized inequalities

- for affine function  $g : \mathbf{R}^n \rightarrow \mathbf{S}^m$ , i.e.,  $f(x) = A_0 + A_1x_1 + \cdots + A_nx_n$  for some  $A_0, \dots, A_n \in \mathbf{S}^m$ ,  $f^{-1}(\mathbf{S}_+^m)$  is convex (by Proposition 34), i.e.,

$$\{x \in \mathbf{R}^n \mid A_0 + A_1x_1 + \cdots + A_nx_n \succeq 0\} \subset \mathbf{R}^n$$

is convex

- can negate each matrix  $A_i$  and have same results, hence

$$\{x \in \mathbf{R}^n \mid A_0 + A_1x_1 + \cdots + A_nx_n \preceq 0\} \subset \mathbf{R}^n$$

is (also) convex

## Separating and supporting hyperplanes

**Theorem 77. [separating hyperplane theorem]** *for nonempty disjoint convex sets  $C$  and  $D$ , exists hyperplane which separates  $C$  and  $D$ , i.e.*

$$(\exists a \neq 0 \in \mathbf{R}^n, b \in \mathbf{R}) (\forall x \in C, y \in D) \left( a^T x + b \geq 0 \ \& \ a^T y + b \leq 0 \right)$$

**Definition 162. [separating hyperplanes]** *for nonempty disjoint convex sets  $C$  and  $D$ , hyperplane satisfying property in Theorem 77, called [separating hyperplane](#), said to separate  $C$  and  $D$*

**Theorem 78. [supporting hyperplane theorem]** *for nonempty convex set  $C$  and  $x \in \text{bd } C$ , exists hyperplane passing through  $x$ , i.e.,*

$$(\exists a \neq 0 \in \mathbf{R}^n) (\forall y \in C) \left( a^T (y - x) \leq 0 \right)$$

**Definition 163. [supporting hyperplanes]** *for nonempty convex set  $C$  and  $x \in \text{bd } C$ , hyperplane satisfied property in Theorem 78, called [supporting hyperplane](#)*

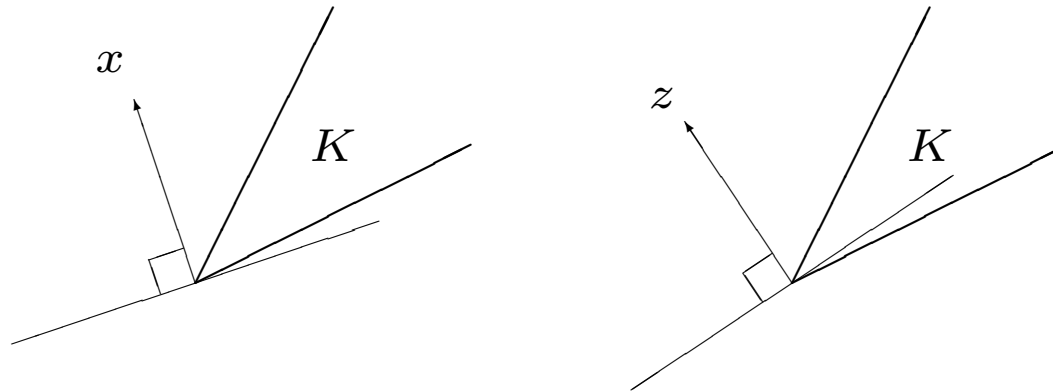
## Dual cones

**Definition 164. [dual cones]** for cone  $K$ ,

$$\{x \mid \forall y \in K, y^T x \geq 0\}$$

called **dual cone of  $K$** , denoted by  $K^*$

- the figure illustrates  $x \in K^*$  while  $z \notin K^*$



## Dual norms

**Definition 165. [dual norms]** for norm  $\|\cdot\|$ , function defined by

$$y \mapsto \sup\{y^T x \mid \|x\| \leq 1\}$$

called **dual norm of  $\|\cdot\|$** , denoted by  $\|\cdot\|_*$

- examples

- dual cone of subspace  $V \subset \mathbf{R}^n$  is orthogonal complement of  $V$ ,  $V^\perp$ , where  $V^\perp = \{y \mid \forall v \in V, v^T y = 0\}$
- $\mathbf{R}_+^n$  and  $\mathbf{S}_+^n$  are self-dual
- dual of norm cone is norm cone associated with dual norm, i.e., if  $K = \{(x, t) \in \mathbf{R}^n \times \mathbf{R} \mid \|x\| \leq t\}$

$$K = \{(y, u) \in \mathbf{R}^n \times \mathbf{R} \mid \|y\|_* \leq u\}$$

## Properties of dual cones

**Proposition 35.** [properties of dual cones] *for cones  $K$ ,  $K_1$ , and  $K_2$*

- $K^*$  is closed and convex
- $K_1 \subset K_2 \Rightarrow K_2^* \subset K_1^*$
- if  $K^\circ \neq \emptyset$ ,  $K^*$  is pointed
- if  $\overline{K}$  is pointed,  $(K^*)^\circ \neq \emptyset$
- $K^{**} = (K^*)^*$  is closure of convex hull of  $K$ ,
- $K^*$  is closed and convex

thus,

- if  $K$  is closed and convex,  $K^{**} = K$
- dual of proper cone is proper cone
- for proper cone  $K$ ,  $K^{**} = K$

## Dual generalized inequalities

- dual of proper cone is proper (Proposition 35), hence the dual also induces generalized inequalities

**Proposition 36.** [generalized inequalities and dual generalized inequalities] *for proper cone  $K$ ,*

- $x \preceq_K y$  if and only if  $(\forall \lambda \succeq_{K^*} 0)(\lambda^T x \leq \lambda^T y)$
- $x \prec_K y$  if and only if  $(\forall \lambda \succeq_{K^*} 0 \text{ with } \lambda \neq 0)(\lambda^T x < \lambda^T y)$

$K^{**} = K$ , hence above are equivalent to

- $x \preceq_{K^*} y$  if and only if  $(\forall \lambda \succeq_K 0)(\lambda^T x \leq \lambda^T y)$
- $x \prec_{K^*} y$  if and only if  $(\forall \lambda \succeq_K 0 \text{ with } \lambda \neq 0)(\lambda^T x < \lambda^T y)$

## Theorem of alternative for linear strict generalized inequalities

**Theorem 79.** [theorem of alternative for linear strict generalized inequalities] *for proper cone  $K \subset \mathbf{R}^m$ ,  $A \in \mathbf{R}^{m \times n}$ , and  $b \in \mathbf{R}^m$ ,*

$$Ax \prec_K b$$

*is infeasible if and only if exist nonzero  $\lambda \in \mathbf{R}^m$  such that*

$$\lambda \neq 0, \lambda \succeq_{K^*} 0, A^T \lambda = 0, \lambda^T b \leq 0$$

*Above two inequality systems are alternative, i.e., for any data,  $A$  and  $b$ , exactly one of them is feasible. (proof can be found in [Proof 22](#))*



# Convex Functions

## Convex functions

### Definition 166. [convex functions]

- function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  the domain of which is convex and which satisfies

$$(\forall x, y \in \text{dom } f, 0 \leq \theta \leq 1) (f(\theta x + (1 - \theta)y) \leq \theta f(x) + (1 - \theta)f(y))$$

said to be **convex**

- function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  the domain of which is convex and which satisfies

$$(\forall \text{ distinct } x, y \in \text{dom } f, 0 < \theta < 1) (f(\theta x + (1 - \theta)y) < \theta f(x) + (1 - \theta)f(y))$$

said to be **strictly convex**

### Definition 167. [concave functions]

- function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  the domain of which is convex where  $-f$  is convex, said to be **concave**
- function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  the domain of which is convex where  $-f$  is strictly convex, said to be **strictly concave**

## Extended real-value extensions of convex functions

**Definition 168.** [extended real-value extension of convex functions] *for convex function  $f$ , function  $\tilde{f} : \mathbf{R}^n \rightarrow \mathbf{R} \cup \{\infty\}$  defined by*

$$\tilde{f}(x) = \begin{cases} f(x) & \text{if } x \in \mathbf{dom} f \\ \infty & \text{if } x \notin \mathbf{dom} f \end{cases}$$

*called extended real-value extension of  $f$*

- using extended real-value extensions of convex functions, can drop “ $\mathbf{dom} f$ ” in equations, *e.g.*,

- $f$  is convex *if and only if* its extended-value extension  $\tilde{f}$  satisfies

$$(\forall x, y \in \mathbf{dom} f, 0 \leq \theta \leq 1) (f(\theta x + (1 - \theta)y) \leq \theta f(x) + (1 - \theta)f(y))$$

- $f$  is strictly convex *if and only if* its extended-value extension  $\tilde{f}$  satisfies

$$(\forall \text{ distinct } x, y \in \mathbf{dom} f, 0 < \theta < 1) (f(\theta x + (1 - \theta)y) < \theta f(x) + (1 - \theta)f(y))$$

## First-order condition for convexity

**Theorem 80. [first-order condition for convexity]** *differentiable  $f$ , i.e.,  $\text{dom } f$  is open and gradient  $\nabla f$  exists at every point in  $\text{dom } f$ , is*

- *convex if and only if  $\text{dom } f$  is convex and*

$$(\forall x, y \in \text{dom } f) \left( f(y) \geq f(x) + \nabla f(x)^T (y - x) \right)$$

- *strictly convex if and only if  $\text{dom } f$  is convex and*

$$(\forall \text{ distinct } x, y \in \text{dom } f) \left( f(y) > f(x) + \nabla f(x)^T (y - x) \right)$$

- Theorem 80 implies that for convex function  $f$ 
  - first-order Taylor approximation is *global underestimator*
  - can derive global information from local information
    - e.g., if  $\nabla f(x) = 0$ ,  $x$  is global minimizer
    - *explains remarkable properties of convex functions and convex optimization problems*

## Second-order condition for convexity

**Theorem 81. [second-order condition for convexity]** *twice-differentiable  $f$ , i.e.,  $\text{dom } f$  is open and Hessian  $\nabla^2 f$  exists at every point in  $\text{dom } f$ , is convex if and only if  $\text{dom } f$  is convex and*

$$(\forall x \in \text{dom } f) \left( \nabla^2 f(x) \succeq 0 \right)$$

- *if  $\text{dom } f$  is convex and*

$$(\forall x \in \text{dom } f) \left( \nabla^2 f(x) \succ 0 \right)$$

*it is strictly convex*

## Convex function examples

- assume function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  and  $\text{dom } f = \mathbf{R}^n$  unless specified otherwise
- affine function, *i.e.*,  $f(x) = a^T x + b$  for some  $a \in \mathbf{R}^n$  and  $b \in \mathbf{R}$ , is convex
- quadratic functions - if  $f(x) = x^T P x + q^T x$  for some  $P \in \mathbf{S}^n$  and  $q \in \mathbf{R}^n$ 
  - $f$  is convex *if and only if*  $P \succeq 0$
  - $f$  is strictly convex *if and only if*  $P \succ 0$
- exponential function, *i.e.*,  $f(x) = \exp(a^T x + b)$  for some  $a \in \mathbf{R}^n$  and  $b \in \mathbf{R}$ , is convex
- power, *i.e.*,  $f(x) = x^a$  for some  $a \geq 1$ , is convex on  $\mathbf{R}_{++}$
- power of absolute value, *i.e.*,  $f(x) = |x|^a$  for some  $a \geq 1$ , is convex on  $\mathbf{R}$
- logarithm function, *i.e.*,  $f(x) = \log x$ , is concave on  $\mathbf{R}_{++}$
- negative entropy, *i.e.*,

$$f(x) = \begin{cases} x \log x & \text{if } x > 0 \\ 0 & \text{if } x = 0 \end{cases}$$

is convex on  $\mathbf{R}_+$

- norm as function is convex (by definition of norms, *i.e.*, triangle inequality & absolute homogeneity)
- max function, *i.e.*,  $f(x) = \max(x_1, \dots, x_n)$ , is convex
- quadratic-over-linear function,  $f(x, y) = x^2/y$ , is convex on  $\mathbf{R} \times \mathbf{R}_{++}$
- log-sum-exp,  $f(x) = \log(\exp(x_1) + \dots + \exp(x_n))$ , is convex
- geometric mean,  $f(x) = (\prod_{i=1}^n x_i)^{1/n}$ , is concave on  $\mathbf{R}_{++}^n$
- log-determinant,  $f(X) = \log \det X$ , is concave on  $\mathbf{S}_{++}^n$

## Sublevel sets and superlevel sets

**Definition 169. [sublevel sets]** for function  $f$  and  $\alpha \in \mathbf{R}$ ,

$$\{x \in \mathbf{dom} f \mid f(x) \leq \alpha\}$$

called  $\alpha$ -sublevel set of  $f$

**Definition 170. [superlevel sets]** for function  $f$  and  $\alpha \in \mathbf{R}$ ,

$$\{x \in \mathbf{dom} f \mid f(x) \geq \alpha\}$$

called  $\alpha$ -superlevel set of  $f$

**Proposition 37. [convexity of level sets]**

- every sublevel set of convex function is convex
  - and every superlevel set of concave function is convex
- 
- note, however, converse is not true
    - e.g., every sublevel set of  $\log$  is convex, but  $\log$  is concave



## Epigraphs and hypographs

**Definition 171. [epigraphs]** *for function  $f$ ,*

$$\{(x, t) | x \in \text{dom } f, f(x) \leq t\}$$

*called epigraph of  $f$ , denoted by  $\text{epi } f$*

**Definition 172. [hypographs]** *for function  $f$ ,*

$$\{(x, t) | x \in \text{dom } f, f(x) \geq t\}$$

*called hypograph of  $f$ , denoted by  $\text{hypo } f$*

**Proposition 38. [graphs and convexity]**

- *function is convex if and only if its epigraph is convex*
- *function is concave if and only if its hypograph is convex*

## Convexity preserving function operations

### Proposition 39. [convexity preserving function operations]

- *nonnegative weighted sum preserves convexity*
  - *for convex functions  $f_1, \dots, f_n$  and nonnegative weights  $w_1, \dots, w_n$*

$$w_1 f_1 + \dots + w_n f_n$$

*is convex*

- *nonnegative weighted integration preserves convexity*
  - *for measurable set  $Y$ ,  $w : Y \rightarrow \mathbf{R}_+$ , and  $f : X \times Y$  where  $f(x, y)$  is convex in  $x$  for every  $y \in Y$  and measurable in  $y$  for every  $x \in X$*

$$\int_Y w(y) f(x, y) dy$$

*is convex*

- *pointwise maximum preserves convexity*

- for convex functions  $f_1, \dots, f_n$

$$\max\{f_1, \dots, f_n\}$$

is convex

- pointwise supremum preserves convexity
  - for indexed family of convex functions  $\{f_\lambda\}_{\lambda \in \Lambda}$

$$\sup_{\lambda \in \Lambda} f_\lambda$$

is convex (one way to see this is  $\text{epi } \sup_{\lambda} f_\lambda = \bigcap_{\lambda} \text{epi } f_\lambda$ )

- composition
  - suppose  $g : \mathbf{R}^n \rightarrow \mathbf{R}^k$ ,  $h : \mathbf{R}^k \rightarrow \mathbf{R}$ , and  $f = h \circ g$ 
    - $f$  convex if  $h$  convex & nondecreasing in each argument, and  $g_i$  convex
    - $f$  convex if  $h$  convex & nonincreasing in each argument, and  $g_i$  concave
    - $f$  concave if  $h$  concave & nondecreasing in each argument, and  $g_i$  concave
    - $f$  concave if  $h$  concave & nonincreasing in each argument, and  $g_i$  convex
- minimization

- for function  $f(x, y)$  convex in  $(x, y)$  and convex set  $C$

$$\inf_{y \in C} f(x, y)$$

is convex provided it is bounded below where domain is  $\{x | (\exists y \in C)((x, y) \in \text{dom } f)\}$  (proof can be found in [Proof 23](#))

- perspective of convex function preserves convexity
  - for convex function  $f : X \rightarrow \mathbf{R}$ , function  $g : X \times \mathbf{R} \rightarrow \mathbf{R}$  defined by

$$g(x, t) = tf(x/t)$$

with  $\text{dom } g = \{(x, t) | x/t \in \text{dom } f, t > 0\}$  is convex

## Convex functions examples

Proposition 39 implies

- piecewise-linear function is convex, *i.e.*
  - $\max\{a_1^T x + b_1, \dots, a_m^T x + b_m\}$  for some  $a_i \in \mathbf{R}^n$  and  $b_i \in \mathbf{R}$  is convex
- sum of  $k$  largest components is convex, *i.e.*
  - $x_{[1]} + \dots + x_{[k]}$  where  $x_{[i]}$  denotes  $i$ -th largest component, is convex (since  $f(x) = \max\{x_{i_1} + \dots + x_{i_r} \mid 1 \leq i_1 < i_2 < \dots < i_r \leq n\}$ )
- support function of set, *i.e.*,
  - $\sup\{x^T y \mid y \in A\}$  for  $A \subset \mathbf{R}^n$  is convex
- distance (when measured by arbitrary norm) to farthest point of set
  - $\sup\{\|x - y\| \mid y \in A\}$  for  $A \subset \mathbf{R}^n$  is convex
- least-squares cost as function of weights
  - $\inf_{x \in \mathbf{R}^n} \sum_{i=1}^n w_i (a_i^T x - b_i)^2$  for some  $a_i \in \mathbf{R}^n$  and  $b_i \in \mathbf{R}$  is concave
    - note that above function equals to  $\sum_{i=1}^n w_i b_i^2 - \sum_{i=1}^n w_i^2 b_i^2 a_i^T \left( \sum_{j=1}^n w_j a_j a_j^T \right)^{-1} a_i$   
but not clear whether it is concave

- maximum eigenvalue of symmetric matrix
  - $\lambda_{\max}(F(x)) = \sup\{y^T F(x) y \mid \|y\|_2 \leq 1\}$  where  $F : \mathbf{R}^n \rightarrow \mathbf{S}^m$  is linear function in  $x$
- norm of matrix
  - $\sup\{u^T G(x) v \mid \|u\|_2 \leq 1, \|v\|_2 \leq 1\}$  where  $G : \mathbf{R}^n \rightarrow \mathbf{R}^{m \times n}$  is linear function in  $x$
- distance (when measured by arbitrary norm) to convex set
  - for convex set  $C$ ,  $\inf\{\|x - y\| \mid y \in C\}$
- infimum of convex function subject to linear constraint
  - for convex function  $h$ ,  $\inf\{h(y) \mid Ay = x\}$  is convex (since it is  $\inf_y(h(y) + I_{Ay=x}(x, y))$ )
- perspective of Euclidean norm squared
  - map  $(x, t) \mapsto x^T x / t$  induces convex function in  $(x, t)$  for  $t > 0$
- perspective of negative log
  - map  $(x, t) \mapsto -t \log(x/t)$  induces convex function in  $(x, t) \in \mathbf{R}_{++}^2$

- perspective of convex function
  - for convex function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$ , function  $g : \mathbf{R}^n \rightarrow \mathbf{R}$  defined by

$$g(x) = (c^T x + d)f((Ax + b)/(c^T x + d))$$

from some  $A \in \mathbf{R}^{m \times n}$ ,  $b \in \mathbf{R}^m$ ,  $c \in \mathbf{R}^n$ , and  $d \in \mathbf{R}$  with  $\text{dom } g = \{x | (Ax + b)/(c^T x + d) \in \text{dom } f, c^T x + d > 0\}$  is convex

## Conjugate functions

**Definition 173. [conjugate functions]** *for function  $f$*

$$\sup_{y \in \text{dom } f} (x^T y - f(y))$$

*called conjugate function of  $f$ , denoted by  $f^*$*

- conjugate function is convex for any function  $f$  because it is supremum of linear (hence convex) functions (in  $x$ ) (Proposition 39)

**Inequality 15. [Fenchel's inequality]** *definition of conjugate function implies*

$$f(x) + f^*(y) \geq x^T y$$

*sometimes called Young's inequality*

**Proposition 40. [conjugate of conjugate]** *for convex and closed function  $f$*

$$f^{**} = f$$

*where closed function  $f$  is defined by function with closed  $\text{epi } f$*



## Conjugate function examples

- strictly convex quadratic function
  - for  $f : \mathbf{R}^n \rightarrow \mathbf{R}_+$  defined  $f(x) = x^T Q x / 2$  where  $Q \in \mathbf{S}_{++}^n$ ,

$$f^*(x) = \sup_y (y^T x - y^T Q y / 2) = (y^T x - y^T Q y / 2)|_{y=Q^{-1}x} = x^T Q^{-1} x / 2$$

which is also strictly convex quadratic function

- log-determinant
  - for function  $f : \mathbf{S}_{++}^n \rightarrow \mathbf{R}$  defined by  $f(X) = \log \det X^{-1}$

$$f^*(X) = \sup_{Y \in \mathbf{S}_{++}^n} (\text{Tr } XY + \log \det Y) = \log \det (-X)^{-1} - n$$

where  $\text{dom } f^* = -\mathbf{S}_{++}^n$

- indicator function

- for indicator function  $I_A : \mathbf{R}^n \rightarrow \{0, \infty\}$  with  $A \subset \mathbf{R}^n$

$$I_A^*(x) = \sup_y (y^T x - I_A(y)) = \sup\{y^T x \mid y \in A\}$$

which is support function of  $A$

- log-sum-exp function
  - for function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  defined by  $f(x) = \log(\sum_{i=1}^n \exp(x_i))$

$$f^*(x) = \sum_{i=1}^n x_i \log x_i + I_{x \succeq 0, 1^T x = 1}(x)$$

- norm
  - for norm function  $f : \mathbf{R}^n \rightarrow \mathbf{R}_+$  defined by  $f(x) = \|x\|$

$$f^*(x) = \sup_y (y^T x - \|y\|) = I_{\|x\|_* \leq 1}(x)$$

- norm squared

- for function  $f : \mathbf{R} \rightarrow \mathbf{R}_+$  defined by  $f(x) = \|x\|^2/2$

$$f^*(x) = \|x\|_*^2/2$$

- differentiable convex function

- for differentiable convex function  $f : \mathbf{R}^n \rightarrow \mathbf{R}$

$$f^*(x) = (y^*)^T \nabla f(y^*) - f(y^*)$$

where  $y^* = \operatorname{argsup}_y (x^T y - f(y))$

- sum of independent functions

- for function  $f : \mathbf{R}^n \times \mathbf{R}^m \rightarrow \mathbf{R}$  defined by  $f(x, y) = f_1(x) + f_2(y)$  where  $f_1 : \mathbf{R}^n \rightarrow \mathbf{R}$  and  $f_2 : \mathbf{R}^m \rightarrow \mathbf{R}$

$$f^*(x, y) = f_1^*(x) + f_2^*(y)$$

## Convex functions with respect to generalized inequalities

**Definition 174. [ $K$ -convex functions]** for proper cone  $K$ ,

- function  $f$  satisfying

$$(\forall x, y \in \text{dom } f, 0 \leq \theta \leq 1) (f(\theta x + (1 - \theta)y) \preceq_K \theta f(x) + (1 - \theta)f(y))$$

called  $K$ -convex

- function  $f$  satisfying

$$(\forall x \neq y \in \text{dom } f, 0 < \theta < 1) (f(\theta x + (1 - \theta)y) \prec_K \theta f(x) + (1 - \theta)f(y))$$

called strictly  $K$ -convex

**Proposition 41. [dual characterization of  $K$ -convexity]** for proper cone  $K$

- function  $f$  is  $K$ -convex if and only if for every  $w \succeq_{K^*} 0$ ,  $w^T f$  is convex
- function  $f$  is strictly  $K$ -convex if and only if for every nonzero  $w \succeq_{K^*} 0$ ,  $w^T f$  is strictly convex

## Matrix convexity

**Definition 175. [matrix convexity]** *function of  $\mathbf{R}^n$  into  $\mathbf{S}^m$  which is  $K$ -convex where  $K = \mathbf{S}_+^m$ , called **matrix convex***

- examples of matrix convexity
  - function of  $\mathbf{R}^{n \times m}$  into  $\mathbf{S}_+^n$  defined by  $X \mapsto XX^T$  is matrix convex
  - function of  $\mathbf{S}_{++}^n$  into itself defined by  $X \mapsto X^p$  is matrix convex for  $1 \leq p \leq 2$  or  $-1 \leq p \leq 0$ , and matrix concave for  $0 \leq p \leq 1$
  - function of  $\mathbf{S}^n$  into  $\mathbf{S}_{++}^n$  defined by  $X \mapsto \exp(X)$  is *not* matrix convex
  - quadratic matrix function of  $\mathbf{R}^{m \times n}$  into  $\mathbf{S}^n$  defined by  $X \mapsto X^TAX + B^TX + X^TB + C$  for  $A \in \mathbf{S}^m$ ,  $B \in \mathbf{R}^{m \times n}$ , and  $C \in \mathbf{S}^n$  is matrix convex when  $A \succeq 0$

# **Convex Optimization Problems**

## Optimization problems

**Definition 176. [optimization problems]** for  $f : F \rightarrow \mathbf{R}$ ,  $q : Q \rightarrow \mathbf{R}^m$ ,  $h : H \rightarrow \mathbf{R}^p$  where  $F$ ,  $Q$ , and  $H$  are subsets of common set  $X$

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq 0 \\ & h(x) = 0 \end{array}$$

called **optimization problem** where  $x$  is **optimization variable**

- $f$ ,  $q$ , and  $h$  are **objective function**, **inequality & equality constraint function**
- $q(x) \preceq 0$  and  $h(x) = 0$  are **inequality constraints** and **equality constraints**
- $\mathcal{D} = F \cap Q \cap H$  is **domain** of optimization problem
- $\mathcal{F} = \{x \in \mathcal{D} | q(x) \preceq 0, h(x) = 0\}$ , called **feasible set**,  $x \in \mathcal{D}$ , said to be **feasible** if  $x \in \mathcal{F}$ , optimization problem, said to be **feasible** if  $\mathcal{F} \neq \emptyset$
- $p^* = \inf\{f(x) | x \in \mathcal{F}\}$ , called **optimal value** of optimization problem
- if optimization problem is infeasible,  $p^* = \infty$  (following convention that infimum of empty set is  $\infty$ )
- if  $p^* = -\infty$ , optimization problem said to be **unbounded**

## Global and local optimalities

**Definition 177. [global optimality]** for optimization problem in Definition 176

- $x \in \mathcal{F}$  with  $f(x) = p^*$ , called (global) optimal point
  - $X_{\text{opt}} = \{x \in \mathcal{F} | f(x) = p^*\}$ , called optimal set
  - when  $X_{\text{opt}} \neq \emptyset$ , we say optimal value is attained or achieved and optimization problem is solvable
- optimization problem is *not* solvable if  $p^* = \infty$  or  $p^* = -\infty$  (converse is not true)

**Definition 178. [local optimality]** for optimization problem in Definition 176 where  $X$  is metric space,  $x \in \mathcal{F}$  satisfying  $\inf\{f(z) | z \in \mathcal{F}, \rho(z, x) \leq r\}$  where  $\rho : X \times X \rightarrow \mathbf{R}_+$  is metric, for some  $r > 0$ , said to be locally optimal, i.e.,  $x$  solves

$$\begin{array}{ll} \text{minimize} & f(z) \\ \text{subject to} & q(z) \preceq 0 \\ & h(z) = 0 \\ & \rho(z, x) \leq r \end{array}$$



## Equivalent optimization problems

**Definition 179. [equivalent optimization problems]** *two optimization problems where solving one readily solve the other, said to be **equivalent***

- below two optimization problems are equivalent

—

$$\begin{array}{ll} \text{minimize} & -x - y \\ \text{subject to} & 2x + y \leq 1 \\ & x + 2y \leq 1 \end{array}$$

—

$$\begin{array}{ll} \text{minimize} & -2u - v/3 \\ \text{subject to} & 4u + v/3 \leq 1 \\ & 2u + 2v/3 \leq 1 \end{array}$$

since if  $(x^*, y^*)$  solves first,  $(u, v) = (x^*/2, 3y^*)$  solves second, and if  $(u^*, v^*)$  solves second,  $(x, y) = (2u^*, v^*/3)$  solves first

## Change of variables

- given function  $\phi : \mathcal{Z} \rightarrow X$ , optimization problem in Definition 176 can be rewritten as

$$\begin{array}{ll} \text{minimize} & f(\phi(z)) \\ \text{subject to} & q(\phi(z)) \preceq 0 \\ & h(\phi(z)) = 0 \end{array}$$

where  $z \in \mathcal{Z}$  is optimization variable

- if  $\phi$  is injective and  $\mathcal{D} \subset \phi(\mathcal{Z})$ , above optimization problem and optimization problem in Definition 176 are equivalent, *i.e.*
  - $X_{\text{opt}}$  is optimal set of problem in Definition 176  $\Rightarrow \phi^{-1}(X_{\text{opt}})$  is optimal set of above problem
  - $Z_{\text{opt}}$  is optimal set of above problem  $\Rightarrow \phi(Z_{\text{opt}})$  is optimal set of problem in Definition 176
- two optimization problems said to be related by *change of variable or substitution of variable*  $x = \phi(z)$

## Convex optimization

**Definition 180. [convex optimization]** *optimization problem in Definition 176 where  $X$  is Banach space, i.e., complete linear normed vector space,  $f$  &  $q$  are convex functions, and  $h$  is affine function, called **convex optimization problem***

- when  $X = \mathbf{R}^n$ , optimization problem can be formulated as

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq 0 \\ & Ax = b \end{array}$$

for some  $A \in \mathbf{R}^{p \times n}$  and  $b \in \mathbf{R}^p$

- domain of convex optimization problem is *convex*
  - since domains of  $f$ ,  $q$ , and  $h$  are convex (by definition of convex functions) and intersection of convex sets is convex
- feasible set of convex optimization problem is *convex*
  - since sublevel sets of convex functions are convex, feasible sets for affine function is either empty set, singleton, or affine sets, all of which are convex sets

## Optimality conditions for convex optimization problems

**Theorem 82. [local optimality implies global optimality]** *for convex optimization problem (in Definition 180), every local optimal point is global optimal point*

**Theorem 83. [optimality conditions for convex optimality problems]** *for convex optimization problem (in Definition 180), when  $f$  is differentiable (i.e.,  $\text{dom } f$  is open and  $\nabla f$  exists everywhere in  $\text{dom } f$ )*

- $x \in \mathcal{D}$  is optimal if and only if  $x \in \mathcal{F}$  and

$$(\forall y \in \mathcal{F}) \left( \nabla f(x)^T (y - x) \geq 0 \right)$$

- for unconstrained problems,  $x \in \mathcal{D}$  is optimal if and only if

$$\nabla f(x) = 0$$

## Optimality conditions for some convex optimization problems

- unconstrained convex quadratic optimization

$$\text{minimize } f(x) = (1/2)x^T P x + q^T x$$

where  $F = \mathbf{R}^n$  and  $P \in \mathbf{S}_+^n$

–  $x$  is optimal *if and only if*

$$\nabla f(x) = P x + q = 0$$

exist three cases

- if  $P \in \mathbf{S}_{++}^n$ , exists unique optimum  $x^* = -P^{-1}q$
- if  $q \in \mathcal{R}(P)$ ,  $X_{\text{opt}} = -P^\dagger q + \mathcal{N}(P)$
- if  $q \notin \mathcal{R}(P)$ ,  $p^* = -\infty$

- analytic centering

$$\text{minimize } f(x) = -\sum_{i=1}^m \log(b_i - a_i^T x)$$

where  $F = \{x \in \mathbf{R}^n \mid Ax \preceq b\}$

–  $x$  is optimal *if and only if*

$$\nabla f(x) = \sum_{i=1}^m \frac{1}{b_i - a_i^T x} a_i = 0$$

exist three cases

- exists unique optimum, which happens *if and only if*  $\{x \mid b_i - a_i^T x\}$  is nonempty and bounded
- exist infinitely many optima, in which case,  $X_{\text{opt}}$  is affine set
- exists no optimum, which happens *if and only if*  $f$  is unbounded below

- convex optimization problem with equality constraints only

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & Ax = b \end{array}$$

where  $X = \mathbf{R}^n$

–  $x$  is optimal *if and only if*

$$\nabla f(x) \perp \mathcal{N}(A)$$

or equivalently, exists  $\nu \in \mathbf{R}^p$  such that

$$\nabla f(x) = A^T \nu$$

## Linear programming

**Definition 181. [linear programming]** *convex optimization problem in Definition 180 with  $X = \mathbf{R}^n$  and linear  $f$  &  $q$ , called **linear program (LP)**, which can be formulated as*

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Cx \preceq d \\ & Ax = b \end{array}$$

where  $c \in \mathbf{R}^n$ ,  $C \in \mathbf{R}^{m \times n}$ ,  $d \in \mathbf{R}^m$ ,  $A \in \mathbf{R}^{p \times n}$ ,  $b \in \mathbf{R}^p$

- can transform above LP into **standard form LP**

$$\begin{array}{ll} \text{minimize} & \tilde{c}^T \tilde{x} \\ \text{subject to} & \tilde{A}\tilde{x} = \tilde{b} \\ & \tilde{x} \succeq 0 \end{array}$$



## LP examples

- diet problem - find amount of  $n$  different food to minimize purchase cost while satisfying nutrition requirements
  - assume exist  $n$  food and  $m$  nutritions,  $c_i$  is cost of food  $i$ ,  $A_{ji}$  is amount of nutrition  $j$  contained in unit quantity of food  $i$ ,  $b_j$  is amount requirement for nutrition  $j$
  - diet problem can be formulated as LP

$$\begin{array}{ll}\text{minimize} & c^T x \\ \text{subject to} & Ax \succeq b \\ & x \succeq 0\end{array}$$

- Chebyshev center of polyhedron - find largest Euclidean ball contained in polyhedron
  - assume polyhedron is  $\{x \in \mathbf{R}^n | a_i^T x \leq b_i, i = 1, \dots, m\}$
  - problem of finding Chebyshev center of polyhedron can be formulated as LP

$$\begin{array}{ll}\text{maximize} & r \\ \text{subject to} & a_i^T x + r \|a_i\|_2 \leq b_i\end{array}$$

where optimization variables are  $x \in \mathbf{R}^n$  and  $r \in \mathbf{R}$

- piecewise-linear minimization - minimize maximum of affine functions
  - assume  $m$  affine functions  $a_i^T x + b_i$
  - piecewise-linear minimization problem can be formulated as LP

$$\begin{array}{ll}\text{minimize} & t \\ \text{subject to} & a_i^T x + b_i \leq t, \quad i = 1, \dots, m\end{array}$$

- linear-fractional program

$$\begin{array}{ll}\text{minimize} & (c^T x + d)/(e^T x + f) \\ \text{subject to} & Gx \preceq h \\ & Ax = b\end{array}$$

- if feasible set is nonempty, can be formulated as LP

$$\begin{array}{ll}\text{minimize} & c^T y + dz \\ \text{subject to} & Gy - hz \preceq 0 \\ & Ay - bz = 0 \\ & e^T y + fz = 1 \\ & z \geq 0\end{array}$$

## Quadratic programming

**Definition 182. [quadratic programming]** *convex optimization problem in Definition 180 with  $X = \mathbf{R}^n$  and convex quadratic  $f$  and linear  $q$ , called **quadratic program (QP)**, which can be formulated as*

$$\begin{aligned} & \text{minimize} && (1/2)x^T P x + q^T x \\ & \text{subject to} && Gx \preceq h \\ & && Ax = b \end{aligned}$$

where  $P \in \mathbf{S}_+^n$ ,  $q \in \mathbf{R}^n$ ,  $G \in \mathbf{R}^{m \times n}$ ,  $h \in \mathbf{R}^m$ ,  $A \in \mathbf{R}^{p \times n}$ ,  $b \in \mathbf{R}^p$

- when  $P = 0$ , QP reduces to LP, hence *LP is specialization of QP*

## QP examples

- least-squares (LS) problems
  - LS can be formulated as QP

$$\text{minimize} \quad \|Ax - b\|_2^2$$

- distance between two polyhedra
  - assume two polyhedra  $\{x \in \mathbf{R}^n \mid Ax \preceq b, Cx = d\}$  and  $\{x \in \mathbf{R}^n \mid \tilde{A}x \preceq \tilde{b}, \tilde{C}x = \tilde{d}\}$
  - problem of finding distance between two polyhedra can be formulated as QP

$$\begin{array}{ll} \text{minimize} & \|x - y\|_2^2 \\ \text{subject to} & Ax \preceq b, \quad Cx = d \\ & \tilde{A}y \preceq \tilde{b}, \quad \tilde{C}y = \tilde{d} \end{array}$$

## Quadratically constrained quadratic programming

**Definition 183.** [quadratically constrained quadratic programming] *convex optimization problem in Definition 180 with  $X = \mathbf{R}^n$  and convex quadratic  $f$  &  $q$ , called quadratically constrained quadratic program (QCQP), which can be formulated as*

$$\begin{aligned} & \text{minimize} && (1/2)x^T P_0 x + q_0^T x \\ & \text{subject to} && (1/2)x^T P_i x + q_i^T x + r_i \leq 0, \quad i = 1, \dots, m \\ & && Ax = b \end{aligned}$$

where  $P_i \in \mathbf{S}_+^n$ ,  $q_i \in \mathbf{R}^n$ ,  $r_i \in \mathbf{R}$ ,  $A \in \mathbf{R}^{p \times n}$ ,  $b \in \mathbf{R}^p$

- when  $P_i = 0$  for  $i = 1, \dots, m$ , QCQP reduces to QP, hence QP is specialization of QCQP

## Second-order cone programming

**Definition 184. [second-order cone programming]** *convex optimization problem in Definition 180 with  $X = \mathbf{R}^n$  and linear  $f$  and convex  $q$  of form*

$$\begin{array}{ll} \text{minimize} & f^T x \\ \text{subject to} & \|A_i x + b_i\|_2 \leq c_i^T x + d_i, \quad i = 1, \dots, m \\ & Fx = g \end{array}$$

where  $f \in \mathbf{R}^n$ ,  $A_i \in \mathbf{R}^{n_i \times n}$ ,  $b_i \in \mathbf{R}^{n_i}$ ,  $c_i \in \mathbf{R}^n$ ,  $d_i \in \mathbf{R}$ ,  $F \in \mathbf{R}^{p \times n}$ ,  $g \in \mathbf{R}^p$  called **second-order cone program (SOCP)**

- when  $b_i = 0$ , SOCP reduces to QCQP, hence *QCQP is specialization of SOCP*

## SOCP examples

- robust linear program - minimize  $c^T x$  while satisfying  $\tilde{a}_i^T x \leq b_i$  for every  $\tilde{a}_i \in \{a_i + P_i u \mid \|u\|_2 \leq 1\}$  where  $P_i \in \mathbf{S}^n$ 
  - can be formulated as SOCP

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & a_i^T x + \|P_i^T x\|_2 \leq b_i \end{array}$$

- linear program with random constraints - minimize  $c^T x$  while satisfying  $\tilde{a}_i^T x \leq b_i$  with probability no less than  $\eta$  where  $\tilde{a} \sim \mathcal{N}(a_i, \Sigma_i)$ 
  - can be formulated as SOCP

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & a_i^T x + \Phi^{-1}(\eta) \|\Sigma_i^{1/2} x\|_2 \leq b_i \end{array}$$



## Geometric programming

**Definition 185. [monomial functions]** *function  $f : \mathbf{R}_{++}^n \rightarrow \mathbf{R}$  defined by*

$$f(x) = cx_1^{a_1} \cdots x_n^{a_n}$$

*where  $c > 0$  and  $a_i \in \mathbf{R}$ , called **monomial function** or simply **monomial***

**Definition 186. [posynomial functions]** *function  $f : \mathbf{R}_{++}^n \rightarrow \mathbf{R}$  which is finite sum of monomial functions, called **posynomial function** or simply **posynomial***

**Definition 187. [geometric programming]** *optimization problem*

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq 1 \\ & h(x) = 1 \end{array}$$

*for posynomials  $f : \mathbf{R}_{++}^n \rightarrow \mathbf{R}$  &  $q : \mathbf{R}_{++}^n \rightarrow \mathbf{R}^m$  and monomials  $h : \mathbf{R}_{++}^n \rightarrow \mathbf{R}^p$ , called **geometric program (GP)***

## Geometric programming in convex form

- geometric program in Definition 187 is not convex optimization problem (as it is)
- however, can be transformed to equivalent convex optimization problem by change of variables and transformation of functions

**Proposition 42. [geometric programming in convex form]** *geometric program (in Definition 187) can be transformed to equivalent convex optimization problem*

$$\begin{aligned}
 &\text{minimize} && \log \left( \sum_{k=1}^{K_0} \exp((a_k^{(0)})^T y + b_k^{(0)}) \right) \\
 &\text{subject to} && \log \left( \sum_{k=1}^{K_i} \exp((a_k^{(i)})^T y + b_k^{(i)}) \right) \leq 0 \quad i = 1, \dots, m \\
 &&& Gy = h
 \end{aligned}$$

for some  $a_k^{(i)} \in \mathbf{R}^n$ ,  $b_k^{(i)} \in \mathbf{R}$ ,  $G \in \mathbf{R}^{p \times n}$ ,  $h \in \mathbf{R}^p$  where optimization variable is  $y = \log(x) \in \mathbf{R}^n$

## Convex optimization with generalized inequalities

**Definition 188.** [convex optimization with generalized inequality constraints] *convex optimization problem in Definition 180 with inequality constraints replaced by generalized inequality constraints, i.e.*

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q_i(x) \preceq_{K_i} 0 \quad i = 1, \dots, q \\ & h(x) = 0 \end{array}$$

where  $K_i \subset \mathbf{R}^{k_i}$  are proper cones and  $q_i : Q_i \rightarrow \mathbf{R}^{k_i}$  are  $K_i$ -convex, called **convex optimization problem with generalized inequality constraints**

- problem in Definition 188 reduces to convex optimization problem in Definition 180 when  $q = 1$  and  $K_1 = \mathbf{R}_+^m$ , hence *convex optimization is specialization of convex optimization with generalized inequalities*
- like convex optimization
  - feasible set is  $\mathcal{F} = \{x \in \mathcal{D} | q_i(x) \preceq_{K_i} 0, Ax = b\}$  is convex
  - local optimality implies global optimality
  - optimality conditions in Theorem 83 applies without modification

## Conic programming

**Definition 189. [conic programming]** *convex optimization problem with generalized inequality constraints in Definition 188 with linear  $f$  and one affine  $q$*

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq_K 0 \\ & h(x) = 0 \end{array}$$

called **conic program (CP)**

- can transform above CP to **standard form CP**

$$\begin{array}{ll} \text{minimize} & \tilde{f}(X) \\ \text{subject to} & \tilde{h}(X) = 0 \\ & X \succeq_K 0 \end{array}$$

- cone program is one of simplest convex optimization problems with generalized inequalities

## Semidefinite programming

**Definition 190. [semidefinite programming]** *conic program in Definition 189 with  $X = \mathbf{R}^n$  and  $K = \mathbf{S}_+^n$*

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & x_1 F_1 + \cdots + x_n F_n + G \preceq 0 \\ & Ax = b \end{array}$$

where  $F_1, \dots, F_n, G \in \mathbf{S}^k$  and  $A \in \mathbf{R}^{p \times n}$ , called **semidefinite program (SDP)**

- above inequality, called **linear matrix inequality (LMI)**
- can transform SDP to standard form SDP

$$\begin{array}{ll} \text{minimize} & \text{Tr}(CX) \\ \text{subject to} & \text{Tr}(A_i X) = b_i \quad i = 1, \dots, p \\ & X \succeq 0 \end{array}$$

where  $X \in \mathbf{S}_+^n$  and  $C, A_1, \dots, A_p \in \mathbf{S}^n$  and  $b_i \in \mathbf{R}$

## SDP examples

- LP
  - if  $k = m$ ,  $F_i = \text{diag}(C_{1,i}, \dots, C_{m,i})$ ,  $G = -\text{diag}(d_1, \dots, d_m)$  in Definition 190, SDP reduces to LP in Definition 181
  - hence, LP is specialization of SDP
- SOCP
  - SOCP in Definition 184 is equivalent to

$$\begin{aligned}
 &\text{minimize} && f^T x \\
 &\text{subject to} && Fx = g \\
 &&& \begin{bmatrix} c_i^T x + d_i & x^T A_i^T + b_i^T \\ A_i x + b_i & (c_i^T x + d_i) I_{n_i} \end{bmatrix} \succeq 0 \quad i = 1, \dots, m
 \end{aligned}$$

- which can be transformed to SDP in Definition 190, thus, SDP reduces to SOCP
- hence, SOCP is specialization of SDP

## Determinant maximization problems

**Definition 191. [determinant maximization problems]** *convex optimization problem with generalized inequality constraints in Definition 188 with  $X = \mathbf{R}^n$  of form*

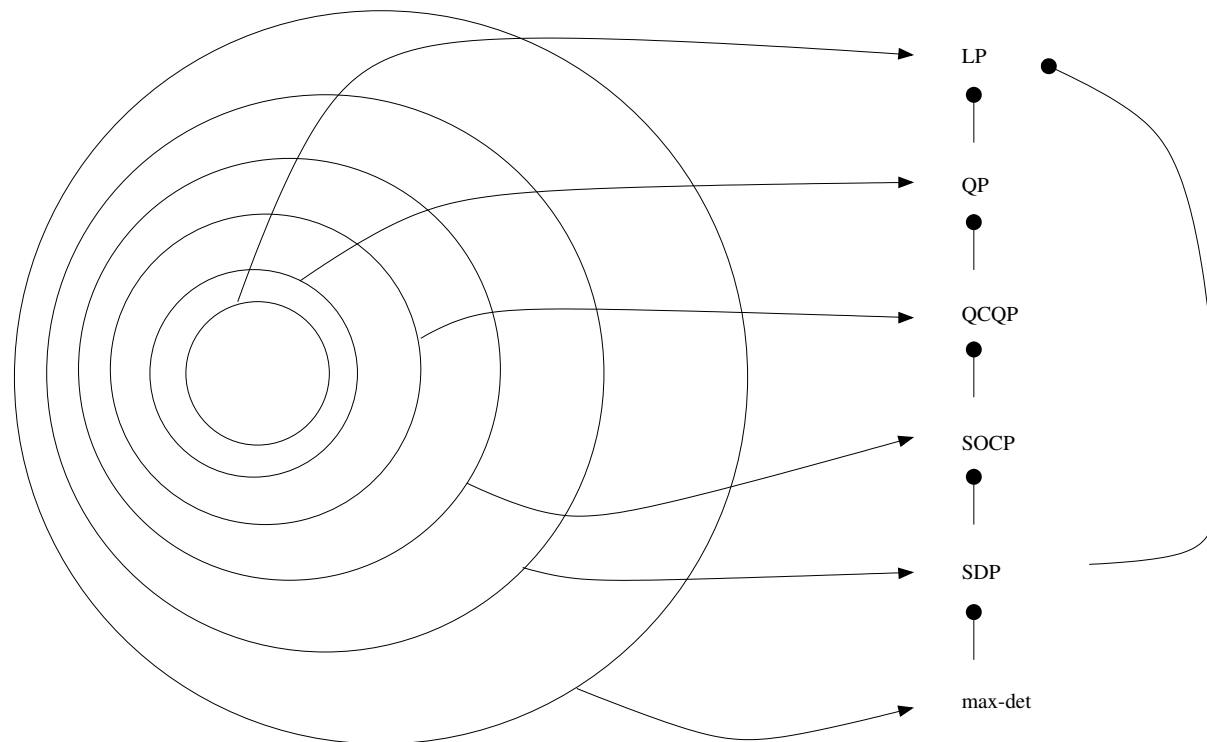
$$\begin{aligned} \text{minimize} \quad & -\log \det(x_1 C_1 + \cdots + x_n C_n + D) + c^T x \\ \text{subject to} \quad & x_1 F_1 + \cdots + x_n F_n + G \preceq 0 \\ & -x_1 C_1 - \cdots - x_n C_n - D \prec 0 \\ & Ax = b \end{aligned}$$

where  $c \in \mathbf{R}^n$ ,  $C_1, \dots, C_n, D \in \mathbf{S}^l$ ,  $F_1, \dots, F_n, G \in \mathbf{S}^k$ , and  $A \in \mathbf{R}^{p \times n}$ , called **determinant maximization problem** or simply **max-det problem** (since it maximizes determinant of (positive definite) matrix with constraints)

- if  $l = 1$ ,  $C_1 = \cdots = C_n = 0$ ,  $D = 1$ , max-det problem reduces to SDP, hence *SDP is specialization of max-det problem*

## Diagrams for containment of convex optimization problems

- the figure shows containment relations among convex optimization problems
- vertical lines ending with filled circles indicate existence of direct reductions, *i.e.*, optimization problem transformations to special cases





# Duality

## Lagrangian

**Definition 192. [Lagrangian]** *for optimization problem in Definition 176 with nonempty domain  $\mathcal{D}$ , function  $L : \mathcal{D} \times \mathbf{R}^m \times \mathbf{R}^p \rightarrow \mathbf{R}$  defined by*

$$L(x, \lambda, \nu) = f(x) + \lambda^T q(x) + \nu^T h(x)$$

*called Lagrangian associated with the optimization problem where*

- $\lambda$ , called Lagrange multiplier associated inequality constraints  $q(x) \preceq 0$
- $\lambda_i$ , called Lagrange multiplier associated  $i$ -th inequality constraint  $q_i(x) \leq 0$
- $\nu$ , called Lagrange multiplier associated equality constraints  $h(x) = 0$
- $\nu_i$ , called Lagrange multiplier associated  $i$ -th equality constraint  $h_i(x) = 0$
- $\lambda$  and  $\nu$ , called dual variables or Lagrange multiplier vectors associated with the optimization problem

## Lagrange dual functions

**Definition 193. [Lagrange dual functions]** *for optimization problem in Definition 176 for which Lagrangian is defined, function  $g : \mathbf{R}^m \times \mathbf{R}^p \rightarrow \mathbf{R} \cup \{-\infty\}$  defined by*

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = \inf_{x \in \mathcal{D}} \left( f(x) + \lambda^T q(x) + \nu^T h(x) \right)$$

*called Lagrange dual function or just dual function associated with the optimization problem*

- $g$  is (always) concave function (even when optimization problem is not convex)
  - since is pointwise infimum of linear (hence concave) functions is concave
- $g(\lambda, \nu)$  provides lower bound for optimal value of associated optimization problem, i.e.,

$$g(\lambda, \nu) \leq p^*$$

for every  $\lambda \succeq 0$  (proof can be found in Proof 24)

- $(\lambda, \nu) \in \{(\lambda, \nu) | \lambda \succeq 0, g(\lambda, \nu) > -\infty\}$ , said to be dual feasible

## Dual function examples

- LS solution of linear equations

$$\begin{array}{ll}\text{minimize} & x^T x \\ \text{subject to} & Ax = b\end{array}$$

- Lagrangian -  $L(x, \nu) = x^T x + \nu^T (Ax - b)$
- Lagrange dual function

$$g(\nu) = -\frac{1}{4}\nu^T AA^T \nu - b^T \nu$$

- standard form LP

$$\begin{array}{ll}\text{minimize} & c^T x \\ \text{subject to} & Ax = b \\ & x \succeq 0\end{array}$$

- Lagrangian -  $L(x, \lambda, \nu) = c^T x - \lambda^T x + \nu^T (Ax - b)$

- Lagrange dual function

$$g(\lambda, \nu) = \begin{cases} -b^T \nu & A^T \nu - \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases}$$

- hence, set of dual feasible points is  $\{(A^T \nu + c, \nu) | A^T \nu + c \succeq 0\}$
- *maximum cut*, sometimes called *max-cut*, problem, which is NP-hard

$$\begin{array}{ll} \text{minimize} & x^T W x \\ \text{subject to} & x_i^2 = 1 \end{array}$$

where  $W \in \mathbf{S}^n$

- Lagrangian -  $L(x, \nu) = x^T (W + \mathbf{diag}(\nu))x - \mathbf{1}^T x$
- Lagrange dual function

$$g(\nu) = \begin{cases} -\mathbf{1}^T \nu & W + \mathbf{diag}(\nu) \succeq 0 \\ -\infty & \text{otherwise} \end{cases}$$

- hence, set of dual feasible points is  $\{\nu | W + \mathbf{diag}(\nu) \succeq 0\}$

- some trivial problem

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & x = 0 \end{array}$$

- Lagrangian -  $L(x, \nu) = f(x) + \nu^T x$
- Lagrange dual function

$$g(\nu) = \inf_{x \in \mathbf{R}^n} (f(x) + \nu^T x) = - \sup_{x \in \mathbf{R}^n} ((-\nu)^T x - f(x)) = -f^*(-\nu)$$

- hence, set of dual feasible points is  $-\text{dom } f^*$ , and for every  $f : \mathbf{R}^n \rightarrow \mathbf{R}$  and  $\nu \in \mathbf{R}^n$

$$-f^*(-\nu) \leq f(0)$$

- minimization with linear inequality and equality constraints

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & Ax \preceq b \\ & Cx = d \end{array}$$

- Lagrangian -  $L(x, \lambda, \nu) = f(x) + \lambda^T (Ax - b) + \nu^T (Cx - d)$

- Lagrange dual function

$$g(\nu) = -b^T \lambda - d^T \nu - f^*(-A^T \lambda - C^T \nu)$$

- hence, set of dual feasible points is  $\{(\lambda, \nu) \mid -A^T \lambda - C^T \nu \in \text{dom } f^*, \lambda \succeq 0\}$

- equality constrained norm minimization

$$\begin{array}{ll} \text{minimize} & \|x\| \\ \text{subject to} & Ax = b \end{array}$$

- Lagrangian -  $L(x, \nu) = \|x\| + \nu^T(Ax - b)$
- Lagrange dual function

$$g(\nu) = -b^T \nu - \sup_{x \in \mathbf{R}^n} ((-A^T \nu)^T x - \|x\|) = \begin{cases} -b^T \nu & \|A^T \nu\|_* \leq 1 \\ -\infty & \text{otherwise} \end{cases}$$

- hence, set of dual feasible points is  $\{\nu \mid \|A^T \nu\|_* \leq 1\}$

- entropy maximization

$$\begin{array}{ll} \text{minimize} & \sum_{i=1}^n x_i \log x_i \\ \text{subject to} & Ax \preceq b \\ & \mathbf{1}^T x = 1 \end{array}$$

where domain of objective function is  $\mathbf{R}_{++}^n$

- Lagrangian -  $L(x, \lambda, \nu) = \sum_{i=1}^n x_i \log x_i + \lambda^T (Ax - b) + \nu(\mathbf{1}^T x - 1)$
- Lagrange dual function

$$g(\lambda, \nu) = -b^T \lambda - \nu - \exp(-\nu - 1) \sum_{i=1}^n \exp(a_i^T \lambda)$$

obtained using  $f^*(y) = \sum_{i=1}^n \exp(y_i - 1)$  where  $a_i$  is  $i$ -th column vector of  $A$

- minimum volume covering ellipsoid

$$\begin{array}{ll} \text{minimize} & -\log \det X \\ \text{subject to} & a_i^T X a_i \leq 1 \quad i = 1, \dots, m \end{array}$$

where domain of objective function is  $\mathbf{S}_{++}^n$

- Lagrangian -  $L(X, \lambda) = -\log \det X + \sum_{i=1}^m \lambda_i (a_i^T X a_i - 1)$



– Lagrange dual function

$$g(\lambda) = \begin{cases} \log \det(\sum_{i=1}^m \lambda_i a_i a_i^T) - \mathbf{1}^T \lambda + n & \sum_{i=1}^m \lambda_i a_i a_i^T \succ 0 \\ -\infty & \text{otherwise} \end{cases}$$

obtained using  $f^*(Y) = -\log \det(-Y) - n$

## Best lower bound

- for every  $(\lambda, \nu)$  with  $\lambda \succeq 0$ , Lagrange dual function  $g(\lambda, \nu)$  (in Definition 193) provides lower bound for optimal value  $p^*$  for optimization problem in Definition 176
- natural question to ask is
  - how good is the lower bound?
  - what is best lower bound we can achieve?
- these questions lead to definition of *Lagrange dual problem*

## Lagrange dual problems

**Definition 194. [Lagrange dual problems]** *for optimization problem in Definition 176, optimization problem*

$$\begin{array}{ll} \text{maximize} & g(\lambda, \nu) \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

called **Lagrange dual problem** associated with problem in Definition 176

- original problem in Definition 176, (sometime) called **primal problem**
  - domain is  $\mathbf{R}^m \times \mathbf{R}^p$
  - **dual feasibility** defined in page 586, i.e.,  $(\lambda, \nu)$  satisfying  $\lambda \succeq 0$   $g(\lambda, \nu) > -\infty$  indeed means feasibility for Lagrange dual problem
  - $d^* = \sup\{g(\lambda, \nu) | \lambda \in \mathbf{R}^m, \nu \in \mathbf{R}^p, \lambda \succeq 0\}$ , called **dual optimal value**
  - $(\lambda^*, \nu^*) = \operatorname{argsup}\{g(\lambda, \nu) | \lambda \in \mathbf{R}^m, \nu \in \mathbf{R}^p, \lambda \succeq 0\}$ , said to be **dual optimal** or called **optimal Lagrange multipliers** (if exists)
- Lagrange dual problem in Definition 194 is convex optimization (even though original problem is not) since  $g(\lambda, \nu)$  is always convex

## Making dual constraints explicit dual problems

- (out specific) way we define Lagrange dual function in Definition 193 as function  $g$  of  $\mathbf{R}^m \times \mathbf{R}^p$  into  $\mathbf{R} \cup \{-\infty\}$ , *i.e.*,  $\text{dom } g = \mathbf{R}^n \times \mathbf{R}^p$
- however, in many cases, feasible set  $\{(\lambda, \nu) | \lambda \succeq 0 \quad g(\lambda, \nu) > -\infty\}$  is proper subset of  $\mathbf{R}^n \times \mathbf{R}^p$
- can make this implicit feasibility condition explicit by adding it as constraint (as shown in following examples)

## Lagrange dual problems associated with LPs

- standard form LP

- primal problem

$$\begin{array}{ll}\text{minimize} & c^T x \\ \text{subject to} & Ax = b \\ & x \succeq 0\end{array}$$

- Lagrange dual problem

$$\begin{array}{ll}\text{maximize} & g(\lambda, \nu) = \begin{cases} -b^T \nu & A^T \nu - \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases} \\ \text{subject to} & \lambda \succeq 0\end{array}$$

(refer to page 588 for Lagrange dual function)

- can make dual feasibility explicit by adding it to constraints as mentioned on page 595

$$\begin{array}{ll}\text{maximize} & -b^T \nu \\ \text{subject to} & \lambda \succeq 0 \\ & A^T \nu - \lambda + c = 0\end{array}$$

- can further simplify problem

$$\begin{array}{ll} \text{maximize} & -b^T \nu \\ \text{subject to} & A^T \nu + c \succeq 0 \end{array}$$

- last problem is *inequality form LP*
- all three problems are equivalent, but *not* same problems
- will, however, with abuse of terminology, refer to all three problems as Lagrange dual problem
- inequality form LP
  - primal problem

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax \preceq b \end{array}$$

- Lagrangian

$$L(x, \lambda) = c^T x + \lambda^T (Ax - b)$$

- Lagrange dual function

$$g(\lambda) = -b^T \lambda + \inf_{x \in \mathbf{R}^n} (c + A^T \lambda)^T x = \begin{cases} -b^T \lambda & A^T \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases}$$

- Lagrange dual problem

$$\begin{array}{ll} \text{maximize} & g(\lambda) = \begin{cases} -b^T \lambda & A^T \lambda + c = 0 \\ -\infty & \text{otherwise} \end{cases} \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

- can make dual feasibility explicit by adding it to constraints as mentioned on page 595

$$\begin{array}{ll} \text{maximize} & -b^T \nu \\ \text{subject to} & A^T \lambda + c = 0 \\ & \lambda \succeq 0 \end{array}$$

- dual problem is *standard form LP*
- thus, dual of standard form LP is inequality form LP and vice versa
- also, for both cases, dual of dual is same as primal problem

## Lagrange dual problem of equality constrained optimization problem

- equality constrained optimization problem

$$\begin{array}{ll}\text{minimize} & f(x) \\ \text{subject to} & Ax = b\end{array}$$

- dual function

$$\begin{aligned}g(\nu) &= \inf_{x \in \text{dom } f} (f(x) + \nu^T (Ax - b)) = -b^T \nu - \sup_{x \in \text{dom } f} (-\nu^T Ax - f(x)) \\ &= -b^T \nu - f^*(-A^T \nu)\end{aligned}$$

- dual problem

$$\text{maximize} \quad -b^T \nu - f^*(-A^T \nu)$$



## Lagrange dual problem associated with equality constrained quadratic program

- strictly convex quadratic problem

$$\begin{array}{ll} \text{minimize} & f(x) = x^T P x + q^T x + r \\ \text{subject to} & Ax = b \end{array}$$

- conjugate function of objective function

$$f^*(x) = (x - q)^T P^{-1} (x - q) / 4 - r = x^T P^{-1} x / 4 - q^T P^{-1} x / 2 + q^T P^{-1} q / 4 - r$$

- dual problem

$$\text{maximize} \quad -\nu^T (AP^{-1}A^T)\nu / 4 - (b + AP^{-1}q/2)^T \nu - q^T P^{-1}q / 4 + r$$

## Lagrange dual problems associated with nonconvex quadratic problems

- primal problem

$$\begin{array}{ll} \text{minimize} & x^T A x + 2b^T x \\ \text{subject to} & x^T x \leq 1 \end{array}$$

where  $A \in \mathbf{S}^n$ ,  $A \notin \mathbf{S}_+^n$ , and  $b \in \mathbf{R}^n$

- since  $A \not\succeq 0$ , not convex optimization problem
- sometimes called *trust region problem* arising minimizing second-order approximation of function over bounded region

- Lagrange dual function

$$g(\lambda) = \begin{cases} -b^T(A + \lambda I)^\dagger b - \lambda & A + \lambda I \succeq 0, \ b \in \mathcal{R}(A + \lambda I) \\ -\infty & \text{otherwise} \end{cases}$$

where  $(A + \lambda I)^\dagger$  is pseudo-inverse of  $A + \lambda I$

- Lagrange dual problem

$$\begin{aligned} & \text{maximize} && -b^T(A + \lambda I)^\dagger b - \lambda \\ & \text{subject to} && A + \lambda I \succeq 0, \quad b \in \mathcal{R}(A + \lambda I) \end{aligned}$$

where optimization variable is  $\lambda \in \mathbf{R}$

- note we do not need constraint  $\lambda \geq 0$  since it is implied by  $A + \lambda I \succeq 0$
- though not obvious from what it appears to be, it is (of course) convex optimization problem (by definition of Lagrange dual function, *i.e.*, Definition 193)
- can be expressed as

$$\begin{aligned} & \text{maximize} && -\sum_{i=1}^n (q_i^T b)^2 / (\lambda_i + \lambda) - \lambda \\ & \text{subject to} && \lambda \geq -\lambda_{\min}(A) \end{aligned}$$

where  $\lambda_i$  and  $q_i$  are eigenvalues and corresponding orthonormal eigenvectors of  $A$ , when  $\lambda_i + \lambda = 0$  for some  $i$ , we interpret  $(q_i^T b)^2 / 0$  as 0 if  $q_i^T b = 0$  and  $\infty$  otherwise

## Weak duality

- since  $g(\lambda, \nu) \leq p^*$  for every  $\lambda \succeq 0$ , we have

$$d^* = \sup\{g(\lambda, \nu) | \lambda \in \mathbf{R}^m, \nu \in \mathbf{R}^p, \lambda \succeq 0\} \leq p^*$$

**Definition 195. [weak duality]** *property that that optimal value of optimization problem (in Definition 176) is always no less than optimal value of Lagrange dual problem (in Definition 194)*

$$d^* \leq p^*$$

called **weak duality**

- $d^*$  is best lower bound for primal problem that can be obtained from Lagrange dual function (by definition)
- weak duality holds even when  $d^*$  or/and  $p^*$  are not finite, e.g.
  - if primal problem is unbounded below so that  $p^* = -\infty$ , must have  $d^* = -\infty$ , i.e., dual problem is infeasible
  - conversely, if dual problem is unbounded above so that  $d^* = \infty$ , must have  $p^* = \infty$ , i.e., primal problem is infeasible

## Optimal duality gap

**Definition 196. [optimal duality gap]** *difference between optimal value of optimization problem (in Definition 176) and optimal value of Lagrange dual problem (in Definition 194), i.e.*

$$p^* - d^*$$

*called optimal duality gap*

- sometimes used for lower bound of optimal value of problem which is difficult to solve
  - for example, dual problem of max-cut problem (on page 588), which is NP-hard, is

$$\begin{array}{ll} \text{minimize} & -\mathbf{1}^T \nu \\ \text{subject to} & W + \mathbf{diag}(\nu) \succeq 0 \end{array}$$

where optimization variable is  $\nu \in \mathbf{R}^n$

- the dual problem can be solved very efficiently using polynomial time algorithms while primal problem *cannot* be solved unless  $n$  is very small

## Strong duality

**Definition 197. [strong duality]** *if optimal value of optimization problem (in Definition 176) equals to optimal value of Lagrange dual problem (in Definition 194), i.e.*

$$p^* = d^*$$

**strong duality** said to hold

- strong duality does *not* hold in general
  - if it held always, max-cut problem, which is NP-hard, can be solved in polynomial time, which would be one of biggest breakthrough in field of theoretical computer science
  - may mean some of strongest cryptography methods, *e.g.*, homomorphic cryptography, can be broken

## Slater's theorem

- exist many conditions which guarantee strong duality, which are called *constraint qualifications* - one of them is Slater's condition

**Theorem 84. [Slater's theorem]** *if optimization problem is convex (Definition 180), and exists feasible  $x \in \mathcal{D}$  contained in  $\text{relint } \mathcal{D}$  such that*

$$q(x) \prec 0 \quad h(x) = 0$$

*strong duality holds (and dual optimum is attained when  $d^* > -\infty$ )*

- *such condition, called Slater's condition*
- *such point, (sometimes) said to be strictly feasible*

*when there are affine inequality constraints, can refine Slater's condition - if first  $k$  inequality constraint functions  $q_1, \dots, q_k$  are affine, Slater's condition can be relaxed to*

$$q_i(x) \leq 0 \quad i = 1, \dots, k \quad q_i(x) < 0 \quad i = k + 1, \dots, m \quad h(x) = 0$$

## Strong duality for LS solution of linear equations

- primal problem

$$\begin{array}{ll} \text{minimize} & x^T x \\ \text{subject to} & Ax = b \end{array}$$

- dual problem

$$\text{maximize } g(\nu) = -\frac{1}{4}\nu^T A A^T \nu - b^T \nu$$

(refer to page 587 for Lagrange dual function)

- “dual is always feasible” and “primal is feasible  $\Rightarrow$  Slater’s condition holds”, thus Slater’s theorem (Theorem 84) implies, exist only three cases
  - $(d^* = p^* \in \mathbf{R})$  or  $(d^* \in \mathbf{R} \ \& \ p^* = \infty)$  or  $(d^* = p^* = \infty)$
- if primal is infeasible, though,  $b \notin \mathcal{R}(A)$ , thus exists  $z$ , such that  $A^T z = 0$  and  $b^T z \neq 0$ , then line  $\{tz | t \in \mathbf{R}\}$  makes dual problem unbounded above, hence  $d^* = \infty$
- hence, *strong duality always holds, i.e.,  $(d^* = p^* \in \mathbf{R})$  or  $(d^* = p^* = \infty)$*



## Strong duality for LP

- every LP either is infeasible or satisfies Slater's condition
- dual of LP is LP, hence, Slater's theorem (Theorem 84) implies
  - if primal is feasible, either  $(d^* = p^* = -\infty)$  or  $(d^* = p^* \in \mathbf{R})$
  - if dual is feasible, either  $(d^* = p^* = \infty)$  or  $(d^* = p^* \in \mathbf{R})$
  - only other case left is  $(d^* = -\infty \ \& \ p^* = \infty)$ 
    - indeed, this pathological case can happen

## Strong duality for entropy maximization

- primal problem

$$\begin{aligned} & \text{minimize} && \sum_{i=1}^n x_i \log x_i \\ & \text{subject to} && Ax \preceq b \\ & && \mathbf{1}^T x = 1 \end{aligned}$$

- dual problem (refer to page 591 for Lagrange dual function)

$$\begin{aligned} & \text{maximize} && -b^T \lambda - \nu - \exp(-\nu - 1) \sum_{i=1}^n \exp(a_i^T \lambda) \\ & \text{subject to} && \lambda \succeq 0 \end{aligned}$$

- dual problem is feasible, hence, Slater's theorem (Theorem 84) implies, if exists  $x \succ 0$  with  $Ax \preceq b$  and  $\mathbf{1}^T x = 1$ , strong duality holds, and indeed  $d^* = p^* \in \mathbf{R}$
- by the way, can simplify dual problem by maximizing dual objective function over  $\nu$

$$\begin{aligned} & \text{maximize} && -b^T \lambda - \log \left( \sum_{i=1}^n \exp(a_i^T \lambda) \right) \\ & \text{subject to} && \lambda \succeq 0 \end{aligned}$$

which is geometry program in convex form (Proposition 42) with nonnegativity constraint

## Strong duality for minimum volume covering ellipsoid

- primal problem

$$\begin{array}{ll} \text{minimize} & -\log \det X \\ \text{subject to} & a_i^T X a_i \leq 1 \quad i = 1, \dots, m \end{array}$$

where  $\mathcal{D} = \mathbf{S}_{++}^n$

- dual problem

$$\begin{array}{ll} \text{maximize} & \begin{cases} \log \det(\sum_{i=1}^m \lambda_i a_i a_i^T) - \mathbf{1}^T \lambda + n & \sum_{i=1}^m \lambda_i a_i a_i^T \succ 0 \\ -\infty & \text{otherwise} \end{cases} \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

(refer to page 592 for Lagrange dual function)

- $X = \alpha I$  with large enough  $\alpha > 0$  satisfies primal's constraints, hence Slater's condition *always* holds, thus, *strong duality always holds*, i.e.,  $(d^* = p^* \in \mathbf{R})$  or  $(d^* = p^* = -\infty)$
- in fact,  $\mathcal{R}(a_1, \dots, a_m) = \mathbf{R}^n$  if and only if  $d^* = p^* \in \mathbf{R}^n$

## Strong duality for trust region nonconvex quadratic problems

- one of rare occasions in which *strong duality obtains for nonconvex problems*
- primal problem

$$\begin{array}{ll} \text{minimize} & x^T A x + 2b^T x \\ \text{subject to} & x^T x \leq 1 \end{array}$$

where  $A \in \mathbf{S}^n$ ,  $A \notin \mathbf{S}_+^n$ , and  $b \in \mathbf{R}^n$

- Lagrange dual problem (page [602](#))

$$\begin{array}{ll} \text{maximize} & -b^T (A + \lambda I)^\dagger b - \lambda \\ \text{subject to} & A + \lambda I \succeq 0, \quad b \in \mathcal{R}(A + \lambda I) \end{array}$$

- *strong duality always holds* and  $d^* = p^* \in \mathbf{R}$  (since dual problem is feasible - large enough  $\lambda$  satisfies dual constraints)
- in fact, exists stronger result - *strong dual holds* for optimization problem with quadratic objective and *one* quadratic inequality constraint, provided Slater's condition holds

## Matrix games using mixed strategies

- matrix game - consider game with two players  $A$  and  $B$ 
  - player  $A$  makes choice  $1 \leq a \leq n$ , player  $B$  makes choice  $1 \leq b \leq m$ , then player  $A$  makes payment of  $P_{ab}$  to player  $B$
  - matrix  $P \in \mathbf{R}^{n \times m}$ , called *payoff matrix*
  - player  $A$  tries to pay as little as possible & player  $B$  tries to received as much as possible
  - players use *randomized or mixed strategies*, *i.e.*, each player makes choice randomly and independently of other player's choice according to probability distributions

$$\mathbf{Prob}(a = i) = u_i \quad i = 1 \leq i \leq n \quad \mathbf{Prob}(b = j) = v_j \quad i = 1 \leq j \leq m$$

- expected payoff (from player  $A$  to player  $B$ )

$$\sum_i \sum_j u_i v_j P_{ij} = u^T P v$$

- assume player  $A$ 's strategy is known to play  $B$ 
  - player  $B$  will choose  $v$  to maximize  $u^T P v$

$$\sup\{u^T P v \mid v \succeq 0, \mathbf{1}^T v = 1\} = \max_{1 \leq j \leq m} (P^T u)_j$$

- player  $A$  (assuming that player  $B$  will employ above strategy to maximize payment) will choose  $u$  to minimize payment

$$\begin{array}{ll} \text{minimize} & \max_{1 \leq j \leq m} (P^T u)_j \\ \text{subject to} & u \succeq 0 \quad \mathbf{1}^T u = 1 \end{array}$$

- assume player  $B$ 's strategy is known to play  $A$ 
  - then player  $B$  will do same to maximize payment (assuming that player  $A$  will employ such strategy to minimize payment)

$$\begin{array}{ll} \text{maximize} & \min_{1 \leq i \leq n} (P v)_i \\ \text{subject to} & v \succeq 0 \quad \mathbf{1}^T v = 1 \end{array}$$

## Strong duality for matrix games using mixed strategies

- in matrix game, can guess in first game, player  $B$  has advantage over player  $A$  because  $A$ 's strategy's exposed to  $B$ , and vice versa, hence optimal value of first problem is greater than that of second problem
- surprising, no one has advantage over the other, *i.e.*, optimal values of two problems are *same* - will show this
- first observe both problems are (convex) piecewise-linear optimization problems
- formulate first problem as LP

$$\begin{array}{ll} \text{minimize} & t \\ \text{subject to} & u \succeq 0 \quad \mathbf{1}^T u = 1 \quad P^T u \preceq t \mathbf{1} \end{array}$$

– Lagrangian

$$L(u, t, \lambda_1, \lambda_2, \nu) = \nu + (1 - \mathbf{1}^T \lambda_1)t + (P\lambda_1 - \nu\mathbf{1} - \lambda_2)^T u$$

- Lagrange dual function

$$g(\lambda_1, \lambda_2, \nu) = \begin{cases} \nu & \mathbf{1}^T \lambda_1 = 1 \text{ \& } P\lambda_1 - \nu \mathbf{1} = \lambda_2 \\ -\infty & \text{otherwise} \end{cases}$$

- Lagrange dual problem

$$\begin{array}{ll} \text{maximize} & \nu \\ \text{subject to} & \mathbf{1}^T \lambda_1 = 1 \quad P\lambda_1 - \nu \mathbf{1} = \lambda_2 \\ & \lambda_1 \succeq 0 \quad \lambda_2 \succeq 0 \end{array}$$

- eliminating  $\lambda_2$  gives below Lagrange dual problem

$$\begin{array}{ll} \text{maximize} & \nu \\ \text{subject to} & \lambda_1 \succeq 0 \quad \mathbf{1}^T \lambda_1 = 1 \quad P\lambda_1 \succeq \nu \mathbf{1} \end{array}$$

which is equivalent to second problem in matrix game

- weak duality confirms “player who knows other player’s strategy has advantage or on par”



- moreover, primal problem satisfies Slater's condition, hence *strong duality always holds*, and dual is feasible, hence  $d^* = p^* \in \mathbf{R}$ , *i.e.*, regardless of who knows other player's strategy, no player has advantage

## Geometric interpretation of duality

- assume (not necessarily convex) optimization problem in Definition 176
- define graph

$$G = \{(q(x), h(x), f(x)) | x \in \mathcal{D}\} \subset \mathbf{R}^m \times \mathbf{R}^p \times \mathbf{R}$$

- for every  $\lambda \succeq 0$  and  $\nu$

$$\begin{aligned} p^* &= \inf\{t | (u, v, t) \in G, u \preceq 0, v = 0\} \\ &\geq \inf\{t + \lambda^T u + \nu^T v | (u, v, t) \in G, u \preceq 0, v = 0\} \\ &\geq \inf\{t + \lambda^T u + \nu^T v | (u, v, t) \in G\} = g(\lambda, \nu) \end{aligned}$$

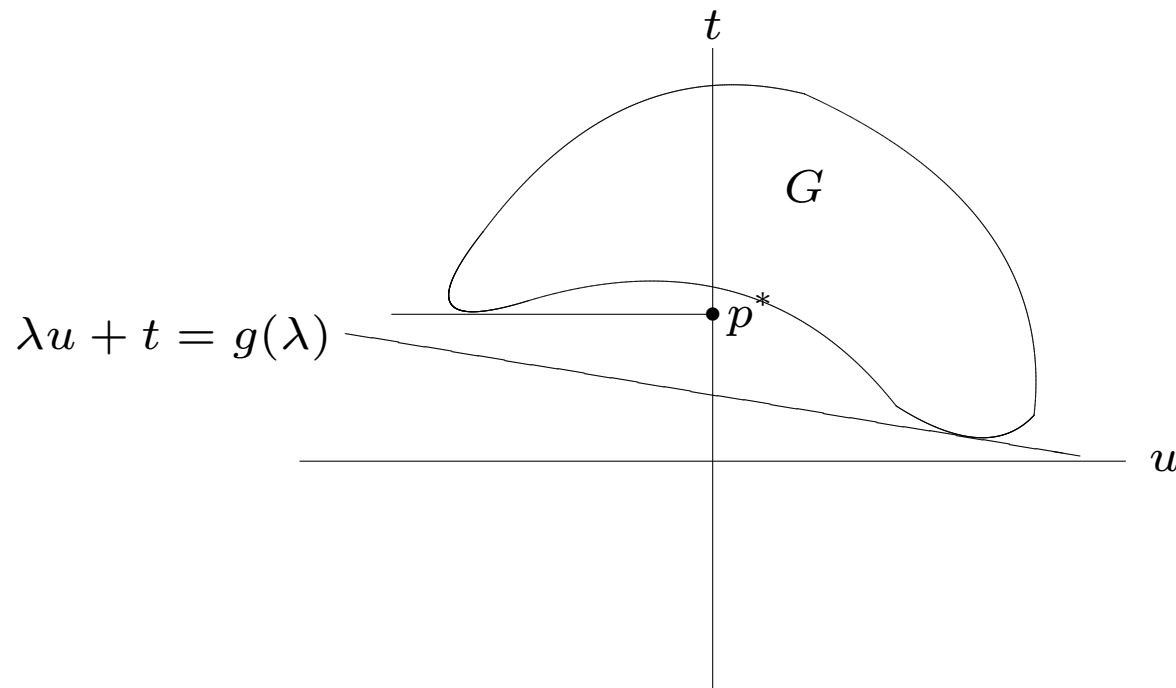
where second inequality comes from  $\{(u, v, t) | (u, v, t) \in G, u \preceq 0, v = 0\} \subset G$

- above establishes *weak duality using graph*
- last equality implies that

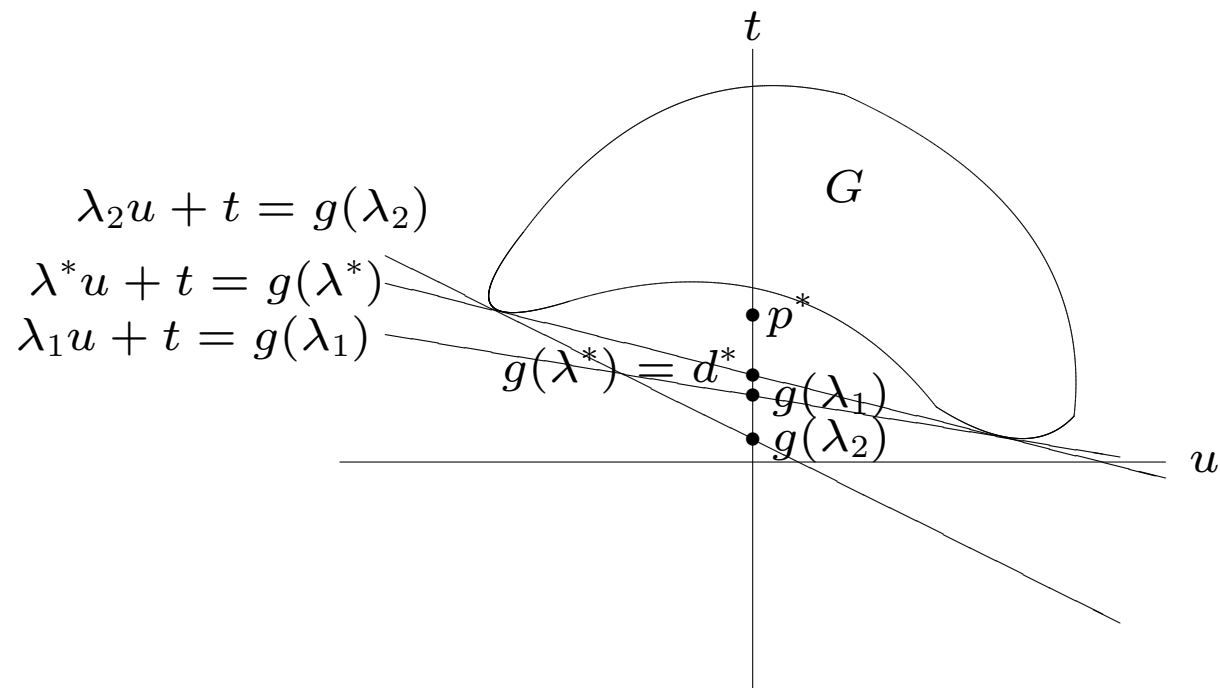
$$(\lambda, \nu, 1)^T (u, v, t) \geq g(\lambda, \nu)$$

hence if  $g(\lambda, \nu) > -\infty$ ,  $(\lambda, \nu, 1)$  and  $g(\lambda, \nu)$  define *nonvertical supporting hyperplane* for  $G$  - nonvertical because third component is nonzero

- the figure shows  $G$  as area inside closed curve contained in  $\mathbf{R}^m \times \mathbf{R}^p \times \mathbf{R}$  where  $m = 1$  and  $p = 0$  as primal optimal value  $p^*$  and supporting hyperplane  $\lambda u + t = g(\lambda)$



- the figure shows three hyperplanes determined by three values for  $\lambda$ , one of which  $\lambda^*$  is optimal solution for dual problem



## Epigraph interpretation of duality

- define extended graph over  $G$  - sort of epigraph of  $G$

$$\begin{aligned} H &= G + \mathbf{R}_+^m \times \{0\} \times \mathbf{R}_+ \\ &= \{(u, v, t) | x \in \mathcal{D}, q(x) \preceq u, h(x) = v, f(x) \leq t\} \end{aligned}$$

- if  $\lambda \succeq 0$ ,  $g(\lambda, \nu) = \inf\{(\lambda, \nu, 1)^T(u, v, t) | (u, v, t) \in H\}$ , thus

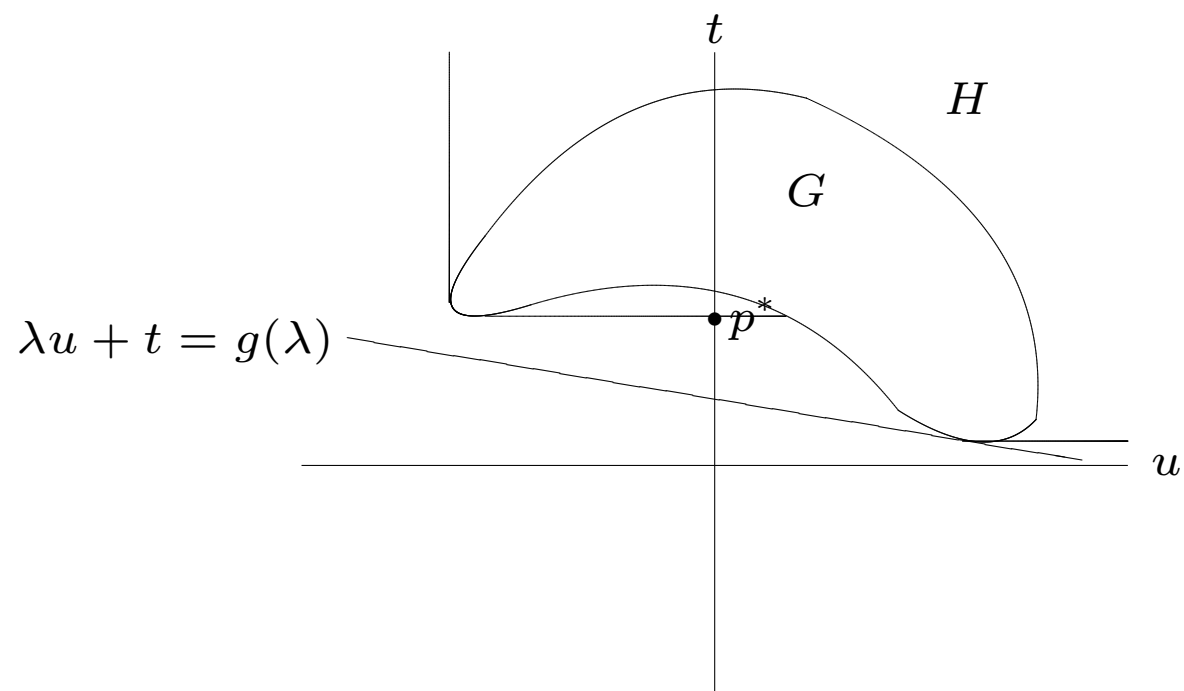
$$(\lambda, \nu, 1)^T(u, v, t) \geq g(\lambda, \nu)$$

defines nonvertical supporting hyperplane for  $H$

- now  $p^* = \inf\{t | (0, 0, t) \in H\}$ , hence  $(0, 0, p^*) \in \mathbf{bd} H$ , hence

$$p^* = (\lambda, \nu, 1)^T(0, 0, p^*) \geq g(\lambda, \nu)$$

- once again establishes *weak duality*
- the figure shows epigraph interpretation



## Proof of strong duality under constraint qualification

- now we show proof of strong duality - this is one of rare cases where proof is shown in main slides instead of “selected proofs” section like Galois theory since - (I hope) it will give you some good intuition about why strong duality holds for (most) convex optimization problems
- assume Slater’s condition holds, *i.e.*,  $f$  and  $q$  are convex,  $h$  is affine, and exists  $x \in \mathcal{D}$  such that  $q(x) \prec 0$  and  $h(x) = 0$
- further assume  $\mathcal{D}$  has interior (hence,  $\text{relint } \mathcal{D} = \mathcal{D}^\circ$  and  $\text{rank } A = p$ )
- assume  $p^* \in \mathbf{R}$  - since exists feasible  $x$ , the other possibility is  $p^* = -\infty$ , but then,  $d^* = -\infty$ , hence strong duality holds
- $H$  is convex (proof can be found in [Proof 26](#))
- now define

$$B = \{(0, 0, s) \in \mathbf{R}^m \times \mathbf{R}^p \times \mathbf{R} \mid s < p^*\}$$

- then  $B \cap H = \emptyset$ , hence Theorem [77](#) implies exists separable hyperplane with

$(\tilde{\lambda}, \tilde{\nu}, \mu) \neq 0$  and  $\alpha$  such that

$$(u, v, t) \in H \Rightarrow \tilde{\lambda}^T u + \tilde{\nu}^T v + \mu t \geq \alpha$$

$$(u, v, t) \in B \Rightarrow \tilde{\lambda}^T u + \tilde{\nu}^T v + \mu t \leq \alpha$$

- then  $\tilde{\lambda} \succeq 0$  &  $\mu \geq 0$  - assume  $\mu > 0$ 
  - can prove when  $\mu = 0$ , but kind of tedious, plus, whole purpose is provide good intuition, so will not do it here
- above second inequality implies  $\mu p^* \leq \alpha$  and for some  $x \in \mathcal{D}$

$$\mu L(x, \tilde{\lambda}/\mu, \tilde{\nu}/\mu) = \tilde{\lambda}^T q(x) + \tilde{\nu}^T h(x) + \mu f(x) \geq \alpha \geq \mu p^*$$

thus,

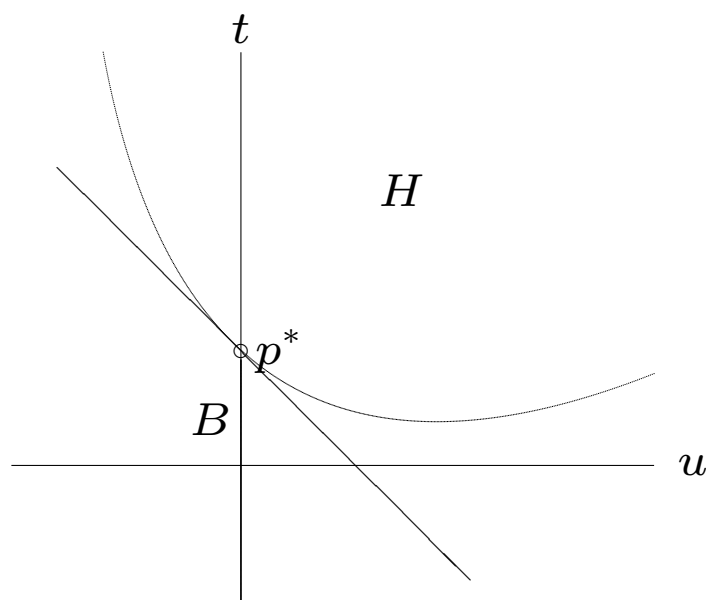
$$g(\tilde{\lambda}/\mu, \tilde{\nu}/\mu) \geq p^*$$

- finally, weak duality implies

$$g(\lambda, \nu) = p^*$$

where  $\lambda = \tilde{\lambda}/\mu$  &  $\nu = \tilde{\nu}/\mu$





## Max-min characterization of weak and strong dualities

- note

$$\begin{aligned}\sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu) &= \sup_{\lambda \geq 0, \nu} \left( f(x) + \lambda^T q(x) + \nu^T h(x) \right) \\ &= \begin{cases} f(x) & x \in \mathcal{F} \\ \infty & \text{otherwise} \end{cases}\end{aligned}$$

- thus  $p^* = \inf_{x \in \mathcal{D}} \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$  whereas  $d^* = \sup_{\lambda \geq 0, \nu} \inf_{x \in \mathcal{D}} L(x, \lambda, \nu)$
- weak duality means

$$\sup_{\lambda \geq 0, \nu} \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) \leq \inf_{x \in \mathcal{D}} \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$$

- strong duality means

$$\sup_{\lambda \geq 0, \nu} \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = \inf_{x \in \mathcal{D}} \sup_{\lambda \geq 0, \nu} L(x, \lambda, \nu)$$

## Max-min inequality

- indeed, inequality  $\sup_{\lambda \succeq 0} \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) \leq \inf_{x \in \mathcal{D}} \sup_{\lambda \succeq 0} L(x, \lambda, \nu)$  holds for general case

**Inequality 16. [max-min inequality]** for  $f : X \times Y \rightarrow \mathbf{R}$

$$\sup_{y \in Y} \inf_{x \in X} f(x, y) \leq \inf_{x \in X} \sup_{y \in Y} f(x, y)$$

(proof can be found in [Proof 25](#))

**Definition 198. [strong max-min property]** if below equality holds, we say  $f$  (and  $X$  and  $Y$ ) satisfies [strong max-min property](#) or [saddle point property](#)

$$\sup_{y \in Y} \inf_{x \in X} f(x, y) = \inf_{x \in X} \sup_{y \in Y} f(x, y)$$

- this happens, *e.g.*,  $X = \mathcal{D}$ ,  $Y = \mathbf{R}_+^m \times \mathbf{R}^p$ ,  $f$  is Lagrangian of optimization problem (in [Definition 176](#)) for which strong duality holds

## Saddle-points

**Definition 199. [saddle-points]** for  $f : X \times Y \rightarrow \mathbf{R}$ , pair  $x^* \in X$  and  $y^* \in Y$  such that

$$(\forall x \in X, y \in Y) (f(x^*, y) \leq f(x^*, y^*) \leq f(x, y^*))$$

called **saddle-point for  $f$**  (and  $X$  and  $Y$ )

- if assumption in Definition 199 holds,  $x^*$  minimizes  $f(x, y^*)$  over  $X$  and  $y^*$  maximizes  $f(x^*, y)$  over  $Y$

$$\sup_{y \in Y} f(x^*, y) = f(x^*, y^*) = \inf_{x \in X} f(x, y^*)$$

- strong max-min property (in Definition 198) holds with  $f(x^*, y^*)$  as common value

## Saddle-point interpretation of strong duality

- for primal optimum  $x^*$  and dual optimum  $(\lambda^*, \nu^*)$

$$g(\lambda^*, \nu^*) \leq L(x^*, \lambda^*, \nu^*) \leq f(x^*)$$

- if strong duality holds, for every  $x \in \mathcal{D}$ ,  $\lambda \succeq 0$ , and  $\nu$

$$L(x^*, \lambda, \nu) \leq f(x^*) = L(x^*, \lambda^*, \nu^*) = g(\lambda^*, \nu^*) \leq L(x, \lambda^*, \nu^*)$$

– thus  $x^*$  and  $(\lambda^*, \nu^*)$  form saddle-point of Lagrangian

- conversely, if  $\tilde{x}$  and  $(\tilde{\lambda}, \tilde{\nu})$  are saddle-point of Lagrangian, *i.e.*, for every  $x \in \mathcal{D}$ ,  $\lambda \succeq 0$ , and  $\nu$

$$L(\tilde{x}, \lambda, \nu) \leq L(\tilde{x}, \tilde{\lambda}, \tilde{\nu}) \leq L(x, \tilde{\lambda}, \tilde{\nu})$$

– hence  $g(\tilde{\lambda}, \tilde{\nu}) = \inf_{x \in \mathcal{D}} L(x, \tilde{\lambda}, \tilde{\nu}) = L(\tilde{x}, \tilde{\lambda}, \tilde{\nu}) = \sup_{\lambda \succeq 0, \nu} L(\tilde{x}, \lambda, \nu) = f(\tilde{x})$ , thus  $g(\lambda^*, \nu^*) \leq g(\tilde{\lambda}, \tilde{\nu})$  &  $f(\tilde{x}) \leq f(x^*)$

– thus  $\tilde{x}$  and  $(\tilde{\lambda}, \tilde{\nu})$  are primal and dual optimal

## Game interpretation

- assume two players play zero-sum game with payment function  $f : X \times Y \rightarrow \mathbf{R}$  where player  $A$  pays player  $B$  amount equal to  $f(x, y)$  when player  $A$  chooses  $x$  and player  $B$  chooses  $y$
- player  $A$  will try to minimize  $f(x, y)$  and player  $B$  will try to maximize  $f(x, y)$
- assume player  $A$  chooses first then player  $B$  chooses after learning opponent's choice
  - if player  $A$  chooses  $x$ , player  $B$  will choose  $\operatorname{argsup}_{y \in Y} f(x, y)$
  - knowing that, player  $A$  will first choose  $\operatorname{arginf}_{x \in X} \sup_{y \in Y} f(x, y)$
  - hence payment will be  $\inf_{x \in X} \sup_{y \in Y} f(x, y)$
- if player  $B$  makes her choice first, opposite happens, *i.e.*, payment will be  $\sup_{y \in Y} \inf_{x \in X} f(x, y)$

- max-min inequality of Ineq 16 says

$$\sup_{y \in Y} \inf_{x \in X} f(x, y) \leq \inf_{x \in X} \sup_{y \in Y} f(x, y)$$

*i.e.*, whoever chooses later has advantage, which is similar or rather same as matrix games using mixed strategies on page 612

- saddle-point for  $f$  (and  $X$  and  $Y$ ),  $(x^*, y^*)$ , called *solution of game* -  $x^*$  is optimal choice for player  $A$  and  $y^*$  is optimal choice for player  $B$

## Game interpretation for weak and strong dualities

- assume payment function in zero-sum game on page 629 is Lagrangian of optimization problem in Definition 176
- assume that  $X = X$  and  $Y = \mathbf{R}_+^n \times \mathbf{R}^p$
- if player  $A$  chooses first, knowing that player  $B$  will choose  $\operatorname{argsup}_{(\lambda, \nu) \in Y} L(x, \lambda, \nu)$ , she will choose  $x^* = \operatorname{arginf}_{x \in X} \sup_{(\lambda, \nu) \in Y} L(x, \lambda, \nu)$
- likewise, player  $B$  will choose  $(\lambda^*, \nu^*) = \operatorname{argsup}_{(\lambda, \nu) \in Y} \inf_{x \in X} L(x, \lambda, \nu)$
- optimal duality gap  $p^* - d^*$  equals to advantage player who goes second has
- if strong duality holds,  $(x^*, \lambda^*, \nu^*)$  is solution of game, in which case no one has advantage



## Certificate of suboptimality

- dual feasible point  $(\lambda, \nu)$  degree of suboptimality of current solution
- assume  $x$  is feasible solution, then

$$f(x) - p^* \leq f(x) - g(\lambda, \nu)$$

guarantees that  $f(x)$  is no further than  $\epsilon = f(x) - g(\lambda, \nu)$  from optimal point  $x^*$  (even though we do not know optimal solution)

- for this reason,  $(\lambda, \nu)$ , called *certificate of suboptimality*
- $x$  is  $\epsilon$ -suboptimal for primal problem and  $(\lambda, \nu)$  is  $\epsilon$ -suboptimal for dual problem
- strong duality means we *could* find arbitrarily small certificate of suboptimality

## Complementary slackness

- assume strong duality holds for optimization problem in Definition 176 and assume  $x^*$  is primal optimum and  $(\lambda^*, \nu^*)$  is dual optimum, then

$$f(x^*) = L(x^*, \lambda^*, \nu^*) = f(x^*) + \lambda^{*T} q(x^*) + \nu^{*T} h(x^*)$$

- $h(x^*) = 0$  implies  $\lambda^{*T} q(x^*) = 0$
- then  $\lambda^* \succeq 0$  and  $q(x^*) \preceq 0$  imply

$$\lambda_i^* q_i(x^*) = 0 \quad i = 1, \dots, m$$

**Proposition 43. [complementary slackness]** *when strong duality holds, for primal and dual optimal points  $x^*$  and  $(\lambda^*, \nu)$*

$$\lambda_i^* q_i(x^*) = 0 \quad i = 1, \dots, m$$

*this property, called complementary slackness*

## KKT optimality conditions

**Definition 200. [KKT optimality conditions]** for optimization problem in Definition 176 where  $f$ ,  $q$ , and  $h$  are all differentiable, below conditions for  $x \in \mathcal{D}$  and  $(\lambda, \nu) \in \mathbf{R}^m \times \mathbf{R}^p$

$$q(x) \preceq 0 \quad - \text{primal feasibility}$$

$$h(x) = 0 \quad - \text{primal feasibility}$$

$$\lambda \succeq 0 \quad - \text{dual feasibility}$$

$$\lambda^T q(x) = 0 \quad - \text{complementary slackness}$$

$$\nabla_x L(x, \lambda, \nu) = 0 \quad - \text{vanishing gradient of Lagrangian}$$

called Karush-Kuhn-Tucker (KKT) optimality conditions

## KKT necessary for optimality with strong duality

**Theorem 85. [KKT necessary for optimality with strong duality]** *for optimization problem in Definition 176 where  $f$ ,  $q$ , and  $h$  are all differentiable, if strong duality holds, primal and dual optimal solutions  $x^*$  and  $(\lambda^*, \nu)$  satisfy KKT optimality conditions (in Definition 200), i.e., for every optimization problem*

- *when strong duality holds, KKT optimality conditions are necessary for primal and dual optimality*  
*or equivalently*
- *primal and dual optimality with strong duality imply KKT optimality conditions*

## KKT and convexity sufficient for optimality with strong duality

- assume convex optimization problem where  $f$ ,  $q$ , and  $h$  are all differentiable and  $x \in \mathcal{D}$  and  $(\lambda, \nu) \in \mathbf{R}^m \times \mathbf{R}^p$  satisfying KKT conditions, *i.e.*

$$q(x) \preceq 0, \quad h(x) = 0, \quad \lambda \succeq 0, \quad \lambda^T q(x) = 0, \quad \nabla_x L(x, \lambda, \nu) = 0$$

- since  $L(x, \lambda, \nu)$  is convex for  $\lambda \succeq 0$ , *i.e.*, each of  $f(x)$ ,  $\lambda^T q(x)$ , and  $\nu^T h(x)$  is convex, vanishing gradient implies  $x$  achieves infimum for Lagrangian, hence

$$g(\lambda, \nu) = L(x, \lambda, \nu) = f(x) + \lambda^T q(x) + \nu^T h(x) = f(x)$$

- thus, strong duality holds, *i.e.*,  $x$  and  $(\lambda, \nu)$  are primal and dual optimal solutions with zero duality gap

**Theorem 86. [KKT and convexity sufficient for optimality with strong duality]** *for convex optimization problem in Definition 180 where  $f$ ,  $q$ , and  $h$  are all differentiable, if  $x \in \mathcal{D}$  and  $(\lambda, \nu) \in \mathbf{R}^m \times \mathbf{R}^p$  satisfy KKT optimality conditions (in Definition 200), they are primal and dual optimal solutions having zero duality gap i.e.*

- *for convex optimization problem, KKT optimality conditions are sufficient for primal and dual optimality with strong duality or equivalently*
  - *KKT optimality conditions and convexity imply primal and dual optimality and strong duality*
- Theorem 85 together with Theorem 86 implies that for convex optimization problem
    - *KKT optimality conditions are necessary and sufficient for primal and dual optimality with strong duality*

## Solving primal problems via dual problems

- when strong duality holds, can retrieve primal optimum from dual optimum since primal optimal solution is minimize of

$$L(x, \lambda^*, \nu^*)$$

where  $(\lambda^*, \nu^*)$  is dual optimum

- example - entropy maximization ( $\mathcal{D} = \mathbf{R}_{++}^n$ )
  - primal problem - min.  $f(x) = \sum_{i=1}^n x_i \log x_i$  s.t.  $Ax \preceq b, \sum x = 1$
  - dual problem - max.  $-b^T \lambda - \nu - \exp(-\nu - 1) \sum \exp(A^T \lambda)$  s.t.  $\lambda \succeq 0$
  - provided dual optimum  $(\lambda^*, \nu^*)$ , primal optimum is

$$x^* = \operatorname{argmin}_{x \in \mathcal{D}} \left( \sum x_i \log x_i + \lambda^{*T} (Ax - b) + \nu^* (\mathbf{1}^T x - 1) \right)$$

- $\nabla_x L(x, \lambda^*, \nu^*) = \log x + A^T \lambda^* + (1 + \nu^*) \mathbf{1}$ , hence

$$x^* = \exp(-(A^T \lambda^* + (1 + \nu^*) \mathbf{1}))$$

## Perturbed optimization problems

- original problem in Definition 176 with perturbed constraints

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq u \\ & h(x) = v \end{array}$$

where  $u \in \mathbf{R}^m$  and  $v \in \mathbf{R}^p$

- define  $p^*(u, v)$  as optimal value of above *perturbed* problem, *i.e.*

$$p^*(u, v) = \inf\{f(x) | x \in \mathcal{D}, q(x) \preceq u, h(x) = v\}$$

which is convex when problem is convex optimization problem (proof can be found in [Proof 26](#)) - note  $p^*(0, 0) = p^*$

- assume and dual optimum  $(\lambda^*, \nu^*)$ , if strong duality holds, for every feasible  $x$  for perturbed problem

$$p^*(0, 0) = g(\lambda^*, \nu^*) \leq f(x) + \lambda^{*T} q(x) + \nu^{*T} h(x) \leq f(x) + \lambda^{*T} u + \nu^{*T} v$$



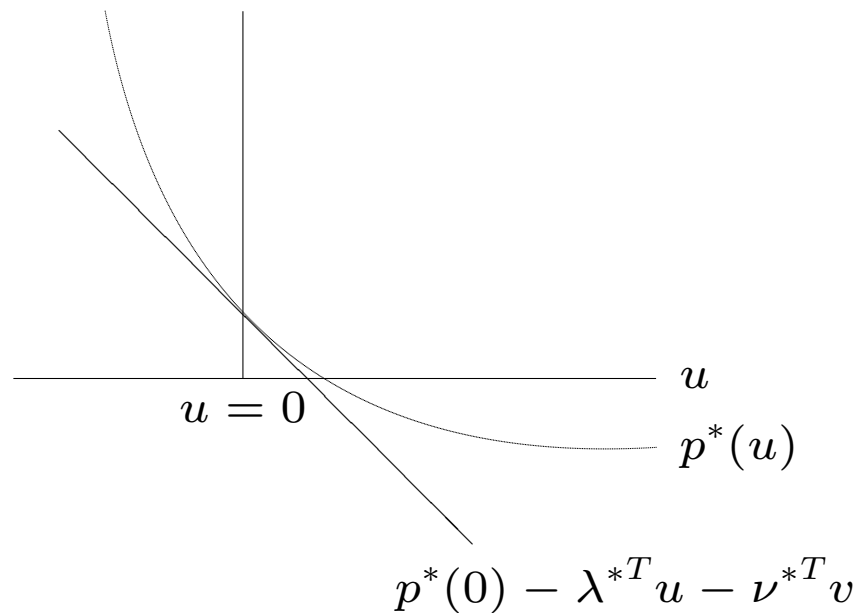
thus

$$p^*(0, 0) \leq p^*(u, v) + \lambda^{*T}u + \nu^{*T}v$$

hence

$$p^*(u, v) \geq p^*(0, 0) - \lambda^{*T}u - \nu^{*T}v$$

- the figure shows this for optimization problem with one inequality constraint and no equality constraint



## Global sensitivity analysis via perturbed problems

- recall

$$p^*(u, v) \geq p^*(0, 0) - \lambda^{*T}u - \nu^{*T}v$$

- interpretations

- if  $\lambda_i^*$  is large, when  $i$ -th inequality constraint is tightened, optimal value increases a lot
- if  $\lambda_i^*$  is small, when  $i$ -th inequality constraint is relaxed, optimal value decreases not a lot
- if  $|\nu_i^*|$  is large, reducing  $v_i$  when  $\nu_i^* > 0$  or increasing  $v_i$  when  $\nu_i^* < 0$  increases optimal value a lot
- if  $|\nu_i^*|$  is small, increasing  $v_i$  when  $\nu_i^* > 0$  or decreasing  $v_i$  when  $\nu_i^* < 0$  decreases optimal value not a lot

- it only gives lower bounds - will explore local behavior

## Local sensitivity analysis via perturbed problems

- assume  $p^*(u, v)$  is differentiable with respect to  $u$  and  $v$ , *i.e.*,  $\nabla_{(u,v)} p^*(u, v)$  exist
  - then

$$\frac{\partial}{\partial u_i} p^*(0, 0) = \lim_{h \rightarrow 0^+} \frac{p^*(he_i, 0) - p^*(0, 0)}{h} \geq \lim_{h \rightarrow 0^+} \frac{-\lambda^{*T}(he_i)}{h} = -\lambda_i$$

and

$$\frac{\partial}{\partial u_i} p^*(0, 0) = \lim_{h \rightarrow 0^-} \frac{p^*(he_i, 0) - p^*(0, 0)}{h} \leq \lim_{h \rightarrow 0^-} \frac{-\lambda^{*T}(he_i)}{h} = -\lambda_i$$

- obtain same result for  $v_i$ , hence

$$\nabla_u p^*(0, 0) = -\lambda \quad \nabla_v p^*(0, 0) = -\nu$$

- so larger  $\lambda_i$  or  $|\nu_i|$  means larger change in optimal value of perturbed problem when  $u_i$  or  $v_i$  change a bit and vice versa quantitatively, -  $\lambda_i$  and  $\nu_i$  provide exact ratio and direction

## Different dual problems for equivalent optimization problems - 1

- introducing new variables and equality constraints for unconstrained problems
  - unconstrained optimization problem

$$\text{minimize} \quad f(Ax + b)$$

- dual Lagrange function is  $g = p^*$ , hence strong duality holds, which, however, does not provide useful information
- reformulate as equivalent optimization problem

$$\begin{aligned} &\text{minimize} \quad f(y) \\ &\text{subject to} \quad Ax + b = y \end{aligned}$$

- Lagrangian -  $L(x, y, \nu) = f(y) + \nu^T(Ax + b - y)$
- Lagrange dual function -  $g(\nu) = -I(A^T\nu = 0) + b^T\nu - f^*(\nu)$
- dual optimization problem

$$\begin{aligned} &\text{maximize} \quad b^T\nu - f^*(\nu) \\ &\text{subject to} \quad A^T\nu = 0 \end{aligned}$$

- examples
  - unconstrained geometric problem

$$\text{minimize} \quad \log \left( \sum_{i=1}^m \exp(a_i^T x + b_i) \right)$$

- reformulation

$$\begin{array}{ll} \text{minimize} & \log \left( \sum_{i=1}^m \exp(y_i) \right) \\ \text{subject to} & Ax + b = y \end{array}$$

- dual optimization problem

$$\begin{array}{ll} \text{maximize} & b^T \nu - \sum_{i=1}^m \nu_i \log \nu_i \\ \text{subject to} & \mathbf{1}^T \nu = 1 \\ & A^T \nu = 0 \\ & \nu \succeq 0 \end{array}$$

which is entropy maximization problem

- norm minimization problem

$$\text{minimize} \quad \|Ax - b\|$$

- reformulation

$$\begin{array}{ll}\text{minimize} & \|y\| \\ \text{subject to} & Ax - b = y\end{array}$$

- dual optimization problem

$$\begin{array}{ll}\text{maximize} & b^T \nu \\ \text{subject to} & \|\nu\|_* \leq 1 \\ & A^T \nu = 0\end{array}$$

## Different dual problems for equivalent optimization problems - 2

- introducing new variables and equality constraints for constrained problems
  - inequality constrained optimization problem

$$\begin{array}{ll} \text{minimize} & f_0(A_0x + b_0) \\ \text{subject to} & f_i(A_ix + b_i) \leq 0 \quad i = 1, \dots, m \end{array}$$

- reformulation

$$\begin{array}{ll} \text{minimize} & f_0(y_0) \\ \text{subject to} & f_i(y_i) \leq 0 \quad i = 1, \dots, m \\ & A_ix + b_i = y_i \quad i = 0, \dots, m \end{array}$$

- dual optimization problem

$$\begin{array}{ll} \text{maximize} & \sum_{i=0}^m \nu_i^T b_i - f_0^*(\nu_0) - \sum_{i=1}^m \lambda_i f_i^*(\nu_i / \lambda_i) \\ \text{subject to} & \sum_{i=0}^m A_i^T \nu_i = 0 \\ & \lambda \succeq 0 \end{array}$$

- examples
  - inequality constrained geometric program

$$\begin{array}{ll} \text{minimize} & \log \left( \sum \exp(A_0 x + b_0) \right) \\ \text{subject to} & \log \left( \sum \exp(A_i x + b_i) \right) \leq 0 \quad i = 1, \dots, m \end{array}$$

where  $A_i \in \mathbf{R}^{K_i \times n}$  and  $\exp(z) := (\exp(z_1), \dots, \exp(z_k)) \in \mathbf{R}^n$  and  $\sum z := \sum_{i=1}^k z_i \in \mathbf{R}$  for  $z \in \mathbf{R}^k$

- reformulation

$$\begin{array}{ll} \text{minimize} & \log \left( \sum \exp(y_0) \right) \\ \text{subject to} & \log \left( \sum \exp(y_i) \right) \leq 0 \quad i = 1, \dots, m \\ & A_i x + b_i = y_i \quad i = 0, \dots, m \end{array}$$



- dual optimization problem

$$\begin{aligned}
 & \text{maximize} && \sum_{i=0}^m b_i^T \nu_i - \nu_0^T \log(\nu_0) - \sum_{i=1}^m \nu_i^T \log(\nu_i / \lambda_i) \\
 & \text{subject to} && \nu_i \succeq 0 \quad i = 0, \dots, m \\
 & && \mathbf{1}^T \nu_0 = 1, \mathbf{1}^T \nu_i = \lambda_i \quad i = 1, \dots, m \\
 & && \lambda_i \geq 0 \quad i = 1, \dots, m \\
 & && \sum_{i=0}^m A_i^T \nu_i = 0
 \end{aligned}$$

where and  $\log(z) := (\log(z_1), \dots, \log(z_k)) \in \mathbf{R}^n$  for  $z \in \mathbf{R}_{++}^k$

- simplified dual optimization problem

$$\begin{aligned}
 & \text{maximize} && \sum_{i=0}^m b_i^T \nu_i - \nu_0^T \log(\nu_0) - \sum_{i=1}^m \nu_i^T \log(\nu_i / \mathbf{1}^T \nu_i) \\
 & \text{subject to} && \nu_i \succeq 0 \quad i = 0, \dots, m \\
 & && \mathbf{1}^T \nu_0 = 1 \\
 & && \sum_{i=0}^m A_i^T \nu_i = 0
 \end{aligned}$$

## Different dual problems for equivalent optimization problems - 3

- transforming objectives
  - norm minimization problem

$$\text{minimize} \quad \|Ax - b\|$$

- reformulation

$$\begin{array}{ll} \text{minimize} & (1/2)\|y\|^2 \\ \text{subject to} & Ax - b = y \end{array}$$

- dual optimization problem

$$\begin{array}{ll} \text{maximize} & -(1/2)\|\nu\|_*^2 + b^T \nu \\ \text{subject to} & A^T \nu = 0 \end{array}$$

## Different dual problems for equivalent optimization problems - 4

- making constraints implicit
  - LP with box constraints

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & Ax = b, \quad l \preceq x \preceq u \end{array}$$

- dual optimization problem

$$\begin{array}{ll} \text{maximize} & -b^T \nu - \lambda_1^T u + \lambda_2^T l \\ \text{subject to} & A^T \nu + \lambda_1 - \lambda_2 + c = 0, \quad \lambda_1 \succeq 0, \quad \lambda_2 \succeq 0 \end{array}$$

- reformulation

$$\begin{array}{ll} \text{minimize} & c^T x + I(l \preceq x \preceq u) \\ \text{subject to} & Ax = b \end{array}$$

- dual optimization problem for reformulated primal problem

$$\text{maximize} \quad -b^T \nu - u^T (A^T \nu + c)^- + l^T (A^T \nu + c)^+$$

# **Theorems of Alternatives**

## Weak alternatives

**Theorem 87. [weak alternatives of two systems]** for  $q : Q \rightarrow \mathbf{R}^m$  &  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets of common set  $X$ , which is subset of Banach space, assuming  $\mathcal{D} = Q \cap H \neq \emptyset$ , and  $\lambda \in \mathbf{R}^m$  &  $\nu \in \mathbf{R}^p$ , below two systems of inequalities and equalities are weak alternatives, i.e., at most one of them is feasible

$$q(x) \preceq 0 \quad h(x) = 0$$

and

$$\lambda \succeq 0 \quad \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right) > 0$$

- can prove Theorem 87 using duality of optimization problems
- consider primal and dual problems
  - primal problem

$$\begin{array}{ll} \text{minimize} & 0 \\ \text{subject to} & q(x) \preceq 0 \\ & h(x) = 0 \end{array}$$

– dual problem

$$\begin{array}{ll} \text{maximize} & g(\lambda, \nu) \\ \text{subject to} & \lambda \succeq 0 \end{array}$$

where

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right)$$

- then  $p^*, d^* \in \{0, \infty\}$
- now assume *first system of Theorem 87 is feasible*, then  $p^* = 0$ , hence weak duality applies  $d^* = 0$ , thus there exist no  $\lambda$  and  $\nu$  such that  $\lambda \succeq 0$  and  $g(\lambda, \nu) > 0$  *i.e., second system is infeasible*, since otherwise there exist  $\lambda$  and  $\nu$  making  $g(\lambda, \nu)$  arbitrarily large; if  $\tilde{\lambda} \succeq 0$  and  $\tilde{\nu}$  satisfy  $g(\lambda, \nu) > 0$ ,  $g(\alpha\tilde{\lambda}, \alpha\tilde{\nu}) = \alpha g(\tilde{\lambda}, \tilde{\nu})$  goes to  $\infty$  when  $\alpha \rightarrow \infty$
- assume *second system is feasible*, then  $g(\lambda, \nu)$  can be arbitrarily large for above reasons, thus  $d^* = \infty$ , hence weak duality implies  $p^* = \infty$ , which implies *first system is infeasible*
- therefore two systems are weak alternatives; at most one of them is feasible  
(actually, not hard to prove it without using weak duality)

## Weak alternatives with strict inequalities

**Theorem 88.** [weak alternatives of two systems with strict inequalities] *for  $q : Q \rightarrow \mathbf{R}^m$  &  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets of common set  $X$ , which is subset of Banach space, assuming  $\mathcal{D} = Q \cap H \neq \emptyset$ , and  $\lambda \in \mathbf{R}^m$  &  $\nu \in \mathbf{R}^p$ , below two systems of inequalities and equalities are weak alternatives, i.e., at most one of them is feasible*

$$q(x) \prec 0 \quad h(x) = 0$$

and

$$\lambda \succeq 0 \quad \lambda \neq 0 \quad \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right) \geq 0$$

## Strong alternatives

**Theorem 89. [strong alternatives of two systems]** *for convex  $q : Q \rightarrow \mathbf{R}^m$  & affine  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets  $\mathbf{R}^n$  assuming  $\mathcal{D} = Q \cap H \neq \emptyset$  and  $\lambda \in \mathbf{R}^m$  &  $\nu \in \mathbf{R}^p$ , if exists  $x \in \text{relint } \mathcal{D}$  with  $h(x) = 0$ , below two systems of inequalities and equalities are strong alternatives, i.e., exactly one of them is feasible*

$$q(x) \preceq 0 \quad h(x) = 0$$

and

$$\lambda \succeq 0 \quad \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right) > 0$$



## Strong alternatives with strict inequalities

**Theorem 90. [strong alternatives of two systems with strict inequalities]** *for convex  $q : Q \rightarrow \mathbf{R}^m$  & affine  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets  $\mathbf{R}^n$  assuming  $\mathcal{D} = Q \cap H \neq \emptyset$  and  $\lambda \in \mathbf{R}^m$  &  $\nu \in \mathbf{R}^p$ , if exists  $x \in \text{relint } \mathcal{D}$  with  $h(x) = 0$ , below two systems of inequalities and equalities are strong alternatives, i.e., exactly one of them is feasible*

$$q(x) \prec 0 \quad h(x) = 0$$

and

$$\lambda \succeq 0 \quad \lambda \neq 0 \quad \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right) \geq 0$$

- proof - consider convex optimization problem and its dual
  - primal problem

$$\begin{array}{ll} \text{minimize} & s \\ \text{subject to} & q(x) - s\mathbf{1} \preceq 0 \\ & h(x) = 0 \end{array}$$

– dual problem

$$\begin{aligned} & \text{maximize} && g(\lambda, \nu) \\ & \text{subject to} && \lambda \succeq 0 \quad \mathbf{1}^T \lambda = 1 \end{aligned}$$

where  $g(\lambda, \nu) = \inf_{x \in \mathcal{D}} (\lambda^T q(x) + \nu^T h(x))$

- first observe Slater's condition holds for primal problem since by hypothesis of Theorem 90, exists  $y \in \text{relint } \mathcal{D}$  with  $h(y) = 0$ , hence  $(y, q(y)) \in Q \times \mathbf{R}$  is primal feasible satisfying Slater's condition
- hence Slater's theorem (Theorem 84) implies  $d^* = p^*$
- assume first system is feasible, then primal problem is strictly feasible and  $d^* = p^* < 0$ , hence second system infeasible since otherwise feasible point for second system is feasible point of dual problem, hence  $d^* \geq 0$
- assume first system is infeasible, then  $d^* = p^* \geq 0$ , hence Slater's theorem (Theorem 84) implies exists dual optimal  $(\lambda^*, \nu^*)$  (whether or not  $d^* = \infty$ ), hence  $(\lambda^*, \nu^*)$  is feasible point for second system of Theorem 90
- therefore two systems are strong alternatives; each is feasible *if and only if* the other is infeasible

## Strong alternatives for linear inequalities

- dual function of feasibility problem for  $Ax \preceq b$  is

$$g(\lambda) = \inf_{x \in \mathbf{R}^n} \lambda^T (Ax - b) = \begin{cases} -b^T \lambda & A^T \lambda = 0 \\ -\infty & \text{otherwise} \end{cases}$$

- hence alternative system is  $\lambda \succeq 0$ ,  $b^T \lambda < 0$ ,  $A^T \lambda = 0$
- thus Theorem 89 implies below systems are strong alternatives

$$Ax \preceq b \quad \& \quad \lambda \succeq 0 \quad b^T \lambda < 0 \quad A^T \lambda = 0$$

- similarly alternative system is  $\lambda \succeq 0$ ,  $b^T \lambda < 0$ ,  $A^T \lambda = 0$  and Theorem 89 implies below systems are strong alternatives

$$Ax \prec b \quad \& \quad \lambda \succeq 0 \quad \lambda \neq 0 \quad b^T \lambda \leq 0 \quad A^T \lambda = 0$$

## Farkas' lemma

**Theorem 91. [Farkas' lemma]** *below systems of inequalities and equalities are strong alternatives*

$$Ax \preceq 0 \quad c^T x < 0 \quad \& \quad A^T y + c = 0 \quad y \succeq 0$$

- will prove Theorem 91 using LP and its dual
- consider LP (minimize  $c^T x$  subject to  $Ax \preceq 0$ )
- dual function is  $g(y) = \inf_{x \in \mathbf{R}^n} (c^T x + y^T Ax) = \begin{cases} 0 & A^T y + c = 0 \\ -\infty & \text{otherwise} \end{cases}$
- hence dual problem is (maximize 0 subject to  $A^T y + c = 0, y \succeq 0$ )
- assume first system is feasible, then homogeneity of primal problem implies  $p^* = -\infty$ , thus  $d^*$ , *i.e.*, dual is infeasible, hence second system is infeasible
- assume first system is infeasible, since primal is always feasible,  $p^* = 0$ , hence strong duality implies  $d^* = 0$ , thus second system is feasible

# **Convex Optimization with Generalized Inequalities**

## Optimization problems with generalized inequalities

**Definition 201.** [optimization problems with generalized inequalities] for  $f : F \rightarrow \mathbf{R}$ ,  $q : Q \rightarrow \times_{i=1}^m \mathbf{R}^{k_i}$ ,  $h : H \rightarrow \mathbf{R}^p$  where  $F$ ,  $Q$ , and  $H$  are subsets of common set  $X$

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq_{\mathcal{K}} 0 \\ & h(x) = 0 \end{array}$$

called **optimization problem with generalized inequalities** where  $\mathcal{K} = \times K_i$  is proper cone with  $m$  proper cones  $K_1 \subset \mathbf{R}^{k_1}, \dots, K_m \subset \mathbf{R}^{k_m}$

- every terminology and associated notation is same as of optimization problem in Definition 176 such as objective & inequality & equality constraint functions, domain of optimization problem  $\mathcal{D}$ , feasible set  $\mathcal{F}$ , optimal value  $p^*$
- note that when  $K_i = \mathbf{R}_+$  (hence  $\mathcal{K} = \mathbf{R}_+^m$ ), above optimization problem coincides with that in Definition 176, i.e., optimization problems with generalized inequalities subsume (normal) optimization problems

## Lagrangian for generalized inequalities

**Definition 202.** **[Lagrangian for generalized inequalities]** *for optimization problem in Definition 201 with nonempty domain  $\mathcal{D}$ , function  $L : \mathcal{D} \times \times_{i=1}^m \mathbf{R}^{k_i} \times \mathbf{R}^p \rightarrow \mathbf{R}$  defined by*

$$L(x, \lambda, \nu) = f(x) + \lambda^T q(x) + \nu^T h(x)$$

*called **Lagrangian** associated with the optimization problem where*

- *every terminology and associated notation is same as of optimization problem in Definition 192 such as dual variables or Lagrange multipliers  $\lambda$  and  $\nu$ .*
- *Lagrangian for generalized inequalities subsumes (normal) Lagrangian (Definition 192)*

## Lagrange dual functions for generalized inequalities

**Definition 203.** [Lagrange dual functions for generalized inequalities] *for optimization problem in Definition 201 for which Lagrangian is defined, function  $g : \times \mathbf{R}^{k_i} \times \mathbf{R}^p \rightarrow \mathbf{R} \cup \{-\infty\}$  defined by*

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} L(x, \lambda, \nu) = \inf_{x \in \mathcal{D}} \left( f(x) + \lambda^T q(x) + \nu^T h(x) \right)$$

*called Lagrange dual function or just dual function associated with optimization problem*

*- Lagrange dual functions for generalized inequalities subsume (normal) Lagrange dual functions (Definition 193)*

- $g$  is concave function
- $g(\lambda, \nu)$  is lower bound for optimal value of associated optimization problem *i.e.*,

$$g(\lambda, \nu) \leq p^*$$

for every  $\lambda \succeq_{\mathcal{K}}^* 0$  where  $\mathcal{K}^*$  denotes dual cone of  $\mathcal{K}$ , *i.e.*,  $\mathcal{K}^* = \times K_i^*$  where  $K_i^* \subset \mathbf{R}^{k_i}$  is dual cone of  $K_i \subset \mathbf{R}^{k_i}$

- $(\lambda, \nu)$  with  $\lambda \succeq_{\mathcal{K}} 0$  and  $g(\lambda, \nu) > -\infty$  said to be *dual feasible*



## Lagrange dual problems for generalized inequalities

**Definition 204.** [Lagrange dual problems for generalized inequalities] *for optimization problem in Definition 201, optimization problem*

$$\begin{array}{ll} \text{maximize} & g(\lambda, \nu) \\ \text{subject to} & \lambda \succeq_{\mathcal{K}^*} 0 \end{array}$$

where  $\mathcal{K}^*$  denotes dual cone of  $\mathcal{K}$ , i.e.,  $\mathcal{K}^* = \times K_i^*$  where  $K_i^* \subset \mathbf{R}^{k_i}$  is dual cone of  $K_i \subset \mathbf{R}^{k_i}$ , called **Lagrange dual problem** associated with problem in Definition 201

- every terminology and related notation is same as that in Definition 194 such as dual feasibility, dual optimal value  $d^*$ , optimal Lagrange multipliers  $(\lambda^*, \nu^*)$
- Lagrange dual problems for generalized inequalities subsume (normal) Lagrange dual problems (Definition 194)

- Lagrange dual problem in Definition 204 is convex optimization since  $g(\lambda, \nu)$  is convex

## Slater's theorem for generalized inequalities

**Theorem 92. [Slater's theorem for generalized inequalities]** *if optimization problem in Definition 201 is convex, i.e.,  $f$  is convex,  $q$  is  $\mathcal{K}$ -convex (i.e., every  $q_i$  is  $K_i$ -convex) (Definition 174), and exists feasible  $x \in \mathcal{D}$  contained in  $\text{relint } \mathcal{D}$  such that*

$$q(x) \prec_{\mathcal{K}} 0 \quad h(x) = 0$$

*strong duality holds (and dual optimal value is attained when  $d^* > -\infty$ )*

- *such condition, called Slater's condition*
- *such point, (sometimes) said to be strictly feasible*
- *note resemblance with Slater's theorem in Theorem 84*

## Duality for SDP

- (inequality form) SDP

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & x_1 F_1 + \cdots + x_n F_n + G \preceq 0 \end{array}$$

where  $F_1, \dots, F_n, G \in \mathbf{S}^k$  and  $\mathcal{K} = \mathbf{S}_+^k$

- Lagrangian

$$L(x, Z) = c^T x + (x_1 F_1 + \cdots + x_n F_n + G) \bullet Z = \sum x_i (F_i \bullet Z + c_i) + G \bullet Z$$

where  $X \bullet Y = \text{Tr } XY$  for  $X, Y \in \mathbf{S}^k$

- Lagrange dual function

$$g(Z) = \inf_{x \in \mathbf{R}^n} L(x, Z) = \begin{cases} G \bullet Z & F_i \bullet Z + c_i = 0 \quad i = 1, \dots, n \\ -\infty & \text{otherwise} \end{cases}$$

- Lagrange dual problem

$$\begin{aligned} & \text{maximize} && G \bullet Z \\ & \text{subject to} && F_i \bullet Z + c_i = 0 \quad i = 1, \dots, n \\ & && Z \succeq 0 \end{aligned}$$

where fact that  $\mathbf{S}_+^k$  is self-dual, *i.e.*,  $\mathcal{K}^* = \mathcal{K}$

- Slater's theorem (Theorem 92) implies if primal problem is strictly feasible, *i.e.*, exists  $x \in \mathbf{R}^n$  such that  $\sum x_i F_i + G \prec 0$ , strong duality holds

## KKT optimality conditions for generalized inequalities

**Definition 205. [KKT optimality conditions for generalized inequalities]** *for optimization problem in Definition 201 where  $f$ ,  $q$ , and  $h$  are all differentiable, below conditions for  $x \in \mathcal{D}$  and  $(\lambda, \nu) \in \times \mathbf{R}^{k_i} \times \mathbf{R}^p$*

$$q(x) \preceq_{\mathcal{K}} 0 \quad - \text{primal feasibility}$$

$$h(x) = 0 \quad - \text{primal feasibility}$$

$$\lambda \succeq_{\mathcal{K}^*} 0 \quad - \text{dual feasibility}$$

$$\lambda^T q(x) = 0 \quad - \text{complementary slackness}$$

$$\nabla_x L(x, \lambda, \nu) = 0 \quad - \text{vanishing gradient of Lagrangian}$$

called **Karush-Kuhn-Tucker (KKT) optimality conditions**

- note KKT optimality conditions for generalized inequalities subsume (normal) KKT optimality conditions (Definition 200)

## KKT conditions and optimalities for generalized inequalities

- for every optimization problem with generalized inequalities (Definition 201), every statement for normal optimization problem (Definition 176), regarding relations among KKT conditions, optimality, primal and dual optimality, and strong duality, is *exactly the same*
  - for every optimization problem with generalized inequalities (Definition 201)
    - if strong duality holds, primal and dual optimal points satisfy KKT optimality conditions in Definition 205 (same as Theorem 85)
    - if optimization problem is convex and primal and dual solutions satisfy KKT optimality conditions in Definition 205, the solutions are optimal with strong duality (same as Theorem 86)
    - therefore, for convex optimization problem, *KKT optimality conditions are necessary and sufficient for primal and dual optimality with strong duality*

## Perturbation and sensitivity analysis for generalized inequalities

- original problem in Definition 201 with perturbed constraints

$$\begin{array}{ll} \text{minimize} & f(x) \\ \text{subject to} & q(x) \preceq_{\mathcal{K}} u \\ & h(x) = v \end{array}$$

where  $u \in \mathbf{R}^m$  and  $v \in \mathbf{R}^p$

- define  $p^*(u, v) = \inf\{f(x) | x \in \mathcal{D}, q(x) \preceq u, h(x) = v\}$ , which is convex when problem is convex optimization problem - note  $p^*(0, 0) = p^*$
- as for normal optimization problem case (page 639), if and dual optimum  $(\lambda^*, \nu^*)$ , if strong duality holds,

$$p^*(u, v) \geq p^*(0, 0) - \lambda^{*T} u - \nu^{*T} v$$

and

$$\nabla_u p^*(0, 0) = -\lambda \quad \nabla_v p^*(0, 0) = -\nu$$

## Sensitivity analysis for SDP

- assume inequality form SDP and its dual problem on page 666 and page 667
- consider perturbed SDP

$$\begin{array}{ll} \text{minimize} & c^T x \\ \text{subject to} & x_1 F_1 + \cdots + x_n F_n + G \preceq U \end{array}$$

for some  $U \in \mathbf{S}^k$

– define  $p^* : \mathbf{S}^k \rightarrow \mathbf{R}$  such that  $p^*(U)$  is optimal value of above problem

- assume  $x^* \in \mathbf{R}^n$  and  $Z^* \in \mathbf{S}_+^k$  are primal and dual optimum with zero duality gap
- then

$$p^*(U) \geq p^* - Z^* \bullet U$$

- if  $\nabla_U p^*$  exists at  $U = 0$

$$\nabla_U p^*(0) = -Z^*$$



## Weak alternatives for generalized inequalities

**Theorem 93.** [weak alternatives for generalized inequalities] for  $q : Q \rightarrow \times \mathbf{R}^{k_i}$  &  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets of common Banach space assuming  $\mathcal{D} = Q \cap H \neq \emptyset$ , and  $\lambda \in \times \mathbf{R}^{k_i}$  &  $\nu \in \mathbf{R}^p$ , below pairs of systems are strong alternatives

$$\begin{aligned} q(x) \preceq_{\mathcal{K}} 0 \quad h(x) = 0 \quad \& \quad \lambda \succeq_{\mathcal{K}^*} 0 \quad g(\lambda, \nu) > 0 \\ q(x) \prec_{\mathcal{K}} 0 \quad h(x) = 0 \quad \& \quad \lambda \succeq_{\mathcal{K}^*} 0 \quad \lambda \neq 0 \quad g(\lambda, \nu) \geq 0 \end{aligned}$$

where  $\mathcal{K} = \times K_i$  with proper cones  $K_i \subset \mathbf{R}^{k_i}$  and function  $g : \times \mathbf{R}^{k_i} \times \mathbf{R}^p \rightarrow \mathbf{R}$  defined by

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right)$$

note this theorem subsumes Theorem 87 and Theorem 88

## Strong alternatives for generalized inequalities

**Theorem 94.** [strong alternatives for generalized inequalities] for  $\mathcal{K}$ -convex  $q : Q \rightarrow \times \mathbf{R}^{k_i}$  & affine  $h : H \rightarrow \mathbf{R}^p$  where  $Q$  and  $H$  are subsets of  $\mathbf{R}^n$  assuming  $\mathcal{D} = Q \cap H \neq \emptyset$ , and  $\lambda \in \times \mathbf{R}^{k_i}$  &  $\nu \in \mathbf{R}^p$ , if exists  $x \in \text{relint } \mathcal{D}$  with  $h(x) = 0$ , below pairs of systems are strong alternatives

$$\begin{aligned} q(x) \preceq_{\mathcal{K}} 0 \quad h(x) = 0 \quad \& \quad \lambda \succeq_{\mathcal{K}^*} 0 \quad g(\lambda, \nu) > 0 \\ q(x) \prec_{\mathcal{K}} 0 \quad h(x) = 0 \quad \& \quad \lambda \succeq_{\mathcal{K}^*} 0 \quad \lambda \neq 0 \quad g(\lambda, \nu) \geq 0 \end{aligned}$$

where  $\mathcal{K} = \times K_i$  with proper cones  $K_i \subset \mathbf{R}^{k_i}$  and function  $g : \times \mathbf{R}^{k_i} \times \mathbf{R}^p \rightarrow \mathbf{R}$  defined by

$$g(\lambda, \nu) = \inf_{x \in \mathcal{D}} \left( \lambda^T q(x) + \nu^T h(x) \right)$$

note this theorem subsumes Theorem 89 and Theorem 90

## Strong alternatives for SDP

- for  $F_1, \dots, F_n, G \in \mathbf{S}^k$ ,  $x \in \mathbf{R}^n$ , and  $Z \in \mathbf{S}^k$ 
  - below systems are strong alternatives

$$x_1 F_1 + \dots + x_n F_n + G \prec 0$$

and

$$Z \succeq 0 \quad Z \neq 0 \quad G \bullet Z \geq 0 \quad F_i \bullet Z = 0 \quad i = 1, \dots, n$$

- if  $\sum v_i F_i \succeq 0 \Rightarrow \sum v_i F_i = 0$ , below systems are strong alternatives

$$x_1 F_1 + \dots + x_n F_n + G \preceq 0$$

and

$$Z \succeq 0 \quad G \bullet Z > 0 \quad F_i \bullet Z = 0 \quad i = 1, \dots, n$$

# **Unconstrained Minimization**

## Unconstrained minimization

- consider unconstrained convex optimization problem, *i.e.*,  $m = p = 0$  in Definition 180

$$\text{minimize } f(x)$$

where domain of optimization problem is  $\mathcal{D} = F \subset \mathbf{R}^n$

- assume
  - $f$  is twice-differentiable (hence by definition  $F$  is open)
  - optimal solution  $x^*$  exists, *i.e.*,  $p^* = \inf_{x \in \mathcal{D}} f(x) = f(x^*)$
- Theorem 80 implies  $x^*$  is optimal solution *if and only if*

$$\nabla f(x^*) = 0$$

- can solve above equation directly for few cases, but usually depend on iterative method, *i.e.*, find sequence of points  $x^{(0)}, x^{(1)}, \dots \in F$  such that  $\lim_{k \rightarrow \infty} f(x^{(k)}) = p^*$

## Requirements for iterative methods

- requirements for iterative methods
  - initial point  $x^{(0)}$  should be in domain of optimization problem, *i.e.*

$$x^{(0)} \in F$$

- sublevel set of  $f(x^{(0)})$

$$S = \left\{ x \in F \mid f(x) \leq f(x^{(0)}) \right\}$$

should be closed

- *e.g.*
  - sublevel set of  $f(x^{(0)})$  is closed for all  $x^{(0)} \in F$  if  $f$  is closed, *i.e.*, all its sublevel sets are closed
  - $f$  is closed if  $F = \mathbf{R}^n$  and  $f$  is continuous
  - $f$  is closed if  $f$  is continuous,  $F$  is open, and  $f(x) \rightarrow \infty$  as  $x \rightarrow \text{bd } F$

## Unconstrained minimization examples

- convex quadratic problem

$$\text{minimize } f(x) = (1/2)x^T P x + q^T x$$

where  $P \in \mathbf{S}_+^n$  and  $q \in \mathbf{R}^n$

- solution obtained by solving

$$\nabla f(x^*) = P x^* + q = 0$$

- if solution exists,  $x^* = -P^\dagger q$  (thus  $p^* > -\infty$ )
- otherwise, problem is unbounded below, *i.e.*,  $p^* = -\infty$
- *ability to analytically solve quadratic minimization problem is basis for Newton's method, power method for unconstrained minimization*

- least-squares (LS) is special case of convex quadratic problem

$$\text{minimize} \quad (1/2)\|Ax - b\|_2^2 = (1/2)x^T(A^T A)x - b^T Ax + (1/2)\|b\|_2^2$$

- optimal always exists, can be obtained via normal equations

$$A^T Ax^* = b$$

- unconstrained GP

$$\text{minimize} \quad f(x) = \log(\sum \exp(Ax + b))$$

for  $A \in \mathbf{R}^{m \times n}$  and  $b \in \mathbf{R}^m$

- solution obtained by solving

$$\nabla f(x^*) = \frac{\sum A^T \exp(Ax^* + b)}{\sum \exp(Ax^* + b)} = 0$$



- need to resort to iterative method - since  $F = \mathbf{R}^n$  and  $f$  is continuous,  $f$  is closed, hence every point in  $\mathbf{R}^n$  can be initial point

- analytic center of linear inequalities

$$\text{minimize } f(x) = -\sum \log(b - Ax)$$

where  $F = \{x \in \mathbf{R}^n | b - Ax \succ 0\}$

- need to resort to iterative method - since  $F$  is open,  $f$  is continuous, and  $f(x) \rightarrow \infty$  as  $x \rightarrow \text{bd } F$ ,  $f$  is closed, hence every point in  $F$  can be initial point
- $f$ , called *logarithmic barrier* for inequalities  $Ax \preceq b$

- analytic center of LMI

$$\text{minimize } f(x) = -\log \det F(x) = \log \det F(x)^{-1}$$

where  $F : \mathbf{R}^n \rightarrow \mathbf{S}^k$  is defined by

$$F(x) = x_1 F_1 + \cdots + x_n F_n$$

where  $F_i \in \mathbf{S}^k$  and  $F = \{x \in \mathbf{R}^n | F(x) \succ 0\}$

- need to resort to iterative method - since  $F$  is open,  $f$  is continuous, and  $f(x) \rightarrow \infty$  as  $x \rightarrow \text{bd } F$ ,  $f$  is closed, hence every point in  $F$  can be initial point
- $f$ , called *logarithmic barrier* for LMI

## Strong convexity and implications

- function  $f$  is strongly convex on  $S$

$$(\exists m > 0) (\forall x \in S) \left( \nabla^2 f(x) \succeq mI \right)$$

- strong convexity implies for every  $x, y \in S$

$$f(y) \geq f(x) + \nabla f(x)^T (y - x) + (m/2) \|y - x\|_2^2$$

- which implies gradient provides optimality certificate and tells us how far current point is from optimum, *i.e.*

$$f(x) - p^* \leq (1/2m) \|\nabla f(x)\|_2^2 \quad \|x - x^*\|_2 \leq (2/m) \|\nabla f(x)\|_2$$

- first equation implies sublevel sets contained in  $S$  is bounded, hence continuous function  $\nabla^2 f(x)$  is also bounded, *i.e.*,  $(\exists M > 0) (\nabla^2 f(x) \preceq MI)$ , then

$$f(x) - p^* \geq \frac{1}{2M} \|\nabla f(x)\|_2^2$$

## Iterative methods

**Definition 206. [iterative meethods]** *numerical method generating sequence of points  $x^{(0)}, x^{(1)}, \dots \in S \subset \mathbf{R}^n$  to make  $f(x^{(k)})$  approaches to some desired value from some  $f : S \rightarrow \mathbf{R}$ , called **iterative method***

**Definition 207. [iterative meethods with search directions]** *iterative method generating search direction  $\Delta x^{(k)} \in \mathbf{R}^n$  and step length  $t^{(k)} > 0$  at each step  $k$  such that*

$$x^{(k+1)} = x^{(k)} + t^{(k)} \Delta x^{(k)}$$

*called **iterative method with search direction** where  $\Delta x^{(k)}$ , called **search direction**,  $t^{(k)}$ , called **step length** (which actually is not length)*

**Definition 208. [descent methods]** *for function  $f : S \rightarrow \mathbf{R}$ , iterative method reducing function value, i.e.*

$$f(x^{(k+1)}) \leq f(x^{(k)})$$

*for  $k = 0, 1, \dots$ , called **descent method***

## Line search methods

**Definition 209. [line search method]** *for iterating method with search directions, determining search direction  $\Delta x^{(k)}$  and step length  $t^{(k)}$  for each step, called line search method*

**Algorithm 1. [exact line search]** *for descent iterating method with search directions, determine  $t$  by*

$$t = \operatorname{argmin}_{s>0} f(x + s\Delta x)$$

**Algorithm 2. [backtracking line search]** *for descent iterating method with search directions, determine  $t$  by*

**Require:**  $f, \Delta x^{(k)}, \alpha \in (0, 0.5), \beta \in (0, 1)$

$t := 1$

**while**  $f(x^{(k)} + t\Delta x^{(k)}) > f(x^{(k)}) + \alpha t \nabla f(x^{(k)})^T \Delta x^{(k)}$  **do**

$t := \beta t$

**end while**

## Gradient descent method

### Algorithm 3. [gradient descent method]

*Require:*  $f$ , initial point  $x \in \text{dom } f$

*repeat*

*search direction* -  $\Delta x := -\nabla f(x)$

*do line search to choose*  $t > 0$

*update* -  $x := x + t\Delta x$

*until* stopping criterion satisfied

## Summary of gradient descent method

- gradient method often exhibits approximately linear convergence, *i.e.*, error  $f(x^{(k)}) - p^*$  converges to zero approximately as geometric series
- choice of backtracking parameters  $\alpha$  and  $\beta$  has noticeable but not dramatic effect on convergence
- exact line search sometimes improves convergence of gradient method, but not by large, hence mostly not worth implementation
- converge rate depends greatly on condition number of Hessian or sublevel sets - when condition number is large, gradient method can be useless

## Newton's method - motivation

- second-order Taylor expansion of  $f$  -  $\hat{f}(\Delta x) = f(x + \Delta x) = f(x) + \nabla f(x)^T \Delta x + \frac{1}{2} \Delta x^T \nabla^2 f(x) \Delta x$
- minimum of Taylor expansion achieved when  $\nabla \hat{f}(\Delta x) = \nabla f(x) + \nabla^2 f(x) \Delta x = 0$
- solution called *Newton step*

$$\Delta x_{\text{nt}}(x) = -\nabla^2 f(x)^{-1} \nabla f(x)$$

assuming  $\nabla^2 f(x) \succ 0$

- thus Newton step minimizes local quadratic approximation of function
- difference of current and quadratic approximation minimum

$$f(x) - \hat{f}(\Delta x_{\text{nt}}(x)) = \frac{1}{2} \Delta x_{\text{nt}}^T \nabla^2 f(x) \Delta x_{\text{nt}} = \frac{1}{2} \lambda(x)^2$$

- *Newton decrement*

$$\lambda(x) = \sqrt{\Delta x_{\text{nt}}(x)^T \nabla^2 f(x) \Delta x_{\text{nt}}(x)} = \sqrt{\nabla f(x)^T \nabla^2 f(x)^{-1} \nabla f(x)}$$



## Newton's method

**Algorithm 4. [Newton's method]** *damped descent method using Newton step*

**Require:**  $f$ , initial point  $x \in \text{dom } f$ , tolerance  $\epsilon > 0$

*loop*

*compute Newton step and decrement*

$$\Delta x_{\text{nt}}(x) := -\nabla^2 f(x)^{-1} \nabla f(x)$$

$$\lambda(x)^2 := \nabla f(x)^T \nabla^2 f(x)^{-1} \nabla f(x)$$

*stopping criterion - quit if  $\lambda(x)^2/2 < \epsilon$*

*do line search to choose  $t > 0$*

*update -  $x := x + t\Delta x_{\text{nt}}$*

*end loop*

- Newton step is descent direction since

$$\left( \frac{d}{dx} f(x + t\Delta x_{\text{nt}}) \right) \Big|_{t=0} = \nabla f(x)^T \Delta x_{\text{nt}} = -\lambda(x)^2 < 0$$

## Assumptions for convergence analysis of Newton's method

- assumptions

- strong convexity and boundedness of Hessian on sublevel set

$$(\exists m, M > 0) (\forall x \in S) \left( mI \preceq \nabla^2 f(x) \preceq MI \right)$$

- Lipschitz continuity of Hessian on sublevel set

$$(\exists L > 0) (\forall x, y \in S) \left( \|\nabla^2 f(x) - \nabla^2 f(y)\|_2 \leq L\|x - y\|_2 \right)$$

- Lipschitz continuity constant  $L$  plays critical role in performance of Newton's method
  - intuition says Newton's method works well for functions whose quadratic approximations do not change fast, *i.e.*, when  $L$  is small

## Convergence analysis of Newton's method

**Theorem 95. [convergence analysis of Newton's method]** *for function  $f$  satisfying strong convexity, Hessian continuity & Lipschitz continuity with  $m, M, L > 0$ , exist  $0 < \eta < m^2/L$  and  $\gamma > 0$  such that for each step  $k$*

- *damped Newton phase - if  $\|\nabla f(x^{(k)})\|_2 \geq \eta$ ,*

$$f(x^{(k+1)}) - f(x^{(k)}) \leq -\gamma$$

- *quadratic convergence phase - if  $\|\nabla f(x^{(k)})\|_2 < \eta$ , backtracking line search selects step length  $t^{(k)} = 1$*

$$\frac{L}{2m^2} \|\nabla f(x^{(k+1)})\|_2 \leq \left( \frac{L}{2m^2} \|\nabla f(x^{(k)})\|_2 \right)^2$$

*# iterations of Newton's method required to satisfy stopping criterion  $f(x^{(k)}) - p^* \leq \epsilon$  is*

$$\frac{f(x^{(0)}) - p^*}{\gamma} + \log_2 \log_2(\epsilon_0/\epsilon) \quad \text{where } \epsilon_0 = 2m^3/L^2$$

## Summary of Newton's method

- Newton's method is *affine invariant*, hence *performance is independent of condition number unlike gradient method*
- once entering quadratic convergence phase, Newton's method converges extremely fast
- performance not much dependent on choice of algorithm parameters
- big disadvantage is computational cost for evaluating search direction, *i.e.*, solving linear system

## Self-concordance

**Definition 210. [self-concordance]** *convex function  $f : X \rightarrow \mathbf{R}$  with  $X \subset \mathbf{R}^n$  such that for all  $x \in X, v \in \mathbf{R}^n$ ,  $g(t) = f(x + tv)$  with  $\text{dom } g = \{t \in \mathbf{R} | x + tv \in X\}$  satisfies*

$$(\forall t \in \text{dom } g) \left( |g'''(t)| \leq 2g''(t)^{3/2} \right)$$

**Proposition 44. [self-concordance for logarithms]** *if convex function  $g : X \rightarrow \mathbf{R}$  with  $X \subset \mathbf{R}_{++}$  satisfies*

$$|g'''(x)| \leq 3g''(x)/x$$

*function  $f$  with  $\text{dom } f = \{x \in \mathbf{R}_{++} | g(x) < 0\}$  defined by*

$$f(x) = -\log(-g(x)) - \log x$$

*and function  $h$  with  $\text{dom } h = \{x \in \mathbf{R}_{++} | g(x) + ax^2 + bx + c < 0\}$  with  $a \geq 0$  defined by*

$$h(x) = -\log(-g(x) - ax^2 - bx - c) - \log x$$

*are self-concordant*

## Why self-concordance?

- convergence analysis of Newton's method depends on assumptions about function characteristics, *e.g.*,  $m, M, L > 0$  for strong convexity, continuity of Hessian, *i.e.*

$$mI \preceq \nabla^2 f(x) \preceq MI \quad \|\nabla^2 f(x) - \nabla^2 f(y)\| \leq L\|x - y\|$$

- *self-concordance* discovered by Nesterov and Nemirovski (who gave name self-concordance) plays important role for reasons such as
  - convergence analysis does not depend any function characterizing parameters
  - many barrier functions which are used for interior-point methods, which are important class of optimization algorithms are self-concordance
  - property of self-concordance is affine invariant

## Self-concordance preserving operations

**Proposition 45. [self-concordance preserving operations]** *self-concordance is preserved by positive scaling, addition, and affine transformation, i.e., if  $f, g : X \rightarrow \mathbf{R}$  are self-concordant functions with  $X \subset \mathbf{R}^n$ ,  $h : H \rightarrow \mathbf{R}^n$  with  $H \subset \mathbf{R}^m$  are affine functions, and  $a > 0$*

$$af, \quad f + g, \quad f \circ h$$

*are self-concordant where  $\text{dom } f \circ h = \{x \in H \mid h(x) \in X\}$*

## Self-concordant function examples

- negative logarithm -  $f : \mathbf{R}_{++} \rightarrow \mathbf{R}$  with

$$f(x) = -\log x$$

is self-concordant since

$$|f'''(x)|/f''(x)^{3/2} = (2/x^3) / ((1/x^2)^{3/2}) = 2$$

- negative entropy plus negative logarithm -  $f : \mathbf{R}_{++} \rightarrow \mathbf{R}$  with

$$f(x) = x \log x - \log x$$

is self-concordant since

$$|f'''(x)|/f''(x)^{3/2} = (x+2)/(x+1)^{3/2} \leq 2$$



- log barrier for linear inequalities - for  $A \in \mathbf{R}^{m \times n}$  and  $b \in \mathbf{R}^m$

$$f(x) = - \sum \log(b - Ax)$$

with  $\text{dom } f = \{x \in \mathbf{R}^n | b - Ax \succ 0\}$  is self-concordant by Proposition 45, *i.e.*,  $f$  is affine transformation of sum of self-concordant functions

- log-determinant -  $f : \mathbf{S}_{++}^n \rightarrow \mathbf{R}$  with

$$f(X) = \log \det X^{-1} = -\log \det X$$

is self-concordant since for every  $X \in \mathbf{S}_{++}^n$  and  $V \in \mathbf{S}^n$  function  $g : \mathbf{R} \rightarrow \mathbf{R}$  defined by  $g(t) = -\log \det(X + tV)$  where  $\text{dom } f = \{t \in \mathbf{R} | X + tV \succeq 0\}$  is self-concordant since

$$\begin{aligned} g(t) &= -\log \det(X^{1/2}(I + tX^{-1/2}VX^{-1/2})X^{1/2}) \\ &= -\log \det X - \log \det(I + tX^{-1/2}VX^{-1/2}) \\ &= -\log \det X - \sum \log(1 + t\lambda_i(X, V)) \end{aligned}$$

where  $\lambda_i(X, V)$  is  $i$ -th eigenvalue of  $X^{-1/2}VX^{1/2}$  is self-concordant by Proposition 45, *i.e.*,  $g$  is affine transformation of sum of self-concordant functions

- log of concave quadratic -  $f : X \rightarrow \mathbf{R}$  with

$$f(x) = -\log(-x^T P x - q^T x - r)$$

where  $P \in \mathbf{S}_+^n$  and  $X = \{x \in \mathbf{R}^n | x^T P x + q^T x + r < 0\}$

- function  $f : X \rightarrow \mathbf{R}$  with

$$f(x) = -\log(-g(x)) - \log x$$

where  $\text{dom } f = \{x \in \text{dom } g \cap \mathbf{R}_{++} | g(x) < 0\}$  and function  $h : H \rightarrow \mathbf{R}$

$$h(x) = -\log(-g(x) - ax^2 - bx - c) - \log x$$

where  $a \geq 0$  and  $\text{dom } h = \{x \in \text{dom } g \cap \mathbf{R}_{++} | g(x) + ax^2 + bx + c < 0\}$  are self-concordant if  $g$  is one of below

- $g(x) = -x^p$  for  $0 < p \leq 1$
- $g(x) = -\log x$
- $g(x) = x \log x$

- $g(x) = x^p$  for  $-1 \leq p \leq 0$
- $g(x) = (ax + b)^2/x$  for  $a, b \in \mathbf{R}$

since above  $g$  satisfy  $|g'''(x)| \leq 3g''(x)/x$  for every  $x \in \text{dom } g$  (Proposition 44)

- function  $f : X \rightarrow \mathbf{R}$  with  $X = \{(x, y) \mid \|x\|_2 < y\} \subset \mathbf{R}^n \times \mathbf{R}_{++}$  defined by

$$f(x, y) = -\log(y^2 - x^T x)$$

is self-concordant - can be proved using Proposition 44

- function  $f : X \rightarrow \mathbf{R}$  with  $X = \{(x, y) \mid |x|^p < y\} \subset \mathbf{R} \times \mathbf{R}_{++}$  defined by

$$f(x, y) = -2 \log y - \log(y^{2/p} - x^2)$$

where  $p \geq 1$  is self-concordant - can be proved using Proposition 44

- function  $f : X \rightarrow \mathbf{R}$  with  $X = \{(x, y) \mid \exp(x) < y\} \subset \mathbf{R} \times \mathbf{R}_{++}$  defined by

$$f(x, y) = -\log y - \log(\log y - x)$$

is self-concordant - can be proved using Proposition 44

## Properties of self-concordant functions

**Definition 211. [Newton decrement]** for convex function  $f : X \rightarrow \mathbf{R}$  with  $X \subset \mathbf{R}^n$ , function  $\lambda : \tilde{X} \rightarrow \mathbf{R}_+$  with  $\tilde{X} = \{x \in X \mid \nabla^2 f(x) \succ 0\}$  defined by

$$\lambda(x) = (\nabla f(x)^T \nabla^2 f(x)^{-1} \nabla f(x))^{1/2}$$

called **Newton decrement**

- note

$$\lambda(x) = \sup_{v \neq 0} \left( v^T \nabla f(x) / \left( v^T \nabla^2 f(x) v \right)^{1/2} \right)$$

**Theorem 96. [optimality certificate for self-concordant functions]** for strictly convex self-concordant function  $f : X \rightarrow \mathbf{R}^n$  with  $X \subset \mathbf{R}^n$ , Hessian is positive definition everywhere (hence Newton decrement is defined everywhere) and for every  $x \in X$

$$p^* \geq f(x) - \lambda(x)^2 \quad \Leftrightarrow \quad f(x) - p^* \leq \lambda(x)^2$$

if  $\lambda(x) \leq 0.68$

## Stopping criteria for self-concordant objective functions

- recall  $\lambda(x)^2$  provides *approximate* optimality certificate, (page 687) *i.e.*, assuming  $f$  is well approximated by quadratic function around  $x$

$$f(x) - p^* \lesssim \lambda(x)^2 / 2$$

- however, strict convexity together with self-concordance provides proven bound (by Theorem 96)

$$f(x) - p^* \leq \lambda(x)^2$$

for  $\lambda(x) \leq 0.68$

- hence can use following stopping criterion for guaranteed bound

$$\lambda(x)^2 \leq \epsilon \quad \Rightarrow \quad f(x) - p^* \leq \epsilon$$

for  $\epsilon \leq 0.68^2$

## Convergence analysis of Newton's method for self-concordant functions

### Theorem 97. [convergence analysis of Newton's method for self-concordant functions]

for strictly convex self-concordant function  $f$ , exist  $0 < \eta \leq 1/4$  and  $\gamma > 0$  (which depend only on line search parameters) such that

- damped Newton phase - if  $\lambda(x^{(k)}) > \eta$

$$f(x^{(k+1)}) - f(x^{(k)}) \leq -\gamma$$

- quadratic convergence phase - if  $\lambda(x^{(k)}) \leq \eta$  backtracking line search selects step length  $t^{(k)} = 1$

$$2\lambda(x^{(k+1)}) \leq \left(2\lambda(x^{(k)})\right)^2$$

# iterations required to satisfy stopping criterion  $f(x^{(k)}) - p^* \leq \epsilon$  is

$$\left(f(x^{(0)}) - p^*\right) / \gamma + \log_2 \log_2(1/\epsilon)$$

where  $\gamma = \alpha\beta(1 - 2\alpha)^2 / (20 - 8\alpha)$

# **Equality Constrained Minimization**



## Equality constrained minimization

- consider equality constrained convex optimization problem, *i.e.*,  $m = 0$  in Definition 180

$$\begin{array}{ll}\text{minimize} & f(x) \\ \text{subject to} & Ax = b\end{array}$$

where  $A \in \mathbf{R}^{p \times n}$  and domain of optimization problem is  $\mathcal{D} = F \subset \mathbf{R}^n$

- assume
  - $\text{rank } A = p < n$ , *i.e.*, rows of  $A$  are linearly independent
  - $f$  is twice-differentiable (hence by definition  $F$  is open)
  - optimal solution  $x^*$  exists, *i.e.*,  $p^* = \inf_{x \in \mathcal{F}} f(x) = f(x^*)$  and  $Ax^* = b$

## Solving KKT for equality constrained minimization

- Theorem [86](#) implies  $x^* \in F$  is optimal solution *if and only if* exists  $\nu^* \in \mathbf{R}^p$  satisfy KKT optimality conditions, *i.e.*,

$$Ax^* = b \quad \text{primal feasibility equations}$$

$$\nabla f(x^*) + A^T \nu^* = 0 \quad \text{dual feasibility equations}$$

- solving equality constrained problem is equivalent to solving KKT equations
  - handful types of problems can be solved analytically
- using unconstrained minimization methods
  - can eliminate equality constraints and apply unconstrained minimization methods
  - solving dual problem using unconstrained minimization methods and retrieve primal solution (refer to page [638](#))
- will discuss Newton's method directly handling equality constraints
  - preserving problem structure such as sparsity

## Equality constrained convex quadratic minimization

- equality constrained convex quadratic minimization problem

$$\begin{array}{ll} \text{minimize} & f(x) = (1/2)x^T P x + q^T x \\ \text{subject to} & Ax = b \end{array}$$

where  $P \in \mathbf{S}_+^n$  and  $A \in \mathbf{R}^{p \times n}$

- important since basis for extension of Newton's method to equality constrained problems
- *KKT system*

$$Ax^* = b \ \& \ Px^* + q + A^T \nu^* = 0 \Leftrightarrow \underbrace{\begin{bmatrix} P & A^T \\ A & 0 \end{bmatrix}}_{\text{KKT matrix}} \begin{bmatrix} x^* \\ \nu^* \end{bmatrix} = \begin{bmatrix} -q \\ b \end{bmatrix}$$

- exist primal and dual optimum  $(x^*, \nu^*)$  *if and only if* KKT system has solution; otherwise, problem is unbounded below

## Eliminating equality constraints

- can solve equality constrained convex optimization by
  - eliminating equality constraints and
  - using optimization method for solving unconstrained optimization

- note

$$\mathcal{F} = \{x | Ax = b\} = \{Fz + x_0 | z \in \mathbf{R}^{n-p}\}$$

for some  $F \in \mathbf{R}^{n \times (n-p)}$  where  $\mathcal{R}(F) = \mathcal{N}(A)$

- thus original problem equivalent to

$$\text{minimize } f(Fz + x_0)$$

- if  $z^*$  is optimal solution,  $x^* = Fz^* + x_0$
- optimal dual can be retrieved by

$$\nu^* = -(AA^T)^{-1} A \nabla f(x^*)$$

## Solving dual problems

- Lagrange dual function of equality constrained problem

$$\begin{aligned} g(\nu) &= \inf_{x \in \mathcal{D}} \left( f(x) + \nu^T (Ax - b) \right) = -b^T \nu - \sup_{x \in \mathcal{D}} \left( (-A^T \nu)^T x - f(x) \right) \\ &= -b^T \nu - f^*(-A^T \nu) \end{aligned}$$

- dual problem

$$\text{maximize} \quad -b^T \nu - f^*(-A^T \nu)$$

- by assumption, strong duality holds, hence if  $\nu^*$  is dual optimum

$$g(\nu^*) = p^*$$

- if dual objective is twice-differentiable, can solve dual problem using unconstrained minimization methods
- primal optimum can be retrieved using method on page [638](#))

## Newton's method with equality constraints

- finally discuss Newton's method which directly handles equality constraints
  - similar to Newton's method for unconstrained minimization
  - initial point, however, should be feasible, *i.e.*,  $x^{(0)} \in F$  and  $Ax^{(0)} = b$
  - Newton step tailored for equality constrained problem

## Newton step via second-order approximation

- solve original problem approximately by solving

$$\begin{aligned} \text{minimize} \quad & \hat{f}(x + \Delta x) \\ & = f(x) + \nabla f(x)^T \Delta x + (1/2) \Delta x^T \nabla^2 f(x) \Delta x \\ \text{subject to} \quad & A(x + \Delta x) = b \end{aligned}$$

where  $x \in \mathcal{F}$

- *Newton step for equality constrained minimization problem*, defined by solution of KKT system for above convex quadratic minimization problem

$$\begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x_{\text{nt}} \\ w \end{bmatrix} = \begin{bmatrix} -\nabla f(x) \\ 0 \end{bmatrix}$$

*only when KKT system is nonsingular*

## Newton step via solving linearized KKT optimality conditions

- recall KKT optimality conditions for equality constrained convex optimization problem

$$Ax^* = b \quad \& \quad \nabla f(x^*) + A^T \nu^* = 0$$

- linearize KKT conditions

$$\begin{aligned} A(x + \Delta x) &= b \quad \& \quad \nabla f(x) + \nabla^2 f(x) \Delta x + A^T w = 0 \\ \Leftrightarrow \quad A \Delta x &= 0 \quad \& \quad \nabla^2 f(x) \Delta x + A^T w = -\nabla f(x) \end{aligned}$$

where  $x \in \mathcal{F}$

- Newton step defined by above equations is equivalent to that obtained by second-order approximation



## Newton decrement for equality constrained minimization

- *Newton decrement for equality constrained problem* is defined by

$$\lambda(x) = \left( \Delta x_{\text{nt}} \nabla^2 f(x) \Delta x_{\text{nt}} \right)^{1/2}$$

- same expression as that for unconstrained minimization, but is *different* since Newton step  $\Delta x_{\text{nt}}$  is different from that for unconstrained minimization, *i.e.*,  $\Delta x_{\text{nt}} \neq -\nabla^2 f(x)^{-1} \nabla f(x)$  (refer to Definition 211)
- however, as before,

$$f(x) - \inf_{\Delta x \in \mathbf{R}^n} \{ \hat{f}(x + \Delta x) | A(x + \Delta x) = b \} = \lambda(x)^2 / 2$$

and

$$\left( \frac{d}{dt} f(x + t \Delta x_{\text{nt}}) \right) \Big|_{t=0} = \nabla f(x)^T \Delta x_{\text{nt}} = -\lambda(x)^2 < 0$$

## Feasible Newton's method for equality constrained minimization

### Algorithm 5. [feasible Newton's method for equality constrained minimization]

*Require:*  $f$ , initial point  $x \in \text{dom } f$  with  $Ax = b$ , tolerance  $\epsilon > 0$

*loop*

*compute Newton step and decrement  $\Delta x_{\text{nt}}(x)$  &  $\lambda(x)$*

*stopping criterion - quit if  $\lambda(x)^2/2 < \epsilon$*

*do line search on  $f$  to choose  $t > 0$*

*update -  $x := x + t\Delta x_{\text{nt}}$*

*end loop*

- Algorithm 5

- assumes KKT matrix is nonsingular for every step
- is *feasible descent method* since all iterates are feasible with  $f(x^{(k+1)}) < f(x^{(k)})$

## Assumptions for convergence analysis of feasible Newton's method for equality constrained minimization

- feasibility of initial point -  $x^{(0)} \in \text{dom } f$  &  $Ax^{(0)} = b$
- sublevel set  $S = \{x \in \text{dom } f \mid f(x) \leq f(x^{(0)}), Ax = b\}$  is closed
- boundedness of Hessian on  $S$

$$(\exists M > 0) (\forall x \in S) \left( \nabla^2 f(x) \preceq MI \right)$$

- boundedness of KKT matrix on  $S$  - corresponds to strong convexity assumption in unconstrained minimization

$$(\exists K > 0) (\forall x \in S) \left( \left\| \begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix}^{-1} \right\|_2 \leq K \right)$$

- Lipschitz continuity of Hessian on  $S$

$$(\exists L > 0) (\forall x, y \in S) \left( \left\| \nabla^2 f(x) - \nabla^2 f(y) \right\|_2 \leq L \|x - y\|_2 \right)$$

## Convergence analysis of feasible Newton's method for equality constrained minimization

- convergence analysis of Newton's method for equality constrained minimization can be done by analyzing unconstrained minimization after eliminating equality constraints
- thus, yield *exactly same* results as for unconstrained minimization (Theorem 95) (with different parameter values), *i.e.*,
  - consists of damped Newton phase and quadratic convergence phase
  - # iterations required to achieve  $f(x^{(k)}) - p^* \leq \epsilon$  is

$$\left( f(x^{(0)}) - p^* \right) / \gamma + \log_2 \log_2(\epsilon_0 / \epsilon)$$

- for # iterations required to achieve  $f(x^{(k)}) - p^* \leq \epsilon$  for self-concordant functions is also same as for unconstrained minimization (Theorem 97)

$$\left( f(x^{(0)}) - p^* \right) / \gamma + \log_2 \log_2(1 / \epsilon)$$

where  $\gamma = \alpha\beta(1 - 2\alpha)^2 / (20 - 8\alpha)$

## Newton step at infeasible points

- only assume that  $x \in \text{dom } f$  (hence, can be infeasible)
- (as before) linearize KKT conditions

$$\begin{aligned}
 & A(x + \Delta x_{\text{nt}}) = b \quad \& \quad \nabla f(x) + \nabla^2 f(x) \Delta x_{\text{nt}} + A^T w = 0 \\
 \Leftrightarrow & \quad A \Delta x_{\text{nt}} = b - Ax \quad \& \quad \nabla^2 f(x) \Delta x_{\text{nt}} + A^T w = -\nabla f(x) \\
 \Leftrightarrow & \quad \begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x_{\text{nt}} \\ w \end{bmatrix} = - \begin{bmatrix} \nabla f(x) \\ Ax - b \end{bmatrix}
 \end{aligned}$$

- same as feasible Newton step *except second component on RHS of KKT system*

## Interpretation as primal-dual Newton step

- update both primal and dual variables  $x$  and  $\nu$
- define  $r : \mathbf{R}^n \rightarrow \mathbf{R}^p \rightarrow \mathbf{R}^n \times \mathbf{R}^p$  by

$$r(x, \nu) = (r_{\text{dual}}(x, \nu), r_{\text{pri}}(x, \nu))$$

where

$$\begin{aligned} \text{dual residual} & - r_{\text{dual}}(x, \nu) = \nabla f(x) + A^T \nu \\ \text{primal residual} & - r_{\text{pri}}(x, \nu) = Ax - b \end{aligned}$$

## Equivalence of infeasible Newton step to primal-dual Newton step

- linearize  $r$  to obtain primal-dual Newton step, *i.e.*

$$r(x, \nu) + D_{x, \nu} r(x, \nu) \begin{bmatrix} \Delta x_{\text{pd}} \\ \Delta \nu_{\text{pd}} \end{bmatrix} = 0$$

$$\Leftrightarrow \begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x_{\text{pd}} \\ \Delta \nu_{\text{pd}} \end{bmatrix} = - \begin{bmatrix} \nabla f(x) + A^T \nu \\ Ax - b \end{bmatrix}$$

- letting  $\nu^+ = \nu + \Delta \nu_{\text{pd}}$  gives

$$\begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix} \begin{bmatrix} \Delta x_{\text{pd}} \\ \nu^+ \end{bmatrix} = - \begin{bmatrix} \nabla f(x) \\ Ax - b \end{bmatrix}$$

- equivalent to infeasible Newton step
- reveals that current value of dual variable not needed

## Residual norm reduction property

- infeasible Newton step is *not* descent direction (unlike feasible Newton step) since

$$\begin{aligned} \left( \frac{d}{dt} f(x + t\Delta x_{\text{pd}}) \right) \Big|_{t=0} &= \nabla f(x)^T \Delta x_{\text{pd}} \\ &= -\Delta x_{\text{pd}}^T \left( \nabla^2 f(x) \Delta x_{\text{pd}} + A^T w \right) = -\Delta x_{\text{pd}}^T \nabla^2 f(x) \Delta x_{\text{pd}} + (Ax - b)^T w \end{aligned}$$

which is not necessarily negative

- however, norm of residual decreases in infeasible Newton direction

$$\begin{aligned} \left( \frac{d}{dx} \|r(y + t\Delta y_{\text{pd}})\|_2^2 \right) \Big|_{t=0} &= -2r(y)^T r(y) = -2\|r(y)\|_2^2 \\ \Leftrightarrow \left( \frac{d}{dx} \|r(y + t\Delta y_{\text{pd}})\|_2 \right) \Big|_{t=0} &= \frac{-2\|r(y)\|_2^2}{2\|r(y)\|_2} = -\|r(y)\|_2 \end{aligned}$$

where  $y = (x, \nu)$  and  $\Delta y_{\text{pd}} = (\Delta x_{\text{pd}}, \Delta \nu_{\text{pd}})$

- can use  $r(x^{(k)}, \nu^{(k)})$  to measure optimization progress for infeasible Newton's method



## Full and damped step feasibility property

- assume step length is  $t$  at some iteration, then

$$r_{\text{pri}}(x^+, \nu^+) = Ax^+ - b = A(x + t\Delta x_{\text{pd}}) - b = (1 - t)r_{\text{pri}}(x, \nu)$$

- hence  $l > k$

$$r^{(l)} = \left( \prod_{i=k}^{l-1} (1 - t^{(i)}) \right) r^{(k)}$$

- primal residual reduced by  $1 - t^{(k)}$  at step  $k$
- Newton step becomes feasible step once full step length ( $t = 1$ ) taken

## Infeasible Newton's method for equality constrained minimization

### Algorithm 6. [infeasible Newton's method for equality constrained minimization]

**Require:**  $f$ , initial point  $x \in \text{dom } f$  &  $\nu$ , tolerance  $\epsilon_{\text{pri}} > 0$  &  $\epsilon_{\text{dual}} > 0$

**repeat**

*compute Newton step and decrement  $\Delta x_{\text{pd}}(x)$  &  $\Delta \nu_{\text{pd}}(x)$ ,*

*do line search on  $r(x, \nu)$  to choose  $t > 0$*

*update -  $x := x + t\Delta x_{\text{pd}}$  &  $\nu := \nu + t\Delta \nu_{\text{pd}}$*

**until**  $\|r_{\text{dual}}(x, \nu)\| \leq \epsilon_{\text{dual}}$  &  $\|Ax - b\| \leq \epsilon_{\text{pri}}$

- note similarity and difference of Algorithm 6 & Algorithm 5
  - line search done not on  $f$ , but on primal-dual residuals  $r(x, \nu)$
  - stopping criteria depends on  $r(x, \nu)$ , not on Newton decrement  $\lambda(x)^2$
  - primal and dual feasibility checked separately - here norm in  $\|Ax - b\|$  can be any norm, *e.g.*,  $\|\cdot\|_0$ ,  $\|\cdot\|_1$ ,  $\|\cdot\|_2$ ,  $\|\cdot\|_\infty$ , depending on specific application

## Line search methods for infeasible Newton's method

- line search methods for infeasible Newton's method, *i.e.*, Algorithm 1 & Algorithm 2 same with  $f$  replaced by  $\|r(x, \nu)\|_2$ ,
- but they have special forms (of course) - refer to below special case descriptions

### Algorithm 7. [exact line search for infeasible Newton's method]

$$t = \operatorname{argmin}_{s>0} \|r(x + s\Delta x_{\text{pd}}, \nu + s\Delta \nu_{\text{pd}})\|_2$$

### Algorithm 8. [backtracking line search for infeasible Newton's method]

**Require:**  $\Delta x, \Delta \nu, \alpha \in (0, 0.5), \beta \in (0, 1)$

$t := 1$

**while**  $\|r(x + t\Delta x_{\text{pd}}, \nu + t\Delta \nu_{\text{pd}})\|_2 > (1 - \alpha t)\|r(x, \nu)\|_2$  **do**

$t := \beta t$

**end while**

## Pros and cons of infeasible Newton's method

- pros
  - do not need to find feasible point separately, *e.g.*
    - “minimize  $-\log(Ax) + b^T x$ ”  
can be solved by converting to
      - “minimize  $-\log(y) + b^T x$  s.t.  $y = Ax$ ”  
and solved by infeasible Newton's method
  - if step length is one at any iteration, following steps coincides with feasible Newton's method - could switch to feasible Newton's method
- cons
  - exists no clear way to detect feasibility - primal residual decreases slowly (phase I method in interior point method resolves this problem)
  - convergence of infeasible Newton's method can be very slow (until feasibility is achieved)

## Assumptions for convergence analysis of infeasible Newton's method for equality constrained minimization

- sublevel set  $S = \left\{ (x, \nu) \in \text{dom } f \times \mathbf{R}^m \mid \|r(x, \nu)\|_2 \leq \|r(x^{(0)}, \nu^{(0)})\|_2 \right\}$  is closed, which always holds because  $\|r\|_2$  is closed
- boundedness of KKT matrix on  $S$

$$(\exists K > 0) (\forall x \in S) \left( \left\| Dr(x, \nu)^{-1} \right\|_2 = \left\| \begin{bmatrix} \nabla^2 f(x) & A^T \\ A & 0 \end{bmatrix}^{-1} \right\|_2 \leq K \right)$$

- Lipschitz continuity of Hessian on  $S$

$$(\exists L > 0) (\forall (x, \nu), (y, \mu) \in S) (\|Dr(x, \nu) - Dr(y, \mu)\|_2 \leq L \|(x, \nu) - (y, \mu)\|_2)$$

- above assumptions imply  $\{x \in \text{dom } f \mid Ax = b\} \neq \emptyset$  and exist optimal point  $(x^*, \nu^*)$

## Convergence analysis of infeasible Newton's method for equality constrained minimization

- very similar to that for Newton's method for unconstrained minimization
- consist of two phases - like unconstrained minimization or infeasible Newton's method (refer to Theorem 95 or page 715)

– damped Newton phase - if  $\|r(x^{(k)}, \nu^{(k)})\|_2 > 1/(K^2 L)$

$$\|r(x^{(k+1)}, \nu^{(k+1)})\|_2 \leq \|r(x^{(k)}, \nu^{(k)})\|_2 - \alpha\beta/K^2 L$$

– quadratic convergence damped Newton phase - if  $\|r(x^{(k)}, \nu^{(k)})\|_2 \leq 1/(K^2 L)$

$$\left(K^2 L \|r(x^{(k)}, \nu^{(k)})\|_2 / 2\right) \leq \left(K^2 L \|r(x^{(k-1)}, \nu^{(k-1)})\|_2 / 2\right)^2 \leq \dots \leq (1/2)^{2^k}$$

- # iterations of infeasible Newton's method required to satisfy  $\|r(x^{(k)}, \nu^{(k)})\|_2 \leq \epsilon$

$$\|r(x^{(0)}, \nu^{(0)})\|_2 / (\alpha\beta/K^2 L) + \log_2 \log_2(\epsilon_0/\epsilon) \quad \text{where } \epsilon_0 = 2/(K^2 L)$$

- $(x^{(k)}, \nu^{(k)})$  converges to  $(x^*, \nu^*)$

# **Barrier Interior-point Methods**

## Interior-point methods

- want to solve inequality constrained minimization problem
- interior-point methods solve convex optimization problem (Definition 180) or KKT optimality conditions (Definition 200) by
  - applying Newton's method to sequence of
    - equality constrained problems or
    - modified versions of KKT optimality conditions
- discuss interior-point *barrier method* & interior-point *primal-dual method*
- hierarchy of convex optimization algorithms
  - simplest - linear equality constrained quadratic program - can solve analytically
  - Newton's method - solve linear equality constrained convex optimization problem by solving sequence of linear equality constrained quadratic programs
  - interior-point methods - solve linear equality & convex inequality constrained problem by solving sequence of linear equality constrained convex optimization problem



## Indicator function barriers

- approximate general convex inequality constrained problem as linear equality constrained problem
- make inequality constraints implicit in objective function

$$\begin{array}{ll}\text{minimize} & f(x) + \sum I_-(q(x)) \\ \text{subject to} & Ax = b\end{array}$$

where  $I_- : \mathbf{R} \rightarrow \mathbf{R}$  is indicator function for nonpositive real numbers, *i.e.*

$$I_-(u) = \begin{cases} 0 & u \leq 0 \\ \infty & u > 0 \end{cases}$$

## Logarithmic barriers

- approximate indicator function by logarithmic function

$$\hat{I}_- = -(1/t) \log(-u) \quad \text{dom } \hat{I}_- = -\mathbf{R}_{++}$$

for  $t > 0$  to obtain

$$\begin{array}{ll} \text{minimize} & f(x) + \sum -(1/t) \log(-q(x)) \\ \text{subject to} & Ax = b \end{array}$$

- objective function is convex due to composition rule for convexity preservation (page 546), and differentiable
- hence, can use Newton's method to solve it
- function  $\phi$  defined by

$$\phi(x) = - \sum \log(-q(x))$$

with  $\text{dom } \phi = \{x \in X \mid q(x) \prec 0\}$  called *logarithmic barrier* or *log barrier*

- solve sequence of log barrier problems as we increase  $t$

## Central path

- optimization problem

$$\begin{array}{ll} \text{minimize} & tf(x) + \phi(x) \\ \text{subject to} & Ax = b \end{array}$$

with  $t > 0$  where

$$\phi(x) = -\sum \log(-q(x))$$

- solution of above problem, called *central point*, denoted by  $x^*(t)$ , set of central points, called *central path*
- intuition says  $x^*(t)$  will converge to  $x^*$  as  $t \rightarrow \infty$

- KKT conditions imply

$$Ax^*(t) = b \quad q(x^*(t)) \prec 0$$

and exists  $\nu^*(t)$  such that

$$\begin{aligned} 0 &= t\nabla f(x^*(t)) + \nabla\phi(x^*(t)) + tA^T\nu^*(t) \\ &= t\nabla f(x^*(t)) - \sum \frac{1}{q_i(x^*(t))} \nabla q_i(x^*(t)) + tA^T\nu^*(t) \end{aligned}$$

- thus if we let  $\lambda^*(t) = -1/tq_i(x^*(t))$ ,  $x^*(t)$  minimizes

$$L(x, \lambda^*(t), \nu^*(t)) = f(x) + \lambda^*(t)^T q(x) + \nu^*(t)^T (Ax - b)$$

where  $L$  is Lagrangian of original problem in Definition [180](#)

- hence, dual function  $g(\lambda^*(t), \nu^*(t))$  is finite and

$$\begin{aligned} g(\lambda^*(t), \nu^*(t)) &= \inf_{x \in X} L(x, \lambda^*(t), \nu^*(t)) = L(x^*(t), \lambda^*(t), \nu^*(t)) \\ &= f(x^*(t)) + \lambda^*(t)^T q(x^*(t)) + \nu^*(t)^T (Ax^*(t) - b) = f(x^*(t)) - m/t \end{aligned}$$

and

$$f(x^*(t)) - p^* \leq f(x^*(t)) - g(\lambda^*(t), \nu^*(t)) = m/t$$

that is,

*$x^*(t)$  is no more than  $m/t$ -suboptimal*

which confirms our intuition that  $x^*(t) \rightarrow x^*$  as  $t \rightarrow \infty$

## Central path interpretation via KKT conditions

- previous arguments imply that  $x$  is central point, *i.e.*,  $x = x^*(t)$  for some  $t > 0$  if and only if exist  $\lambda$  and  $\nu$  such that

$$Ax = b \quad q(x) \preceq 0 \quad - \text{primal feasibility}$$

$$\lambda \succeq 0 \quad - \text{dual feasibility}$$

$$-\lambda_i^T q_i(x) = 1/t \quad - \text{complementary } 1/t\text{-slackness}$$

$$\nabla_x L(x, \lambda, \nu) = 0 \quad - \text{vanishing gradient of Lagrangian}$$

called *centrality conditions*

- only difference between centrality conditions and KKT conditions in Definition 200 is *complementary 1/t-slackness*
  - note that I've just made up term “complementary 1/t-slackness” - you won't be able to find terminology in any literature
- for large  $t$ ,  $\lambda^*(t)$  &  $\nu^*(t)$  very closely satisfy (true) complementary slackness

## Central path interpretation via force field

- assume exist no equality constraints
- interpret  $\phi$  as potential energy by some force field, *e.g.*, electrical field and  $tf$  as potential energy by some other force field, *e.g.*, gravity
- then
  - force by first force field (in  $n$ -dimensional space), which we call *barrier force*, is

$$-\nabla\phi(x) = \sum \frac{1}{q_i(x)} \nabla q_i(x)$$

- force by second force field, which we call *objective force*, is

$$-\nabla(tf(x)) = -t\nabla f(x)$$

- $x^*(t)$  is point where two forces exactly balance each other
  - as  $x$  approach boundary, barrier force pushes  $x$  harder from barriers,
  - as  $t$  increases, objective force pushes  $x$  harder to point where objective potential energy is minimized

## Equality constrained problem using log barrier

- central point  $x^*(t)$  is  $m/t$ -suboptimal point guaranteed by optimality certificate  $g(\lambda^*(t), \nu^*(t))$
- hence solving below problem provides solution with  $\epsilon$ -suboptimality

$$\begin{array}{ll}\text{minimize} & (m/\epsilon)f(x) + \phi(x) \\ \text{subject to} & Ax = b\end{array}$$

- but works only for small problems since for large  $m/\epsilon$ , objective function ill behaves



## Barrier methods

### Algorithm 9. [barrier method]

**Require:** strictly feasible  $x$ ,  $t > 0$ ,  $\mu > 1$ , tolerance  $\epsilon > 0$

**repeat**

centering step - find  $x^*(t)$  by minimizing  $tf + \phi$  subject to  $Ax = b$  starting at  $x$

(optionally) compute  $\lambda^*(t)$  &  $\nu^*(t)$

stopping criterion - quit if  $m/t < \epsilon$

increase  $t$  -  $t := \mu t$

update  $x$  -  $x := x^*(t)$

**until**

- *barrier method*, also called *path-following method*, solves sequence of equality constrained optimization problem with log barrier
  - when first proposed by Fiacco and McCormick in 1960s, it was called *sequential unconstrained minimization technique (SUMT)*
- *centering step* also called *outer iteration*
- each iteration of algorithm used for equality constrained problem, called *inner iteration*

## Accuracy in centering in barrier method

- accuracy of centering
  - only goal of centering is getting close to  $x^*$ , hence exact calculation of  $x^*(t)$  not critical as long as approximates of  $x^*(t)$  go to  $x^*$
  - while cannot calculate  $g(\lambda, \nu)$  for this case, below provides dual feasible point when Newton step  $\Delta x_{\text{nt}}$  for optimization problem on page 730 is small, *i.e.*, for nearly centered

$$\tilde{\lambda}_i = -\frac{1}{tq_i(x)} \left( 1 - \frac{\nabla q_i(x)^T \Delta x_{\text{nt}}}{q_i(x)} \right)$$

## Choices of parameters of barrier method

- choice of  $\mu$ 
  - $\mu$  determines aggressiveness of  $t$ -update
    - larger  $\mu$ , less outer iterations, but more inner iterations
    - smaller  $\mu$ , less outer iterations, but more inner iterations
  - values from 10 to 20 for  $\mu$  seem to work well
- candidates for choice of initial  $t$  - choose  $t^{(0)}$  such that

$$m/t^{(0)} \approx f(x^{(0)}) - p^*$$

or make central path condition on page 730 maximally satisfied

$$t^{(0)} = \operatorname{arginf}_t \inf_{\tilde{\nu}} \left\| t \nabla f(x^{(0)}) + \nabla \phi(x^{(0)}) + A^T \tilde{\nu} \right\|$$

## Convergence analysis of barrier method

- assuming  $tf + \phi$  can be minimized by Newton's method for  $t^{(0)}, \mu t^{(0)}, \mu^2 t^{(0)}, \dots$
- at  $k$ 'th step, duality gap achieved is  $m/\mu^k t^{(0)}$
- # centering steps required to achieve accuracy of  $\epsilon$  is

$$\left\lceil \frac{\log(m/\epsilon t^{(0)})}{\log \mu} \right\rceil$$

plus one (initial centering step)

- for convergence of centering
  - for feasible centering problem,  $tf + \phi$  should satisfy conditions on page 714, *i.e.*, initial sublevel set is closed, associated inverse KKT matrix is bounded & Hessian satisfies Lipschitz condition
  - for infeasible centering problem,  $tf + \phi$  should satisfy conditions on page 724

## **Newton step for modified KKT equations**

# Feasibility and phase I methods

## Termination near phase II central path

## **Phase I via infeasible start Newton method**



# Complexity analysis via self-concordance

## **Combined phase I/phase II complexity**

**X**

## **Barrier Method for Generalized Inequalities**

# **Primal-dual Interior-point Methods**

## Primal-dual & barrier interior-point methods

- in primal-dual interior-point methods
  - both primal and dual variables are updated at each iteration
  - search directions are obtained from Newton's method, applied to modified KKT equations, *i.e.*, optimality conditions for logarithmic barrier centering problem
  - primal-dual search directions are similar to, but not quite the same as, search directions arising in barrier methods
  - primal and dual iterates are not necessarily feasible
- primal-dual interior-point methods
  - often more efficient than barrier methods especially when high accuracy is required - can exhibit better than linear convergence
  - (customized versions) outperform barrier method for several basic problems, such as, LP, QP, SOCP, GP, SDP
  - can work for feasible, but *not* strictly feasible problems
  - still active research topic, but show great promise

## Modified KKT conditions and central points

- modified KKT conditions (for convex optimization in Definition 180) expressed as

$$r_t(x, \lambda, \nu) = \begin{bmatrix} \nabla f(x) + Dq(x)^T \lambda + A^T \nu \\ -\mathbf{diag}(\lambda) f(x) - (1/t)\mathbf{1} \\ Ax - b \end{bmatrix}$$

where

$$\begin{aligned} \text{dual residual} & - r_{\text{dual}}(x, \lambda, \nu) = \nabla f(x) + Dq(x)^T \lambda + A^T \nu \\ \text{centrality residual} & - r_{\text{cent}}(x, \lambda, \nu) = -\mathbf{diag}(\lambda) f(x) - (1/t)\mathbf{1} \\ \text{primal residual} & - r_{\text{pri}}(x, \lambda, \nu) = Ax - b \end{aligned}$$

- if  $x, \lambda, \nu$  satisfy  $r_t(x, \lambda, \nu) = 0$  (and  $q(x) \prec 0$ ), then
  - $x = x^*(t), \lambda = \lambda^*(t), \nu = \nu^*(t)$
  - $x$  is primal feasible and  $\lambda$  &  $\nu$  are dual feasible with duality gap  $m/t$

## Primal-dual search direction

- assume current (primal-dual) point  $y = (x, \lambda, \nu)$  and Newton step  $\Delta y = (\Delta x, \Delta \nu, \Delta \lambda)$
- as before, linearize equation to obtain Newton step, *i.e.*,

$$r_t(y + \Delta y) \approx r_t(y) + Dr_t(y)\Delta y = 0 \quad \Leftrightarrow \quad \Delta y = -Dr_t(y)^{-1}r_t(y)$$

hence

$$\begin{bmatrix} \nabla^2 f(x) + \sum \lambda_i \nabla^2 q_i(x) & Dq(x)^T & A^T \\ -\text{diag}(\lambda) Df(x) & -\text{diag}(f(x)) & 0 \\ A & 0 & 0 \end{bmatrix} \begin{bmatrix} \Delta x \\ \Delta \lambda \\ \Delta \nu \end{bmatrix} = - \begin{bmatrix} r_{\text{dual}} \\ r_{\text{cent}} \\ r_{\text{pri}} \end{bmatrix}$$

- above equation determines *primal-dual search direction*  $\Delta y_{\text{pd}} = (\Delta x_{\text{pd}}, \Delta \lambda_{\text{pd}}, \Delta \nu_{\text{pd}})$



## Surrogate duality gap

- iterates  $x^{(k)}$ ,  $\lambda^{(k)}$ , and  $\nu^{(k)}$  of primal-dual interior-point method are *not* necessarily feasible
- hence, cannot easily evaluate duality gap  $\eta^{(k)}$  as for barrier method
- define *surrogate duality gap* for  $q(x) \prec 0$  and  $\lambda \succeq 0$  as

$$\hat{\eta}(x, \lambda) = -q(x)^T \lambda$$

- $\hat{\eta}$  would be duality gap if  $x$  were primal feasible and  $\lambda$  &  $\nu$  were dual feasible
- value  $t$  corresponding to surrogate duality gap  $\hat{\eta}$  is  $m/\hat{\eta}$

## Primal-dual interior-point method

### Algorithm 10. [primal-dual interior-point method]

**Require:** initial point  $x$  with  $q(x) \prec 0$ ,  $\lambda \succ 0$ ,  $\mu > 1$ ,  $\epsilon_{\text{pri}} > 0$ ,  $\epsilon_{\text{dual}} > 0$ ,  $\epsilon > 0$

**repeat**

    set  $t := \mu m / \hat{\eta}$

    compute primal-dual search direction  $\Delta y_{\text{pd}} = (\Delta x_{\text{pd}}, \Delta \lambda_{\text{pd}}, \Delta \nu_{\text{pd}})$

    do line search to choose  $s > 0$

    update -  $x := x + s\Delta x_{\text{pd}}$ ,  $\lambda := \lambda + s\Delta \lambda_{\text{pd}}$ ,  $\nu := \nu + s\Delta \nu_{\text{pd}}$

**until**  $\|r_{\text{pri}}(x, \lambda, \nu)\|_2 \leq \epsilon_{\text{pri}}$ ,  $\|r_{\text{dual}}(x, \lambda, \nu)\|_2 \leq \epsilon_{\text{dual}}$ ,  $\hat{\eta} \leq \epsilon$

- common to choose small  $\epsilon_{\text{pri}}$ ,  $\epsilon_{\text{dual}}$ , &  $\epsilon$  since primal-dual method often shows faster than linear convergence

## Line search for primal-dual interior-point method

- liner search is standard backtracking line search on  $r(x, \lambda, \nu)$  similar to that in Algorithm 7 except making sure that  $q(x) \prec 0$  and  $\lambda \succ 0$
- note initial  $s$  in Algorithm 11 is largest  $s$  that makes  $\lambda + s\Delta\lambda_{\text{pd}}$  positive

### Algorithm 11. [backtracking line search for primal-dual interior-point method]

**Require:**  $\Delta x_{\text{pd}}, \Delta \lambda_{\text{pd}}, \Delta \nu_{\text{pd}}, \alpha \in (0.01, 0.1), \beta \in (0.3, 0.8)$

$s := 0.99 \sup\{s \in [0, 1] \mid \lambda + s\Delta\lambda \succeq 0\} = 0.99 \min\{1, \min\{-\lambda_i/\Delta\lambda_i \mid \Delta\lambda_i < 0\}\}$

**while**  $q(x + s\Delta x_{\text{pd}}) \not\prec 0$  **do**

$t := \beta t$

**end while**

**while**  $\|r(x + s\Delta x_{\text{pd}}, \lambda + s\Delta\lambda_{\text{pd}}, \nu + s\Delta\nu_{\text{pd}})\|_2 > (1 - \alpha s)\|r(x, \lambda, \nu)\|_2$  **do**

$t := \beta t$

**end while**

**X**

# **Selected Proofs**

## Selected proofs

● **Proof 1.** (*Proof for “relation among coset indices” on page 77*)

Let  $\{h_1, \dots, h_n\}$  and  $\{k_1, \dots, k_m\}$  be coset representations of  $H$  in  $G$  and  $K$  in  $H$  respectively. Then  $n = (G : H)$  and  $m = (H : K)$ . Note that  $\bigcup_{i,j} h_i k_j K = \bigcup_i h_i H = G$ , and if  $h_i k_j K = h_k k_l K$  for some  $1 \leq i, k \leq n$  and  $1 \leq j, l \leq m$ ,  $h_i k_j K H = h_k k_l K H \Leftrightarrow h_i k_j H = h_k k_l H \Leftrightarrow h_i H = h_j H \Leftrightarrow h_i = h_j$ , thus  $k_j K = k_l K$ , hence  $k_j = k_l$ . Thus  $\{h_i k_j | 1 \leq i \leq n, 1 \leq j \leq m\}$  is cosets representations of  $K$  in  $G$ , therefore  $(G : K) = mn = (G : H)(H : K)$ . ■

● **Proof 2.** (*Proof for “normality and commutativity of commutator subgroups” on page 91*)

– For  $a, x, y \in G$ ,

$$\begin{aligned} axyx^{-1}y^{-1} &= ax(a^{-1}x^{-1}xa)yx^{-1}y^{-1}(a^{-1}a) \\ &= (axa^{-1}x^{-1})(x(ay)x^{-1}(ay)^{-1})a \end{aligned}$$

and

$$\begin{aligned} xyx^{-1}y^{-1}a &= (aa^{-1})xyx^{-1}(ay^{-1}ya^{-1})y^{-1}a \\ &= a((a^{-1}x)y(a^{-1}x)^{-1}y^{-1})(ya^{-1}y^{-1}a), \end{aligned}$$

hence commutator subgroup of  $G$  propagate every element of  $G$  from front to back and vice versa. Therefore for every  $a \in G$ ,  $aG^C = G^Ca$ .

- For  $x, y \in G$ ,  $xG^CyG^C = xyG^C = G^Cxy = (G^Cx)(G^Cy)$ , hence  $G/G^C$  is commutative.
- For a homomorphism of  $G$ ,  $f$ , into a commutative group, and  $x, y \in G$ ,

$$f(xyx^{-1}y^{-1}) = f(x)f(y)f(x^{-1})f(y^{-1}) = f(x)f(x^{-1})f(y)f(y^{-1}) = e$$

thus  $xyx^{-1}y^{-1} \in \text{Ker } f$ , hence  $G^C \subset \text{Ker } f$ .



• **Proof 3.** (*Proof for “set of functions into ring is ring” on page [120](#)*)

- First, we show that the mapping addition defines a commutative additive group in  $\text{Map}(S, A)$ . The addition is associative because  $A$  is a ring, hence defines an

additive (abelian) group, thus, monoids (Definition 8 & Definition 9), *i.e.*,

$$\begin{aligned}
 & (\forall f, g, h \in \text{Map}(S, A)) \\
 & (\forall x \in S) ( ((f + g) + h)(x) = (f(x) + g(x)) + h(x) \\
 & \quad = f(x) + (g(x) + h(x)) = (f + (g + h))(x)) \\
 & \Rightarrow (f + g) + h = f + (g + h).
 \end{aligned}$$

Thus, the mapping addition defines an additive monoid in  $\text{Map}(S, A)$  with the zero mapping whose value is the additive unit element of  $A$  as the additive unit element of  $\text{Map}(S, A)$  (Definition 8). Now for every  $f \in R$ , a mapping  $g \in R$  defined by  $x \mapsto -f(x)$  satisfies  $f + g = g + f = 0$ , hence is the inverse of  $f$ . Therefore the additive monoid is a group (Definition 9). We further note that the addition is commutative because the additive group of  $A$  is abelian (Definition 41), *i.e.*,

$$\begin{aligned}
 & (\forall f, g \in S) \\
 & (\forall x \in M) ( (g + f)(x) = g(x) + f(x) = f(x) + g(x) = (f + g)(x)) \\
 & \Rightarrow f + g = g + f.
 \end{aligned}$$



Therefore, the mapping addition defines a commutative additive group in  $\text{End}(M)$ .

- The mapping multiplication is associative because  $A$  is ring, hence defines a multiplicative monoid, *i.e.*,

$$\begin{aligned}
 & (\forall f, g, h \in \text{Map}(S, A)) \\
 & (\forall x \in S) ( ((fg)h)(x) = (fg)(x)h(x) = (f(x)g(x))h(x) \\
 & \qquad \qquad \qquad = f(x)(g(x)h(x)) = f(x)(gh)(x) = (f(gh))(x)) \\
 & \Rightarrow \qquad \qquad (fg)h = f(gh).
 \end{aligned}$$

Thus, the mapping multiplication defines a multiplicative monoid in  $\text{Map}(S, A)$  with the mapping whose value is the multiplicative unit element of  $A$  as the multiplicative unit element (Definition 8).

- Now we show that the multiplication is distributive over addition in  $\text{Map}(S, A)$ . Similar this is due to that the multiplication is distributive over addition in  $A$ . Note

that

$$\begin{aligned}
 & (\forall f, g, h \in \text{Map}(S, A)) \\
 & (\forall x \in S) ( (f(g + h))(x) = f(x)(g + h)(x) = f(x)(g(x) + h(x)) \\
 & \quad = f(x)g(x) + f(x)h(x) = (fg)(x) + (fh)(x)) \\
 & \Rightarrow \quad f(g + h) = fg + fh.
 \end{aligned}$$

We can similarly show that

$$(\forall f, g, h \in \text{Map}(S, A)) ((f + g)h = fh + gh).$$

Therefore  $\text{Map}(S, A)$  is a ring (Definition 41). ■

- **Proof 4.** (*Proof for “set of group endomorphisms is ring” on page 120*)
  - First, we show that the addition defines a commutative additive group in  $\text{End}(M)$ .  
The addition is associative because  $M$  is a group, hence, monoids (Definition 8 &

Definition 9), *i.e.*,

$$\begin{aligned}
 & (\forall f, g, h \in \text{End}(M)) \\
 & (\forall x \in M) ( ((f + g) + h)(x) = (f(x) + g(x)) + h(x) \\
 & \quad = f(x) + (g(x) + h(x)) = (f + (g + h))(x)) \\
 & \Rightarrow (f + g) + h = f + (g + h).
 \end{aligned}$$

Thus, the addition defines an additive monoid in  $\text{End}(M)$  with the zero mapping whose values is the unit element of  $M$  as the additive unit element (Definition 8). Now for every  $f \in \text{End}(M)$ , a mapping  $g \in \text{End}(M)$  defined by  $x \mapsto -f(x)$  satisfies  $f + g = g + f = 0$ , hence is the inverse of  $f$ . Therefore the addition defines the additive group in  $\text{End}(M)$  (Definition 9). We further note that the addition is commutative because  $M$  is abelian, *i.e.*,

$$\begin{aligned}
 & (\forall f, g \in \text{End}(M)) (\forall x \in M) \\
 & ((g + f)(x) = g(x) + f(x) = f(x) + g(x) = (f + g)(x)).
 \end{aligned}$$

Therefore, the addition defines a commutative additive group in  $\text{End}(M)$ .

- The multiplication is associative because the mapping composition is an associative operation, *i.e.*,  $(\forall f, g, h \in \text{End}(M)) ((f \circ g) \circ h = f \circ (g \circ h))$ , hence, the mapping composition defines a multiplicative monoid in  $\text{End}(M)$  with the identity mapping as the multiplicative unit element (Definition 8).
- Now we show that the multiplication is distributive over addition. Note that

$$\begin{aligned}
 & (\forall f, g, h \in \text{End}(M)) \\
 & \quad (\forall x \in M) ( (f \circ (g + h))(x) = f(g(x) + h(x)) \\
 & \quad \quad = (f \circ g)(x) + (f \circ h)(x)) \\
 & \Rightarrow \quad f \circ (g + h) = (f \circ g) + (f \circ h).
 \end{aligned}$$

We can similarly show that

$$(\forall f, g, h \in \text{End}(M)) ((f + g) \circ h = (f \circ h) + (g \circ h)).$$

Therefore for abelian group  $M$ , *set  $\text{End}(M)$  of group homeomorphisms of  $M$  into itself* is ring (Definition 41). ■

• **Proof 5.** (*Proof for “nonzero ideals of integers are principal” on page 126*)

Suppose  $\mathfrak{a}$  is a nonzero ideal of  $\mathbf{Z}$ . Because if negative integer,  $n$ , is in  $\mathfrak{a}$ ,  $-n$  is also in  $\mathfrak{a}$  because  $\mathfrak{a}$  is an additive group in the ring,  $\mathbf{Z}$ . Thus,  $\mathfrak{a}$  has at least one positive integer. By Principle 2, there exists the smallest positive integer in  $\mathfrak{a}$ . Let  $n$  be that integer. Let  $m \in \mathfrak{a}$ . By Theorem 29, there exist  $q, r \in \mathbf{Z}$  such that  $m = qn + r$  with  $0 \leq r < n$ . Since by the definition of ideals of rings (Definition 50)  $\mathfrak{a}$  is an additive group in  $\mathbf{Z}$ , hence  $m - qn = r$  is also in  $\mathfrak{a}$ , thus  $r$  should be 0 because we assume  $n$  is the smallest positive integer in  $\mathfrak{a}$ . Thus  $\mathfrak{a} = \{qn | q \in \mathbf{Z}\} = n\mathbf{Z}$ . Therefore the ideal is either  $\{0\}$  or  $n\mathbf{Z}$  for some  $n > 0$ . Both  $\{0\}$  and  $n\mathbf{Z}$  are ideal. ■

• **Proof 6.** (*Proof for “ideal generated by elements of ring” on page 129*)

For all  $x \in (a_1, \dots, a_n)$ , and  $y \in A$   $yx = y(\sum x_i a_i) = \sum (yx_i) a_i$  for some  $\langle x_i \rangle_{i=1}^n \subset A$ , hence  $yx \in A$ , and  $(a_1, \dots, a_n)$  is additive group, thus is ideal of  $A$ , hence

$$\bigcap_{\mathfrak{a}: \text{ideal containing } a_1, \dots, a_n} \mathfrak{a} \subset (a_1, \dots, a_n)$$

Conversely, if  $\mathfrak{a}$  contains  $a_1, \dots, a_n$ ,  $Aa_i \subset \mathfrak{a}$ , hence for every sequence,  $\langle x_i \rangle_{i=1}^n \subset A$ ,  $\sum x_i a_i \subset \mathfrak{a}$  because  $\mathfrak{a}$  is additive subgroup of  $A$ , thus  $(a_1, \dots, a_n)$  is contained in

every ideal containing  $a_1, \dots, a_n$ , hence

$$(a_1, \dots, a_n) \subset \bigcap_{\mathfrak{a}: \text{ideal containing } a_1, \dots, a_n} \mathfrak{a}$$

■

- **Proof 7.** (*Proof for “kernel of ring-homeomorphism is ideal” on page 131*)

Let  $\text{Ker } f$  be the kernel of a ring homeomorphism  $f : A \rightarrow B$ . Then Definition 57 implies

$$(\forall a, b \in \text{Ker } f) (f(a + b) = f(a) + f(b) = 0 + 0 = 0 \Rightarrow a + b \in \text{Ker } f)$$

hence,  $\text{Ker } f$  is closed under addition. Also Definition 57 implies

$$(\forall a \in \text{Ker } f)$$

$$(f(-a) = f((-1)a) = f(-1)f(a) = f(-1)0 = 0 \Rightarrow -a \in \text{Ker } f)$$

hence, every element of  $\text{Ker } f$  has its inverse. Also  $0 \in \text{Ker } f$  because  $f(0) = 0$  by Definition 57. Thus,  $\text{Ker } f$  is a subgroup of  $A$  as additive group. Definition 57 also

implies

$$(\forall a \in A, x \in \text{Ker } f)$$

$$(f(ax) = f(a)f(x) = f(a)0 = 0 \ \& \ f(xa) = f(x)f(a) = 0f(a) = 0)$$

hence,  $\text{Ker } f$  is a two-side ideal, *i.e.*, an ideal. ■

● **Proof 8.** (*Proof for “image of ring-homeomorphism is subring” on page 135*)

Let  $f : A \rightarrow B$  be a ring-homeomorphism for two rings  $A$  and  $B$ .

- Then for any  $z, w \in f(A)$ , there exist  $x, y \in A$  such that  $f(x) = z$  and  $f(y) = w$ , hence Definition 57 implies

$$z + w = f(x) + f(y) = f(x + y) \in f(A)$$

because  $x + y \in A$ , hence  $f(A)$  is closed under addition. Because  $0 \in A$ , Definition 57 implies  $0 = f(0) \in f(A)$ , hence  $f(A)$  contains the additive unit element. Also, for every  $z \in f(A)$ , there exist  $x \in A$  such that  $f(x) = z$ , but there exists  $-x \in A$  because a ring is a commutative group with respect to addition

(Definition 41) thus,  $f(-x) \in f(A)$ , hence Definition 57 implies

$$f(-x) + z = f(-x) + f(x) = f(-x + x) = f(0) = 0$$

and the additive inverse of  $z$ , which is  $f(-x)$ , is in  $f(A)$ . Therefore  $f(A)$  is an additive group. Lastly for any  $z, w \in f(A)$ , there exist  $x, y \in A$  such that  $f(x) = z$  and  $f(y) = w$ , hence Definition 41 implies

$$z + w = f(x) + f(y) = f(x + y) = f(y + x) = f(y) + f(x) = w + z,$$

thus,

$$f(A) \subset B \text{ is a commutative group with respect to addition.} \quad (1)$$

- Then for any  $z, w \in f(A)$ , there exist  $x, y \in A$  such that  $f(x) = z$  and  $f(y) = w$ , hence Definition 57 implies

$$zw = f(x)f(y) = f(xy) \in f(A)$$

because  $xy \in A$ , hence  $f(A)$  is closed under multiplication. Because  $1 \in A$ , Definition 57 implies  $1 = f(1) \in f(A)$ , hence  $f(A)$  contains the multiplicative



unit element, thus,

$$f(A) \subset B \text{ is a monoid with respect to multiplication.} \quad (2)$$

Therefore  $f(A) \subset B$  is a subring of  $B$  by (1) and (2). ■

• **Proof 9.** (*Proof for “algebraicness of smallest subfields” on page 179*)

Proposition 25 implies that  $k(\alpha_1) = k[\alpha_1]$  and  $[k(\alpha_1) : k] = \deg \text{Irr}(\alpha_1, k, X)$ . Because  $\alpha_2$  is algebraic over  $k$ , hence algebraic over  $k(\alpha_1)$  *a fortiori*, thus, the same proposition implies

$$k(\alpha_1, \alpha_2) = (k(\alpha_1))[\alpha_2] = (k[\alpha_1])[\alpha_2] = k[\alpha_1, \alpha_2]$$

and

$$[k(\alpha_1, \alpha_2) : k(\alpha_1)] = \deg \text{Irr}(\alpha_2, k(\alpha_1), X)$$

hence Proposition 23 implies

$$\begin{aligned} [k(\alpha_1, \alpha_2) : k] &= [k(\alpha_1, \alpha_2) : k(\alpha_1)][k(\alpha_1) : k] \\ &= \deg \text{Irr}(\alpha_1, k, X) \deg \text{Irr}(\alpha_2, k(\alpha_1), X). \end{aligned}$$

Using the mathematical induction, it is straightforward to show that

$$k(\alpha_1, \dots, \alpha_n) = k[\alpha_1, \dots, \alpha_n]$$

and

$$\begin{aligned} [k(\alpha_1, \dots, \alpha_n) : k] &= \deg \text{Irr}(\alpha_1, k, X) \deg \text{Irr}(\alpha_2, k(\alpha_1), X) \\ &\quad \cdots \deg \text{Irr}(\alpha_n, k(\alpha_1, \dots, \alpha_{n-1}), X), \end{aligned}$$

thus Proposition 22 implies that  $k(\alpha_1, \dots, \alpha_n)$  is finitely algebraic over  $k$ . ■

● **Proof 10.** (*Proof for “finite generation of compositum” on page 182*)

First, it is obvious that  $E = k(\alpha_1, \dots, \alpha_n) \subset F(\alpha_1, \dots, \alpha_n)$  and  $F \subset F(\alpha_1, \dots, \alpha_n)$ , hence  $EF \subset F(\alpha_1, \dots, \alpha_n)$  because  $EF$  is defined to be the smallest subfield that contains both  $E$  and  $F$ . Now every subfield containing both  $E$  and  $F$  contains all  $f(\alpha_1, \dots, \alpha_n)$  where  $f \in F[X]$ , hence all  $f(\alpha_1, \dots, \alpha_n)/g(\alpha_1, \dots, \alpha_n)$  where  $f, g \in F[X]$  and  $g(\alpha_1, \dots, \alpha_n) \neq 0$ . Thus,  $F(\alpha_1, \dots, \alpha_n) \subset EF$  again by definition. Therefore  $EF = F(\alpha_1, \dots, \alpha_n)$ . ■

- **Proof 11.** (*Proof for “existence of algebraically closed algebraic extensions” on page 188*)

Theorem 33 implies there exists an algebraically closed extension of  $k$ . Let  $E$  be such one. Let  $K$  be union of all algebraic extensions of  $k$  contained in  $E$ , then  $K$  is algebraic over  $k$ . Since  $k$  is algebraic over itself,  $K$  is not empty. Let  $f \in K[X]$  with  $\deg f \geq 1$ . If  $\alpha$  is a root of  $f$ ,  $\alpha \in E$ . Since  $K(\alpha)$  is algebraic over  $K$  and  $K$  is algebraic over  $k$ ,  $K(\alpha)$  is algebraic over  $k$  by Proposition 27. Therefore  $K(\alpha) \subset K$  and  $\alpha \in K$ . Thus,  $K$  is algebraically closed algebraic extension of  $k$ . ■

- **Proof 12.** (*Proof for “theorem - Galois subgroups associated with intermediate fields” on page 209*)

Suppose  $\alpha \in K^G$  and let  $\sigma : k(\alpha) \rightarrow K^a$  be an embedding inducing the identity on  $k$ . If we let  $\tau : K \rightarrow K^a$  extend  $\sigma$ ,  $\tau$  is automorphism by normality of  $K/k$  (Definition 107), hence  $\tau \in G$ , thus  $\tau$  fixed  $\alpha$ , which means  $\sigma$  is the identity, which is the only embedding extension of the identity embedding of  $k$  onto itself to  $k(\alpha)$ , thus, by Definition 108,

$$[k(\alpha) : k]_s = 1.$$

Since  $K$  is separable over  $k$ ,  $\alpha$  is separable over  $k$  (by Theorem 42), and  $k(\alpha)$  is

separable over  $k$  (by Definition 110), thus  $[k(\alpha) : k] = [k(\alpha) : k]_s = 1$ , hence  $k(\alpha) = k$ , thus  $\alpha \in k$ , hence

$$K^G \subset k.$$

Since by definition,  $k \subset K^G$ , we have  $K^G = k$ .

Now since  $K/k$  is a normal extension,  $K/F$  is also a normal extension (by Theorem 39). Also, since  $K/k$  is a separable extension,  $K/F$  is also separable extension (by Theorem 44 and Definition 101). Thus,  $K/F$  is Galois (by Definition 120).

Now let  $F$  and  $F'$  be two intermediate fields. Since  $K^{G(K/k)} = k$ , we have  $K^{G(K/F)} = F$  and  $K^{G(K/F')} = F'$ , thus if  $G(K/F) = G(K/F')$ ,  $F = F'$ , hence the map is injective. ■

- **Proof 13.** (*Proof for “Galois subgroups associated with intermediate fields - 1” on page 209*)

First,  $K/F_1$  and  $K/F_2$  are Galois extensions by Theorem 51, hence  $G(K/F_1)$  and  $G(K/F_2)$  can be defined. Also, Theorem 39 and Theorem 44 imply that  $K/F_1F_2$  is Galois extension, hence  $G(K/F_1F_2)$  can be defined, too.

Every automorphism of  $G$  leaving both  $F_1$  and  $F_2$  leaves  $F_1F_2$  fixed, hence  $G(K/F_1) \cap G(K/F_2) \subset G(K/F_1F_2)$ . Conversely, every automorphism of  $G$  leaving

$F_1 F_2$  fixed leaves both  $F_1$  and  $F_2$  fixed, hence  $G(K/F_1 F_2) \subset G(K/F_1) \cap G(K/F_2)$ . Now we can do the same thing using rather mathematically rigorous terms. Assume that  $\sigma \in G(K/F_1) \cap G(K/F_2)$ . Then

$$(\forall x \in F_1, y \in F_2) (x^\sigma = x \ \& \ y^\sigma = y) ,$$

thus

$$(\forall n, m \in \mathbf{N})$$

$$(\forall x_1, \dots, x_n, x'_1, \dots, x'_m \in F_1, y_1, \dots, y_n, y'_1, \dots, y'_m \in F_2)$$

$$\left( \left( \frac{x_1 y_1 + \dots + x_n y_n}{x'_1 y'_1 + \dots + x'_m y'_m} \right)^\sigma = \frac{x_1 y_1 + \dots + x_n y_n}{x'_1 y'_1 + \dots + x'_m y'_m} \right) ,$$

hence  $\sigma \in G(K/F_1 F_2)$ , thus  $G(K/F_1) \cap G(K/F_2) \subset G(K/F_1 F_2)$ . Conversely if  $\sigma \in G(K/F_1 F_2)$ ,

$$(\forall x \in F_1, y \in F_2) (x^\sigma = x \ \& \ y^\sigma = y) ,$$

hence  $\sigma \in G(K/F_1) \cap G(K/F_2)$ , thus  $G(K/F_1) \cap G(K/F_2) \subset G(K/F_1 F_2)$ . ■

- **Proof 14.** (*Proof for “Galois subgroups associated with intermediate fields - 3” on page 210*)

First,  $K/F_1$  and  $K/F_2$  are Galois extensions by Theorem 51, hence  $G(K/F_1)$  and  $G(K/F_2)$  can be defined.

If  $F_1 \subset F_2$ , every automorphism leaving  $F_2$  fixed leaves  $F_1$  fixed, hence it is in  $G(K/F_1)$ , thus  $G(K/F_2) \subset G(K/F_1)$ . Conversely, if  $G(K/F_2) \subset G(K/F_1)$ , every intermediate field  $G(K/F_1)$  leaves fixed is left fixed by  $G(K/F_2)$ , hence  $F_1 \subset F_2$ .

Now we can do the same thing using rather mathematically rigorous terms. Assume  $F_1 \subset F_2$  and that  $\sigma \in G(K/F_2)$ . Since Theorem 51 implies that

$$F_1 \subset F_2 = \{x \in K \mid (\forall \sigma \in G(K/F_2))(x^\sigma = x)\},$$

hence  $(\forall x \in F_1)(x^\sigma = x)$ , thus  $\sigma \in G(K/F_1)$ , hence

$$G(K/F_2) \subset G(K/F_1).$$

Conversely, assume that  $G(K/F_2) \subset G(K/F_1)$ . Then

$$\begin{aligned} F_1 &= \{x \in K \mid (\forall \sigma \in G(K/F_1))(x^\sigma = x)\} \\ &\subset \{x \in K \mid (\forall \sigma \in G(K/F_2))(x^\sigma = x)\} = F_2 \end{aligned}$$

■

- **Proof 15.** (*Proof for “Bolzano-Weierstrass-implies-seq-compact” on page 309*)  
if sequence,  $\langle x_n \rangle$ , has cluster point,  $x$ , every ball centered at  $x$  contains at one least point in sequence, hence, can choose subsequence converging to  $x$ . conversely, if  $\langle x_n \rangle$  has subsequence converging to  $x$ ,  $x$  is cluster point. ■
- **Proof 16.** (*Proof for “compact-in-metric-implies-seq-compact” on page 311*)  
for  $\langle x_n \rangle$ ,  $\langle \overline{A_n} \rangle$  with  $A_m = \langle b_n \rangle_{n=m}^\infty$  has *finite intersection property* because any finite subcollection  $\{A_{n_1}, \dots, A_{n_k}\}$  contains  $x_{n_k}$ , hence

$$\bigcap \overline{A_n} \neq \emptyset,$$

thus, there exists  $x \in X$  contained in every  $A_n$ .  $x$  is cluster point because for

every  $\epsilon > 0$  and  $N \in \mathbf{N}$ , then  $x \in \overline{A_{N+1}}$ , hence there exists  $n > N$  such that  $x_n$  contained in ball about  $x$  with radius,  $\epsilon$ . hence it's sequentially compact. ■

- **Proof 17.** (*Proof for “restriction-of-continuous-topology-continuous” on page 331*)  
because for every open set  $O$ ,  $g^{-1}(O) \in \mathfrak{J}$ ,  $A \cap g^{-1}(O)$  is open by definition of *inherited topology*. ■

- **Proof 18.** (*Proof for “l-infinity-not-have-natural-representation” on page 385*)

$C[0, 1]$  is *closed* subspace of  $L^\infty[0, 1]$ . define  $f(x)$  for  $x \in C[0, 1]$  such that  $f(x) = x(0) \in \mathbf{R}$ .  $f$  is linear functional because  $f(\alpha x + \beta y) = \alpha x(0) + \beta y(0) = \alpha f(x) + \beta f(y)$ . because  $|f(x)| = |x(0)| \leq \|x\|_\infty$ ,  $\|f\| \leq 1$ . for  $x \in C[0, 1]$  such that  $x(t) = 1$  for  $0 \leq t \leq 1$ ,  $|f(x)| = 1 = \|x\|_\infty$ , hence achieves supremum, thus  $\|f\| = 1$ .

if we define linear functional  $p$  on  $L^\infty[0, 1]$  such that  $p(x) = f(x)$ ,  $p(x + y) = x(0) + y(0) = p(x) + p(y) \leq p(x) + p(y)$ ,  $p(\alpha x) = \alpha x(0) = \alpha p(x)$ , and  $f(x) \leq p(x)$  for all  $x, y \in L^\infty[0, 1]$  and  $\alpha \geq 0$ , and  $f(s) = p(s) \leq p(s)$  for all  $s \in C[0, 1]$ . Hence, Hahn-Banach theorem implies, exists  $F : L^\infty[0, 1] \rightarrow \mathbf{R}$  such that  $F(x) = f(x)$  for every  $x \in C[0, 1]$  and  $F(x) \leq f(x)$  for every  $x \in L^\infty[0, 1]$ .



Now assume  $y \in L^1[0, 1]$  such that  $F(x) = \int_{[0,1]} xy$  for  $x \in C[0, 1]$ . If we define  $\langle x_n \rangle$  in  $C[0, 1]$  with  $x_n(0) = 1$  vanishing outside  $t = 0$  as  $n \rightarrow \infty$ , then  $\int_{[0,1]} x_n y \rightarrow 0$  as  $n \rightarrow \infty$ , but  $F(x_n) = 1$  for all  $n$ , hence, contradiction. Therefore there is not natural representation for  $F$ . ■

● **Proof 19.** (*Proof for “orthonormal-system” on page 410*)

Assume  $\langle \varphi_n \rangle$  is complete, but not maximal. Then there exists orthonormal system,  $R$ , such that  $\langle \varphi_n \rangle \subset R$ , but  $\langle \varphi_n \rangle \neq R$ . Then there exists another  $z \in R$  such that  $z \notin \langle \varphi_n \rangle$ . But definition  $\langle z, \varphi_n \rangle = 0$ , hence  $z = 0$ . But  $\|z\| = 0$ , hence, cannot be member of orthonormal system. contradiction, hence proved right arrow, *i.e.*, sufficient condition (of the former for the latter).

Now assume that it is maximal. Assume there exists  $z \neq 0 \in H$  such that  $\langle z, \varphi_n \rangle = 0$ . Then  $\langle \varphi_n \rangle_{n=0}^{\infty}$  with  $\varphi_0 = z/\|z\|$  is another orthogonal system containing  $\langle \varphi_n \rangle$ , hence contradiction, thus proved left arrow, *i.e.*, necessarily condition. ■

● **Proof 20.** (*Proof for “central limit theorem” on page 503*)

Let  $Z_n(t) = t^T(X_n - c)$  for  $t \in \mathbf{R}^k$  and  $Z(t) = t^T Y$ . Then  $\langle Z_n(t) \rangle$  are independent

random variables having same distribution with  $\mathbf{E} Z_n(t) = t^T (\mathbf{E} X_n - c) = 0$  and

$$\mathbf{Var} Z_n(t) = \mathbf{E} Z_n(t)^2 = t^T \mathbf{E} (X_n - c)(X_n - c)^T t = t^T \Sigma t$$

Then by Theorem 70  $\sum^n Z_i(t)/\sqrt{nt^T \Sigma t}$  converges in distribution to standard normal random variable. Because  $\mathbf{E} Z(t) = 0$  and  $\mathbf{Var} Z(t) = t^T \mathbf{E} Y Y^T t = t^T \Sigma t$ , for  $t \neq 0$ ,  $Z(t)/\sqrt{t^T \Sigma t}$  is standard normal random variable. Therefore  $\sum^n Z_i(t)/\sqrt{nt^T \Sigma t}$  converges in distribution to  $Z/\sqrt{t^T \Sigma t}$  for every  $t \neq 0$ , thus,  $\sum^n Z_i(t)/\sqrt{n} = t^T (\sum^n X_i - nc)/\sqrt{n}$  converges in distribution to  $Z(t) = t^T Y$  for every  $t \in \mathbf{R}$ . Then Theorem 72 implies  $(S_n - nc)/\sqrt{n}$  converges in distribution to  $Y$ . ■

- **Proof 21.** (*Proof for “intersection of convex sets is convex set” on page 525*)

Suppose  $\mathcal{C}$  is a collection of convex sets. Suppose  $x, y \in \bigcap_{C \in \mathcal{C}} C$  and  $0 < \theta < 1$ . Then for each  $C \in \mathcal{C}$  and  $\theta x + (1 - \theta)y \in C$ , hence,  $\theta x + (1 - \theta)y \in \bigcap_{C \in \mathcal{C}} C$ ,  $\bigcap_{C \in \mathcal{C}} C$  is a convex set. ■

- **Proof 22.** (*Proof for “theorem of alternative for linear strict generalized inequalities” on page 535*)

Suppose  $Ax \prec_K b$  is infeasible. Then  $\{b - Ax | x \in \mathbf{R}^n\} \cap K^\circ = \emptyset$ . Theorem 77 implies there exist nonzero  $\lambda \in \mathbf{R}^n$  and  $c \in \mathbf{R}$  such that

$$(\forall x \in \mathbf{R}^n) \left( \lambda^T (b - Ax) \leq c \right) \quad (3)$$

and

$$(\forall y \in K^\circ) \left( \lambda^T y \geq c \right). \quad (4)$$

The former equation (3) implies  $\lambda^T A = 0$  and  $\lambda^T b \leq c$ . and the latter  $a \succeq_{K^*} 0$ . If  $c > 0$ , there exists  $y \in K^\circ$  such that  $\lambda^T y \geq c > 0$ . Then  $\lambda^T ((c/2\lambda^T y)y) = c/2 < c$ , but  $(c/2\lambda^T y)y \in K^\circ$ , hence contradiction. Thus,  $c \leq 0$ . If  $\lambda^T y < 0$  for some  $y \in K^\circ$ , then  $\alpha y \in K^\circ$  for any  $\alpha > 0$ , thus there exists  $z \in K^\circ$  which makes  $\lambda^T z$  arbitrarily large toward  $-\infty$ . Therefore  $\lambda^T y$  is nonnegative for every  $y \in K^\circ$ . Then the latter equation (4) implies  $(\forall y \in K^\circ) (\lambda^T y \geq 0)$ , hence  $\lambda \in K^*$  (by Definition 164). Therefore we have

$$\lambda \neq 0, \lambda \succeq_{K^*} 0, A^T \lambda = 0, \lambda^T b \leq 0.$$

Conversely, assume that all of above are satisfied. Then for every  $x \in \mathbf{R}^n$ , there exists

nonzero  $\lambda \succeq_{K^*} 0$  such that

$$\lambda^T(Ax) \geq \lambda^T b,$$

thus Proposition 36 implies  $Ax \not\preceq_K b$ . ■

- **Proof 23.** (*Proof for “convexity of infimum of convex function” on page 547*)

Note

$$\begin{aligned} \mathbf{epi} \inf_{y \in C} f(x, y) &= \{(x, t) | (\forall \epsilon > 0)(\exists y \in C)(f(x, y) \leq t + \epsilon)\} \\ &= \bigcap_{n \in \mathbf{N}} \{(x, t) | (\exists y \in C)(f(x, y, t + 1/n) \in \mathbf{epi} f)\} \\ &= \bigcap_{n \in \mathbf{N}} (\{(x, t) | (\exists y \in C)(f(x, y, t) \in \mathbf{epi} f)\} - (0, 1/n)) \end{aligned}$$

where  $\{(x, t) | (\exists y \in C)(f(x, y, t) \in \mathbf{epi} f)\} - (0, 1/n)$  for each  $n$  since  $\mathbf{epi} f$  is convex and projection of a convex set is convex. Since the intersection of any collection of convex sets is convex,  $\mathbf{epi} \inf_{y \in C} f(x, y)$  is convex, thus  $\inf_{y \in C} f(x, y)$  is convex function. ■

- **Proof 24.** (*Proof for “Lagrange dual is lower bound for optimal value” on page 586*)

For every  $\lambda \succeq 0$  and  $y \in \mathcal{F}$

$$g(\lambda, \nu) \leq f(y) + \lambda^T q(y) + \nu^T h(y) \leq f(y) \leq \inf_{x \in \mathcal{F}} f(x) = p^*.$$



- **Proof 25.** (*Proof for “max-min inequality” on page 626*)

For every  $x \in X, y \in Y$

$$f(x, y) \leq \sup_{x' \in X} f(x', y)$$

hence for every  $x \in X$

$$\inf_{y'' \in Y} f(x, y'') \leq \inf_{y' \in Y} \sup_{x' \in X} f(x', y')$$

i.e.,  $\inf_{y' \in Y} \sup_{x' \in X} f(x', y')$  is upper bound of  $\inf_{y'' \in Y} f(x, y'')$ , hence

$$\sup_{x \in X} \inf_{y'' \in Y} f(x, y'') \leq \inf_{y' \in Y} \sup_{x' \in X} f(x', y')$$



- **Proof 26.** (*Proof for “epigraph of convex optimization is convex” on page [639](#)*)

Assume  $(u_1, v_1, t_1), (u_2, v_2, t_2) \in H$ . Then there exist  $x_1, x_2 \in \mathcal{D}$  such that  $q(x_1) \preceq u_1$ ,  $h(x_1) = v_1$ ,  $f(x_1) \leq t_1$ ,  $q(x_2) \preceq u_2$ ,  $h(x_2) = v_2$ , and  $f(x_2) \leq t_2$ . Then for every  $0 \leq \theta \leq 1$

$$q(\theta x_1 + (1 - \theta)x_2) \preceq \theta q(x_1) + (1 - \theta)q(x_2) = \theta u_1 + (1 - \theta)u_2$$

$$h(\theta x_1 + (1 - \theta)x_2) = \theta h(x_1) + (1 - \theta)h(x_2) = \theta v_1 + (1 - \theta)v_2$$

$$f(\theta x_1 + (1 - \theta)x_2) \preceq \theta f(x_1) + (1 - \theta)f(x_2) = \theta t_1 + (1 - \theta)t_2$$

thus  $\theta(u_1, v_1, t_1) + (1 - \theta)(u_2, v_2, t_2) \in H$ , hence  $H$  is a convex set. ■

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