



Overview

- Functions
- Measurements
- Linear mapping composition



Definition. (Relation) . A relation R between two sets X, Y is a subset of the Cartesian product $X \times Y$, $R \subseteq X \times Y$.

Homogeneous relations $H \subseteq A \times A$ are classified according to the following criteria.

Reflection. Relation H is reflexive if $(a, a) \in H$ for any $a \in A$. The equality relation $E \subseteq \mathbb{R} \times \mathbb{R}$ is reflexive, $\forall a \in \mathbb{R}, a = a$, the less than relation $L \subseteq \mathbb{R} \times \mathbb{R}$ is not, $1 \in L, 1 \notin 1$.

Symmetry. Relation H is symmetric if $(a, b) \in H$ implies that $(b, a) \in H$, $(a, b) \in H \Rightarrow (b, a) \in H$. The equality relation $E \subseteq \mathbb{R} \times \mathbb{R}$ is symmetric, $a = b \Rightarrow b = a$, the less than relation $L \subseteq \mathbb{R} \times \mathbb{R}$ is not, $a < b \not\Rightarrow b < a$.

Anti-symmetry. Relation H is anti-symmetric if $(a, b) \in H$ for $a \neq b$, then $(b, a) \notin H$. The less than relation $L \subseteq \mathbb{R} \times \mathbb{R}$ is antisymmetric, $a < b \Rightarrow b \not< a$.

Transitivity. Relation H is transitive if $(a, b) \in H$ and $(b, c) \in H$ implies $(a, c) \in H$. for any $a \in A$. The equality relation $E \subseteq \mathbb{R} \times \mathbb{R}$ is transitive, $a = b \wedge b = c \Rightarrow a = c$, as is the less than relation $L \subseteq \mathbb{R} \times \mathbb{R}$, $a < b \wedge b < c \Rightarrow a < c$.

Definition. (Function) . A function from set X to set Y is a relation $F \subseteq X \times Y$, that associates to $x \in X$ a single $y \in Y$.



Definition. (Partition) . A partition of a set is a grouping of its elements into non-empty subsets such that every element is included in exactly one subset.

- Equivalence relations partition a set into equivalence classes

Definition. (Norm) . A norm on the vector space $\mathcal{V} = (V, S, +, \cdot)$ is a function $\| \cdot \|: V \rightarrow \mathbb{R}_+$ that for $\mathbf{u}, \mathbf{v} \in V, a \in S$ satisfies:

1. $\| \mathbf{v} \| = 0 \Rightarrow \mathbf{v} = \mathbf{0}$;
2. $\| a \mathbf{u} \| = |a| \| \mathbf{u} \|$;
3. $\| \mathbf{u} + \mathbf{v} \| \leq \| \mathbf{u} \| + \| \mathbf{v} \|$.

Definition. (Inner Product) . An inner product in the vector space $\mathcal{V} = (V, \mathbb{R}, +, \cdot)$ is a function $s: V \times V \rightarrow \mathbb{R}$ with properties

Symmetry. For any $\mathbf{a}, \mathbf{x} \in V, s(\mathbf{a}, \mathbf{x}) = s(\mathbf{x}, \mathbf{a})$.

Linearity in second argument. For any $\mathbf{a}, \mathbf{x}, \mathbf{y} \in V, \alpha, \beta \in \mathbb{R}, s(\mathbf{a}, \alpha \mathbf{x} + \beta \mathbf{y}) = \alpha s(\mathbf{a}, \mathbf{x}) + \beta s(\mathbf{a}, \mathbf{y})$.

Positive definiteness. For any $\mathbf{x} \in V \setminus \{\mathbf{0}\}, s(\mathbf{x}, \mathbf{x}) > 0$.



- $f: A \rightarrow B$ and $g: B \rightarrow C$, a composite function, $h = g \circ f$, $h: A \rightarrow C$ is defined by

$$h(x) = g(f(x)).$$

- $f(x) = Ax$, $g(y) = By$, $A \in \mathbb{R}^{m \times n}$, $B \in \mathbb{R}^{p \times m}$

$$h(x) = Cx = BAx. \tag{1}$$

- Matrix-matrix product is a grouping of matrix-vector products

$$C = [c_1 \ c_2 \ \dots \ c_n] = [B a_1 \ B a_2 \ \dots \ B a_n]$$