

Manifolds

- Generalises the concept of surfaces

↓
Calculus on Surfaces

e.g.



→ S^2 (Surface of a Sphere)

Motivation: Use Calculus (Regular on open domain) on Surfaces.

① Topology

A lot of the notions in topology are already formulated in metric spaces.

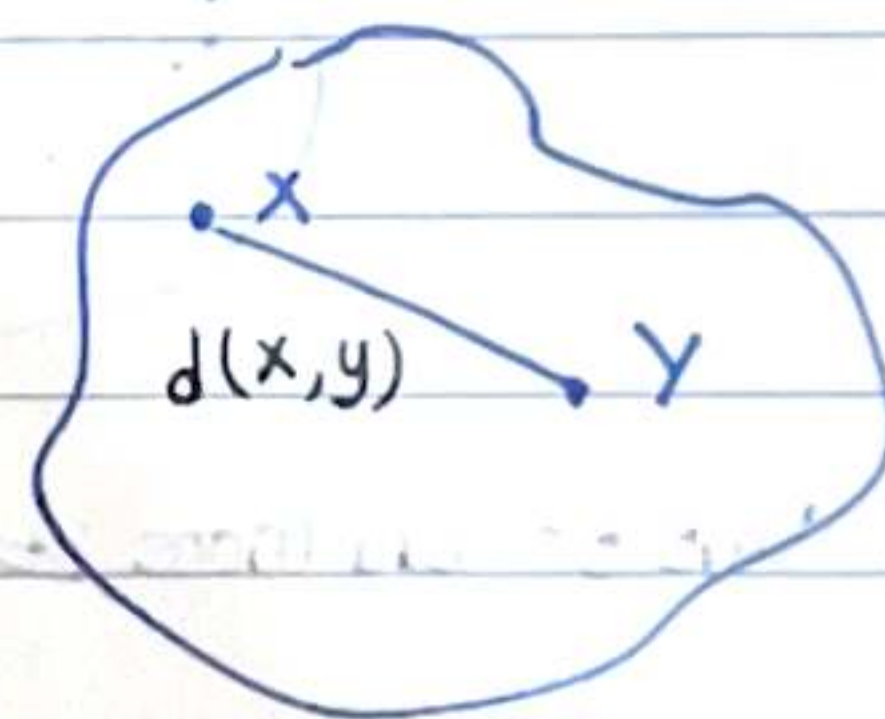
Metric Space : (X, d)

↑
Set

↑
distance function

e.g. Euclidean Metric (in $\mathbb{R}^2$)

is $d = \sqrt{x^2 + y^2}$



Start with
Functional Analysis

Functional Analysis

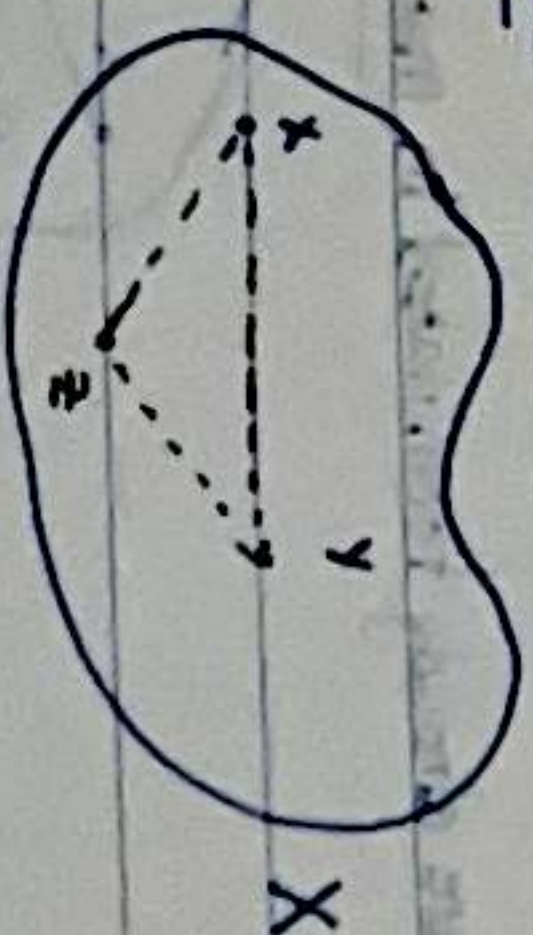
✓ $\mathbb{R}$ & $\mathbb{C}$ Analysis

Linear Algebra

It is Analysis with linear algebra with infinite dimension.
Study of topological algebraic Structure.

Metric Spaces

Set X



We want to add more structure: distance

Metric

$$d : X \times X \rightarrow [0, \infty)$$

$$1) d(x, y) = 0 \Leftrightarrow x = y$$

$$2) d(x, y) = d(y, x)$$

3) Triangle Inequality

↳ If we make a detour from x to y through z , the distance gets longer.

$$d(x, y) \leq d(x, z) + d(z, y)$$

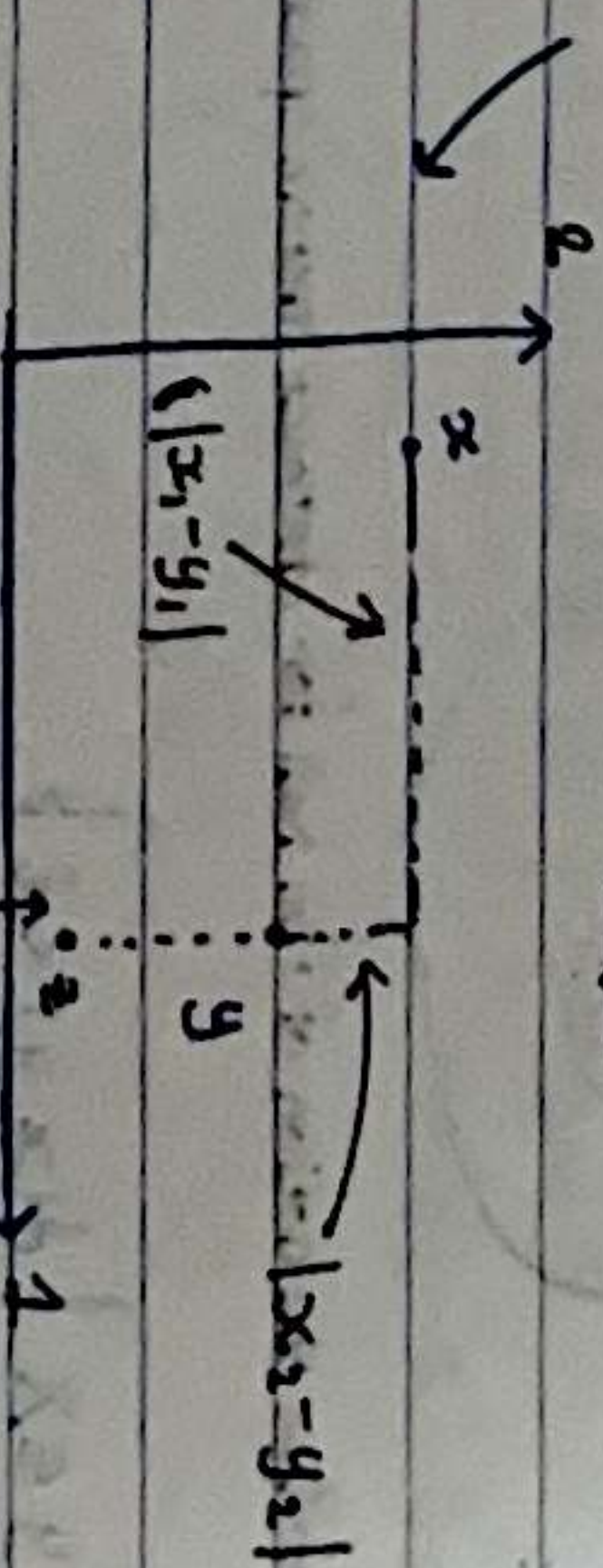
$d(X, d)$ is called a metric space.

e.g. (a) $X = \mathbb{C}$, $d(x, y) = |x - y|$

x, y , refer to 2 points in the first dimension.

(b) $X = \mathbb{R}^n$, $d(x, y) = \sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}$ Standard Euclidean Metric

(c) $X = \mathbb{R}^n$, $d(x, y) = \max\{|x_1 - y_1|, \dots, |x_n - y_n|\}$



Using this metric, z has same distance from x as y .
 $\max\{|x_1 - z_1|, |x_2 - z_2|\} = \max\{|x_1 - y_1|, |x_2 - y_2|\} = d(x, y)$

(d) X any set ($\neq \emptyset$), $d = \begin{cases} 0, & x = y \\ 1, & x \neq y \end{cases}$ (Discrete Metric Space)

d is a metric?

1) $d(x, y) = 0$ when $x = y$ ✓

2) $d(x, y) = d(y, x)$ ✓ Symmetric defn. (Already described in metric)

3) Δ -Inequality. ✓

$x, y, z \in X$, $d(x, y) \leq d(x, z) + d(z, y)$

If $x \neq y$ then z must be a distinct point from at least one of x or y .

First Case $x = y \Rightarrow 0 \leq d(x, z) + d(z, y)$

$\gg 0$

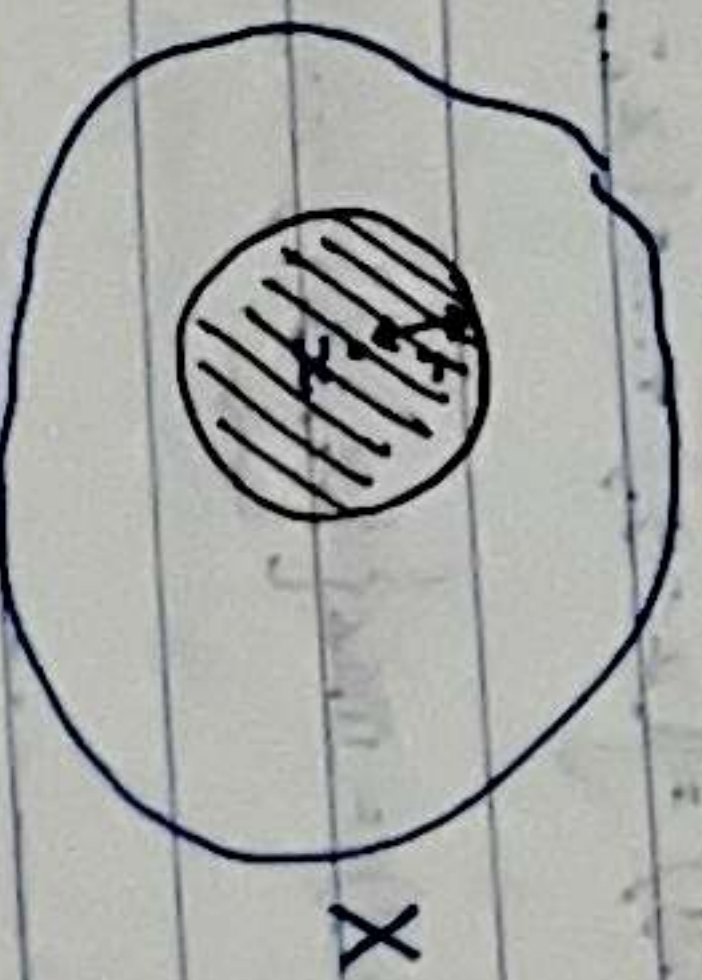
$d(x, z)$ or $x = y = z \Rightarrow d = 0$

Second Case $x \neq y \Rightarrow 1 \leq d(x, z) + d(z, y)$ $\Rightarrow = 1$ $\left\{ \begin{array}{l} d(x, z) \\ \text{or} \\ d(z, y) \end{array} \right.$ which is not possible or $x \neq y$.

Open and Closed Sets

- Suppose we fix point x , using our metric we find all the points at the same distance r from x .

In $\mathbb{R}^2$, this is a circle around x . In $\mathbb{R}^3$ it is a sphere or ball.



We want to generalise the notion of the ball for abstract metric spaces; $B_\epsilon(x)$

$$B_\epsilon(x) = \{y \in X \mid d(x, y) < \epsilon\}$$

(Open ball of radius $\epsilon > 0$ centered at x) $\swarrow$ Note the boundary but everything INSIDE

$B_\epsilon(x)$ is NEVER EMPTY as atleast x lies within.

Notions:

1) Open Set: Suppose $A \subseteq X$

$\swarrow$ If we are inside A , we should

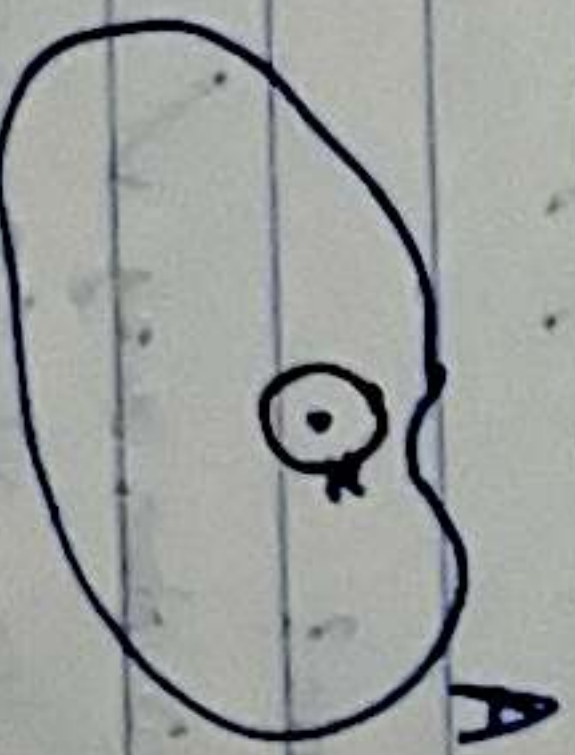
never see the boundary of the set A .

$\swarrow$ We do so by choosing ϵ as SMALL as needed.

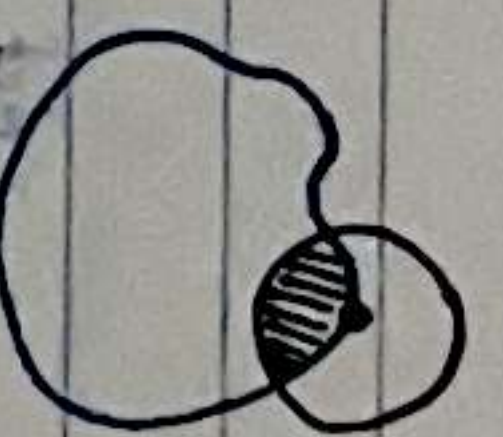
Do that for each point in A .

$A \subseteq X$ is called open if for each $x \in A$ there is an open ball with $B_\epsilon(x) \subseteq A$

The closer we get to the boundary, smaller ϵ is needed.



2) Boundary Points



$\swarrow$ This ϵ -ball has points both in and out of subset A . again

If this happens for any ϵ however small it is,

$A \subseteq X$, $x \in X$ is called a boundary point for

NOTE: Boundary point for subset A

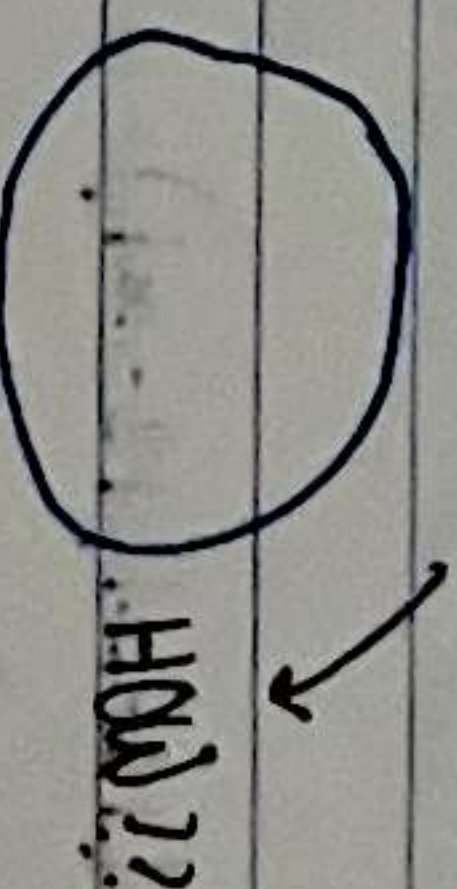
can lie both in and out of A . ??

A and A^c .

$\swarrow \forall \epsilon > 0: B_\epsilon(x) \cap A \neq \emptyset$ and

$$B_\epsilon(x) \cap A^c \neq \emptyset$$

$$EA^c = X \setminus A$$



$$\partial A = \{x \in X \mid x \text{ is a boundary point for } A\}$$

- An open set is a set where the boundary points are outside of A .

A is open $\Leftrightarrow A \cap \partial A = \emptyset$ [Boundaries are Excluded]

3) A is closed $\Leftrightarrow A \cup \partial A = A$

A is a closed set if $A^c = A \setminus X \setminus A$ is open.



$X \setminus A$ excludes the boundary points.

4) Closure

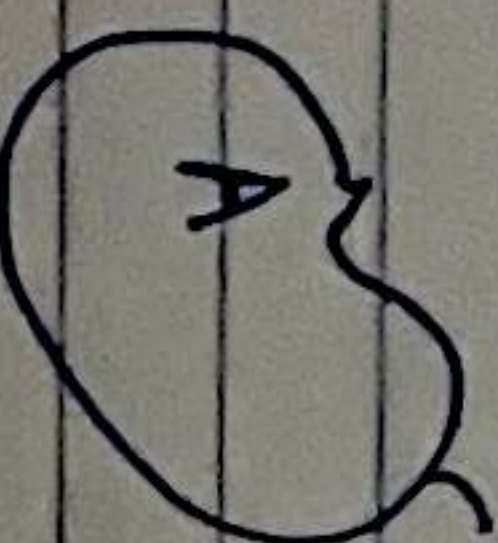
∂A

If we start with an arbitrary subset A we want a closed

subset.

$\swarrow$ Do so by: $\bar{A} = A \cup \partial A$

$\swarrow$ Smallest closed set that still contains A .



Example:

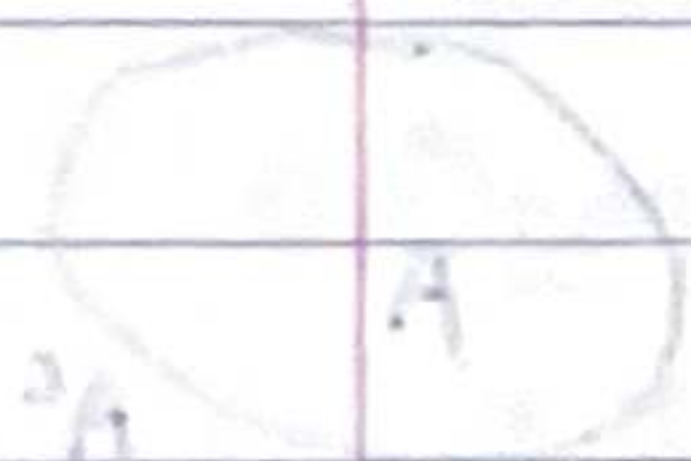
$X \stackrel{\text{def}}{=} (1, 3] \cup (4, \infty)$; $d(x, y) \stackrel{\text{def}}{=} |x - y|$, (X, d) is a metric space.

(a) $A \stackrel{\text{def}}{=} (1, 3] \subseteq X$

Is subset A open? $(1, 3]$

For all $x \in A$, $x \neq 3$, define $\varepsilon = \min(|1 - x|, |3 - x|)$

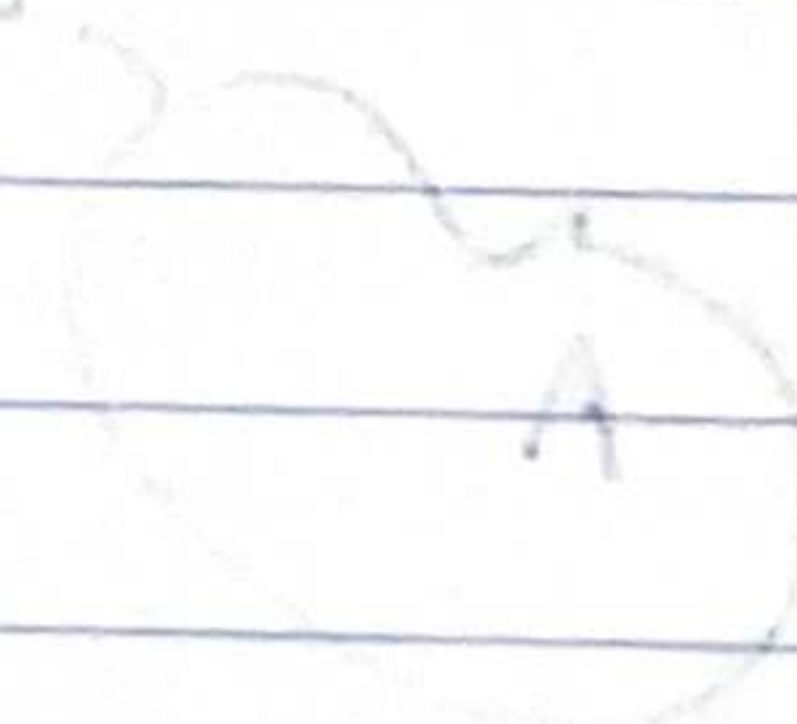
$A = A^\circ \cup \partial A \Leftrightarrow$ boundary of A



A is closed if $A = \bar{A}$ if A contains all its limit points

A/X excludes the boundary points

$A^\circ \cup \partial A = \bar{A}$



Statistical Mechanics - Stanford. (I)

Motivation: Classical Physics is about predictability.

↳ We know the initial conditions & the laws of Evolution of a System.

↳ $V = U + at$ & initial velocity.

↳ We can make perfect predictions

e.g. We have a closed system

↳ External influences X

e.g. a jar of gas.

If we know the initial conditions of all the particles, with the Newtonian laws, we can predict behavior at any point in time.

↳ This predictability is useless. There are too many particles & too many to keep track of...

↳ Use the power of probability Theory & Law of Large Numbers

↳ Useful when we do not know the initial conditions with great precision, where ideal predictability is impossible.

Probability becomes very precise.

But still not applicable to everything...

Statistical mechanics allow us to predict, $N, V, T, U, \dots$

But sucks at predicting the position of every molecule.

e.g. fluctuation.

↳ Don't violate probability

theory. But very unlikely.

↳ In sealed room, high density of particles at a corner...

Probability Calculus

Ω : the space of possibilities
e.g. Outcomes of an experiment / States of a system

Let $j \in \Omega$

↳ Possible outcome

↳ e.g. H or T when flipping coin

$\Omega = \text{Set of all } i$

$\{H, T\}$

be H or T

e.g. A coin can either

When there is ignorance about a state, assign probability

$i = 1 \dots N$

$P(i) > 0$ (No -ve probability)

$\sum_i P(i) = 1$ {Sum of all possibilities} = 1

Summary: $i \rightarrow$ A state of

a system (H or T)

$P(i) \rightarrow$ The prob. that the

system is in state i

Law of large number

$N_i \rightarrow N_i$ of times measured
System in state i

Suppose we ran our experiment N times and N_i is the no. of times we observed the i^{th} outcome,

$F(i) \rightarrow$ function assigning value for a state i

The ratio converges to $P(i)$ for very large N

$$\lim_{N \rightarrow \infty} \frac{N_i}{N} = P(i)$$

Let $F(i)$ be a measurable function of a state i

↳ Energy / Momentum

$F(H) = +1$

$F(T) = -1$

↳ Flipping coin

Average of $F(i)$ is a useful figure.

↳ Average energy of a system.

$\langle F(i) \rangle =$ Average value of a function averaged over the probability distribution.

$= \sum_i F(i) P(i) \rightarrow$ $\sum_i F(i)$ weighted over probability

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That is following the $P(i)$ obtained from $\frac{N_i}{N}$, N trials of measuring the states of the system,

We find the average $F(i)$ (the measurable function of interest)

↳ $F(i)$ could be a function of state

e.g. $\frac{1}{2}mv^2$ is the velocity of one particle of mass m in a box and F returns the energy as $F(i) = \frac{1}{2}mv^2$

$\langle F(i) \rangle$ would then be the average velocity of that one particle across all systems.

$$\langle F(i) \rangle = \sum_i F(i) P(i)$$

↳ $F(i)$ weighted under the probability distribution.

This allows us to estimate the average value $\langle F(i) \rangle$ (which we assumed to be an average quantity that we could not measure directly)

↳ The average $\langle F(i) \rangle$ is not a thing that we could measure directly.

e.g. Suppose we could not measure Temperature directly.

That method would allow us to estimate the average kinetic energy of particles in a system.

↳ Being temperature

Macroscopic $\rightarrow$ Temperature
Microscopic $\rightarrow$ Velocity of particles

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If we consider again $F(H) = +1$ $P(H) = 1/2$

$F(T) = -1$ $P(T) = 1/2$

$$\langle F(i) \rangle = \sum_i F(i) P(i)$$

$$\Rightarrow \langle F(i) \rangle = 0$$

Not a possible state } Despite that, it is still the average of the system. Value.



$$P(H) = 1/2$$

$$P(T) = 1/2$$

→ Implies Symmetry in the System concerning the (geometric) part of it which we are exploiting & when making our measurement.

A bias in the Symmetry (Weight of the coin) of the System would result in deviations from the ideal probabilities.

→ Or present a deeper Symmetry accounting for uneven mass distribution.

→ Finding a new System to explain that.
 → e.g. Momentum can be spread equally ($1/2$ and $1/2$) and that would allow us to redefine $F(i)$ to present the same spread results $1/3$ & $2/3$ for example for the values H & T.

At its core, Symmetry still persists.

Dice

→ 6 possible states.

$\{R, B, Y, G, O, P\}$

$P(R) = 1/6$ → All faces are symmetric to each other

$$P(i) = 1/6$$

→ If no symmetry, then skewed probabilities.

However, until we find a deeper symmetry, we experiment. $N_i = \frac{N}{6}$ $P(i)$

→ We find $P(i)$

Other Method is tracing the evolution of a system to get information about a system.

→ We observe the System and identify some rules

→ The Law of motion of the system.

→ If it is in a state at one instance, we know the next state it's going to be in in the next moment. be given.

Rule of state Updating Configuration:

$R \rightarrow G$ $G \rightarrow O$

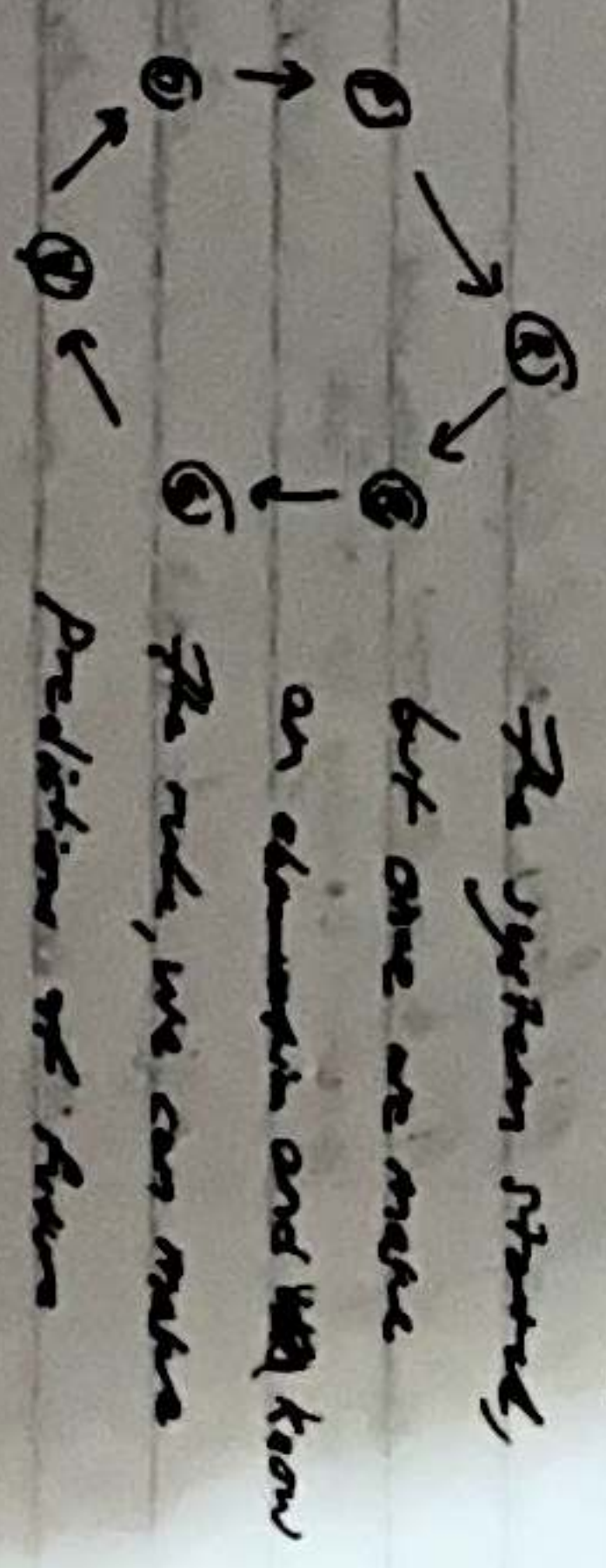
$B \rightarrow Y$ $O \rightarrow P$

$Y \rightarrow G$ $P \rightarrow R$

↓
 We no need to assume the cube has no geometric symmetry

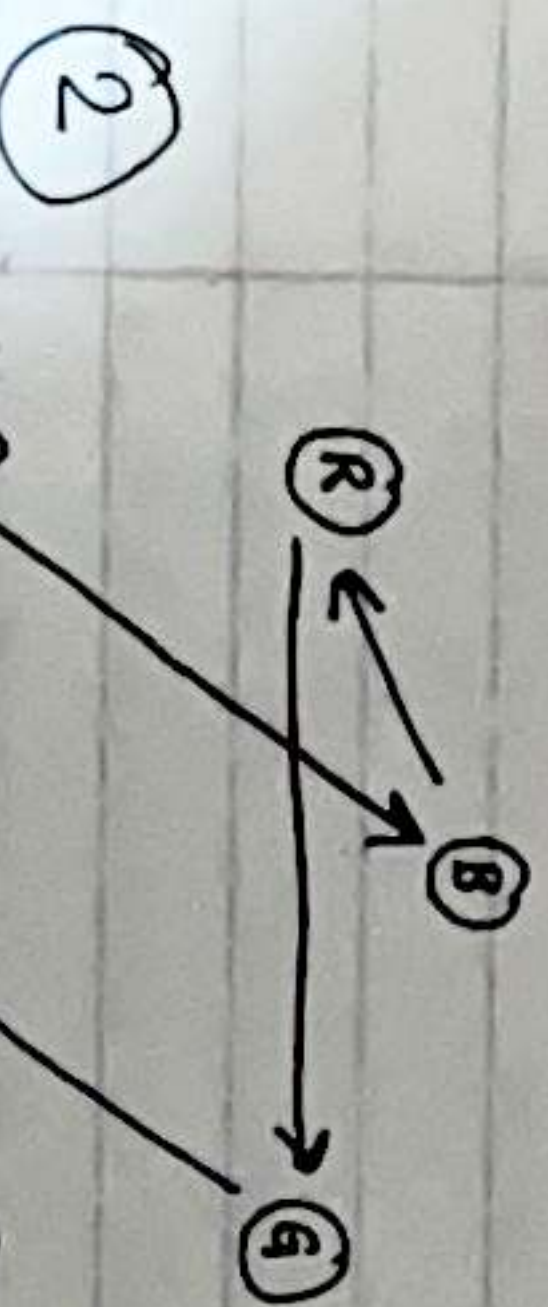
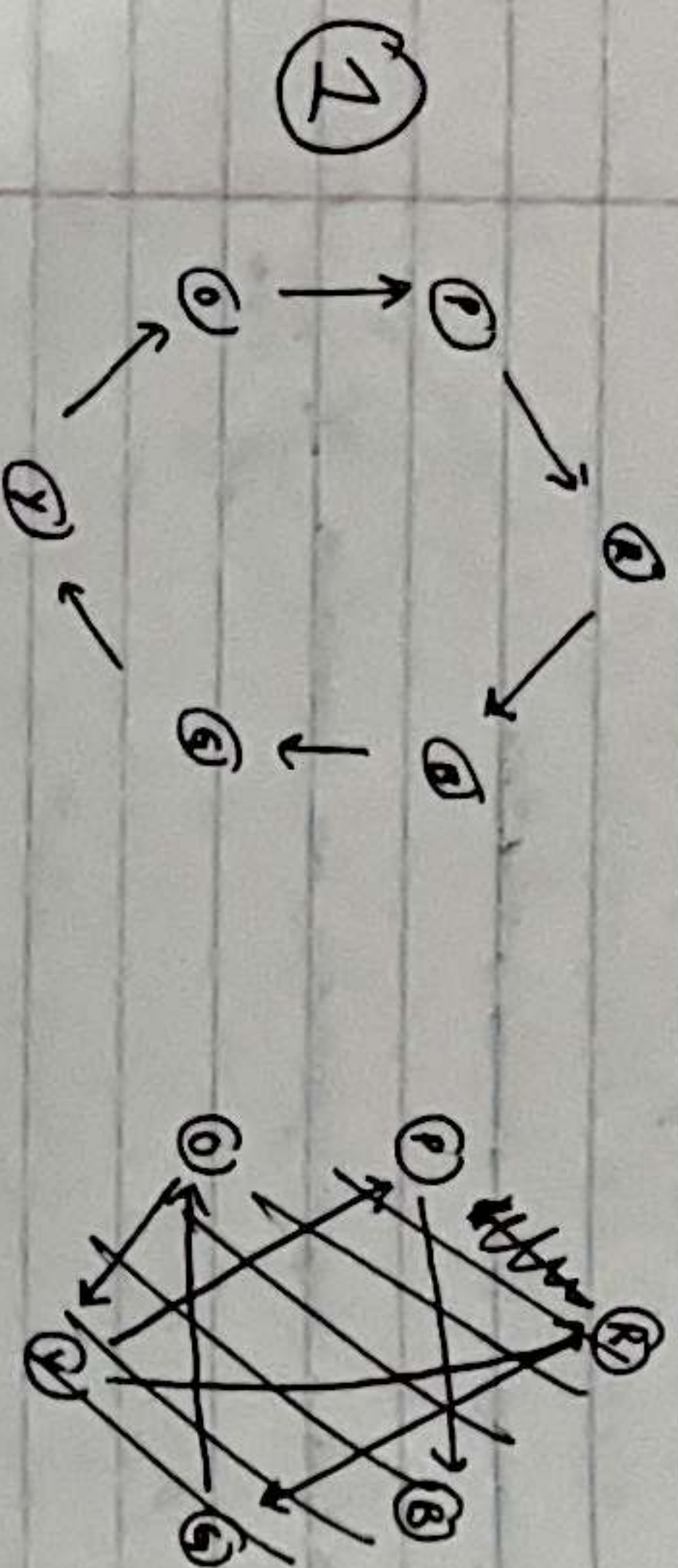
$$P(i) = 1/6$$

→ Time spent in each state } we know the state of a cube being observed the system.

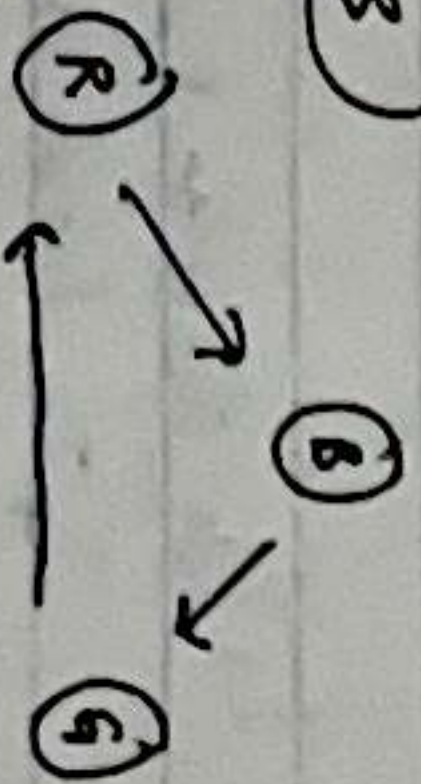


We Made a prediction w/o knowing the initial condition of the law of physics of the system, but just observing the system.

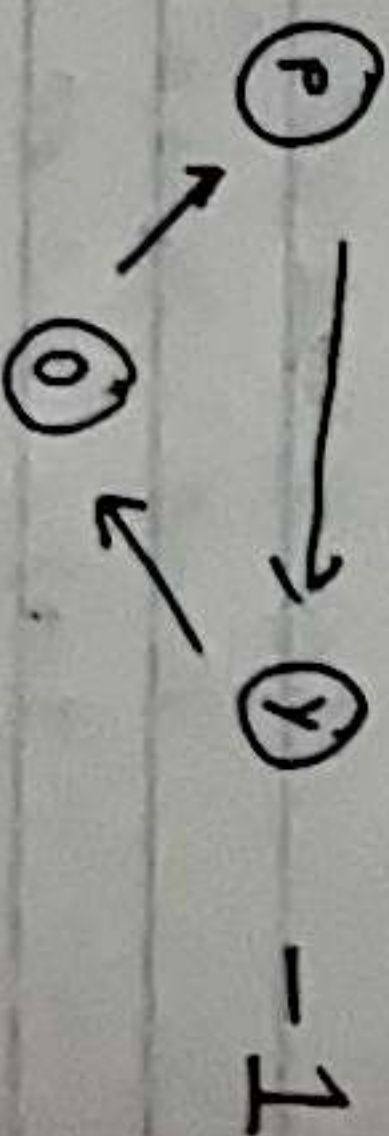
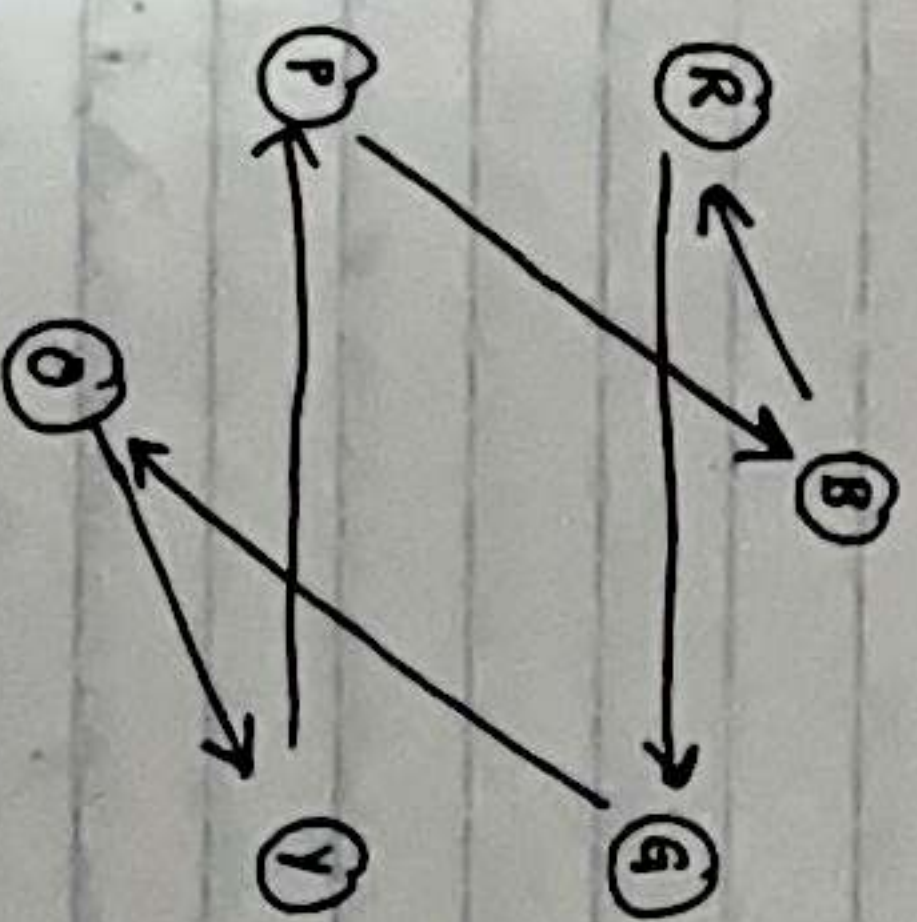
All the following systems ~~will~~ yield the probability of observing a color as $\frac{1}{6}$.



3



+1



-1

All form closed cycles
All have an arrow coming and another coming out of them.

Might not know where started but observed that in either two state of the system, they cycle through only 3 colors.

If an arrow

then two gets, we stay on that cycle

If start on upper cycle,

$$P(R) = P(B) = P(G) = \frac{1}{3}$$

$$P(Y) = 0$$

$P(+1)$ or $P(-1) \rightarrow$ Probability of individual cycle.

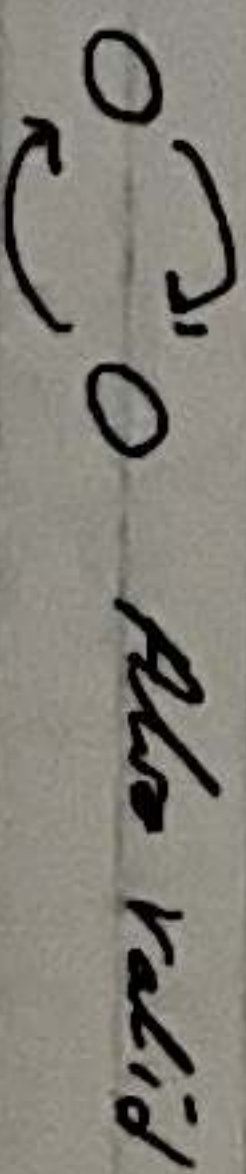
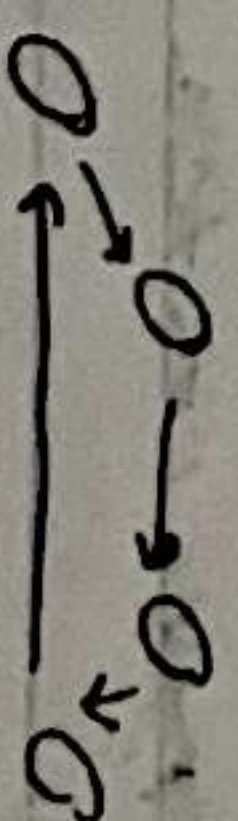
$$P(B) = P(+1) P(\text{Blue in cycle } +1) = P(R, B, G) \frac{4}{3}$$

$$P(-1) \frac{1}{3} = P(Y, R, G)$$

There is a conservation law: The law is the conservation of the number (+1 or -1) e.g. Energy.

Energy of configuration (R, B, G) could be +1
Energy of configuration (Y, R, G) could be -1

Conservation laws cause the space of possibilities to be divided into cycles or ones.



Also valid
We still need into on the probability of being in each state.

Some a priori probability that system spend in a cycle.

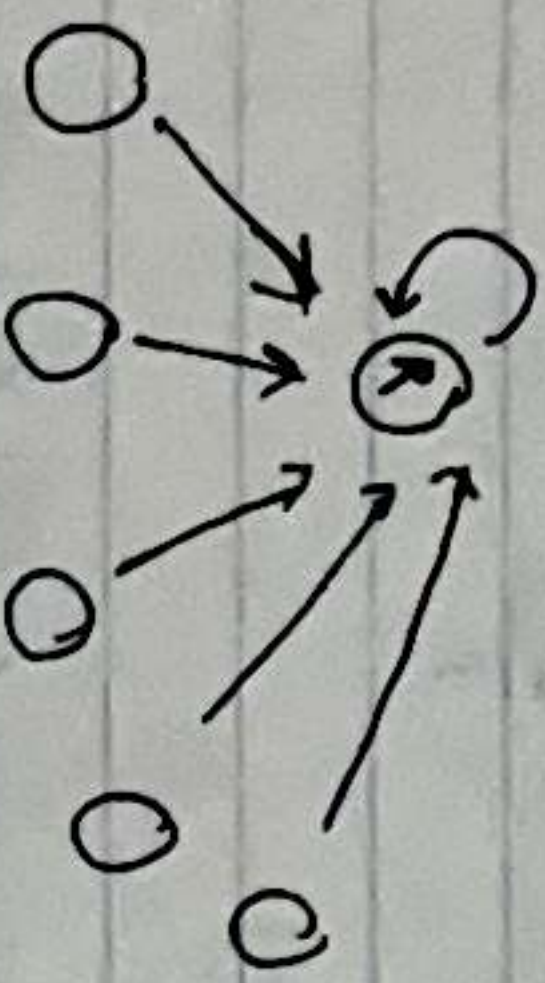
Telling us the probability of each around $\rightarrow$ determine these system

quantity $\rightarrow$ probability in statistical mechanics.

when cycling through even states

Laws Violating Conservation of information.

Can keep track of what's going forward or backward.



This law is not reversible.

Can go from blue to red but not from red to blue.

Can predict future: Red. → Can tell where will be ~~blue~~ but not where came from.

↳ The law has track where started.

Primitive Law.

Information is never lost.

Distinctions between states propagate with time.

Nature allows to reconstruct where came from. → What about Heat Death of the universe?

No distinction from one point to the other?

Systems wanting to reach equilibrium.

Classical Mechanics, Phase Space and Liouville's Theorem.

In Classical Mechanics, the state of a system with N dof can be represented by a $2N$ -dimensional phase space.

Each point corresponds to a state of the system

Coordinates: $q_1, q_2, \dots, q_N$

Momentum: $p_1, p_2, \dots, p_N$

→ The configuration of the system.

The evolution of the configuration of the system is captured in the phase space. It has nothing to do with time evolution.

It just shows a landscape of how one variable influence the other. We can start at any point & follow trajectory to determine the next point (for a given time interval).

The evolution of the system is governed by the Hamiltonian (Total Energy Function) of the system.

$$\dot{q}_i = \frac{\partial H}{\partial p_i}, \quad \dot{p}_i = -\frac{\partial H}{\partial q_i}$$

Liouville's Theorem: $\frac{d\rho}{dt} = 0$ → Density of phase space.

Volume of a phase space is conserved under evolution.

→ The density of states in phase space remains constant as the system evolves according to Hamiltonian Mechanics.

→ $\nabla \cdot V = 0$ phase space velocity.

→ Divergence of phase space flow = 0

Shows that evolution in Hamiltonian phase space is incompressible. → Evolution does not create or destroy phase space.

Implications: Predictability → Conservation of phase space volume

is important to deterministic classical mechanics

Allow for transition to Statistical Mechanics.

Reversibility: Equation of motion preserve information

→ About the system's initial state.

Counter Example to Liouville's Theorem.

Friction: Whenever we stop, we come to rest.

→ Same as come to rest when we start.

→ Violation of law that distinction are preserved.

How does friction prevent the volume of a phase space from being conserved?

→ Reached a singular state.

As a system experiences friction evolves, all flow start to point to a singular point (0) → system at rest.

If the distinction between the states means the volume of the phase space, with decreasing distinction between states, the volume decreases, violating Liouville's Theorem.

$$\frac{d^2 \Omega}{dt^2} = -\gamma \frac{d\Omega}{dt}$$

→ Exponentially come to rest.

All pointing to rest.

→ Coarsening
→ Maximize Total Energy.

Liouville's Theorem applies solely to Hamiltonian Dynamics.

When friction/drag acts, energy dissipates and cluster towards attractors (rest)

The phase space shrinks because energy is dissipated from the system.

The phase volume can be preserved by adding extra thermal dimensions to the system.

Viscous drag is a valid physical law, but information is lost from the system as it comes to rest.

→ Room quickly cools down

Closed system (Weird) → Things getting to rest quickly

Simpler/easier to describe.

2nd Law Says things get more complicated.

Conservation of info: Every state must have 1 arrow in & 1 arrow out.

→ No end state

Over time the states with non-zero probability remain constant and $P_i = \frac{1}{M}$

Property: $N = \text{Total no. of states}$

$M < N$ where M is a subset of N

$P_i(M\text{-states}) = \frac{1}{M}$, $P_i(\text{other-states}) = 0$

e.g. $N = \{R, B, G, Y, O, P\}$

$M = \{R, B, G\}$

We know that from observation despite not having the full laws of physics for the system.

→ Theorem: We observe the system for large number of times.

The colors may shuffle but only 3 will appear

* in one observation observation e.g. $\{R, B, G\}$ or $\{R, Y, O\}$

Good with $P_i(\text{study}) = \frac{1}{M} = \frac{1}{3}$

Low where other states, $P_i = 0$

→ Conservation of information.

→ Law exists in all observations and other many derivations

1 experiment, see cycling between 3 states (K, B, G)

Other experiment, same cycling between 3 states (K, B, G)

Good conservation law: Pr distribution for elements of Subset_n (of total state)

remains constant

$$P_r(M_i) = 1/M$$

Bad Law: Start with a Pr distribution and see it evolve to a single state over time.

Quantifying information Conservation.

Under assumption of equal probabilities, let M be the no of occupied states with non-zero, equal probabilities,

M Characterize ignorance, if $M = N$, then equal probability for everything, Maximum ignorance.

if $M = 1/2 N$, then know that system is in one of two states

Minimum ignorance, $M=1$, know precisely that M is in one particular state.

$$S = \log(M)$$

Entropy $\rightarrow$ NO of states that have appreciable equal probabilities

Entropy is observed across experiments, colors may reshuffle but probability distribution remains constant...

Could be any one of the elements of M with probability of each state being $1/M$

Conservation of entropy if we follow the system in details.

$\rightarrow$ In reality our measuring system might fail to know that it is right. We might start with lot of knowledge & end with little.

S increases

* This loss of information is not inherent to physical equations but because the observer is not careful.

Maximum Value for S, maximum ignorance, when $M = N$ so, $\log N$

$\rightarrow$ Maximum entropy is a measure of the state number of states the exist

M could be infinite
N is usually finite

Entropy is not just the property of a system. It is the property of a system and the observer's state of knowledge.

Continuum Mechanics

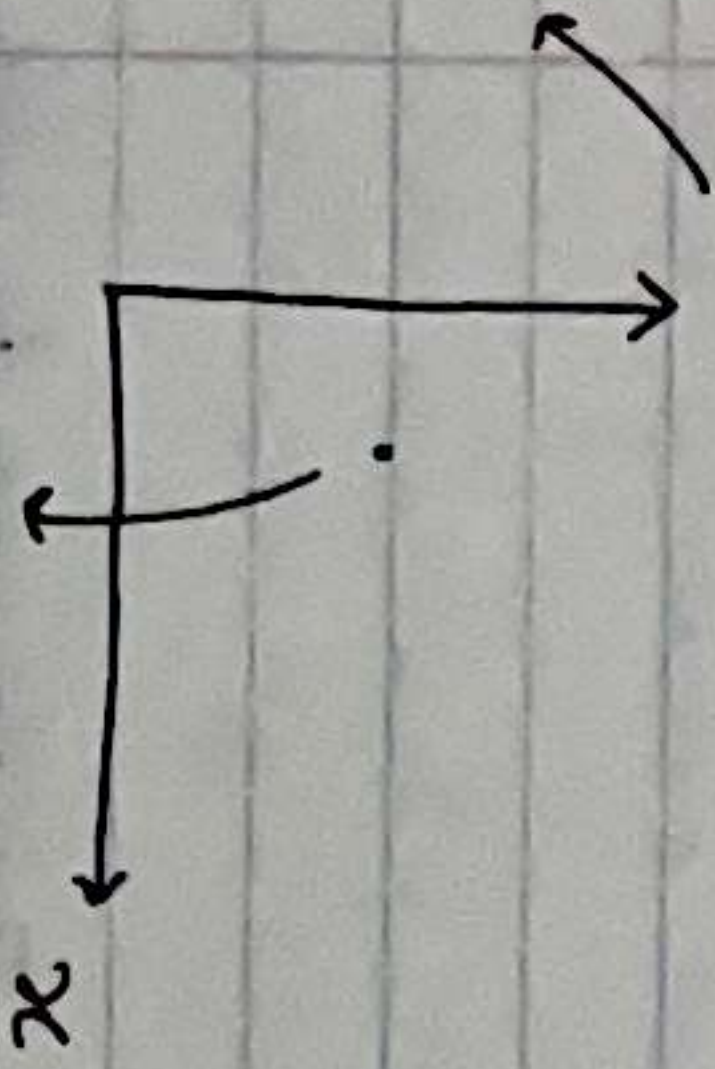
Particles moving around with continuous posn & velocity.

Description of the Space of states of such a mechanical system is by n points in a Phase space.

p (axis for all momentum dof)

ρ Position & moment
 x mass x velocity

IF 10
Pottery,
fls 20
P axes

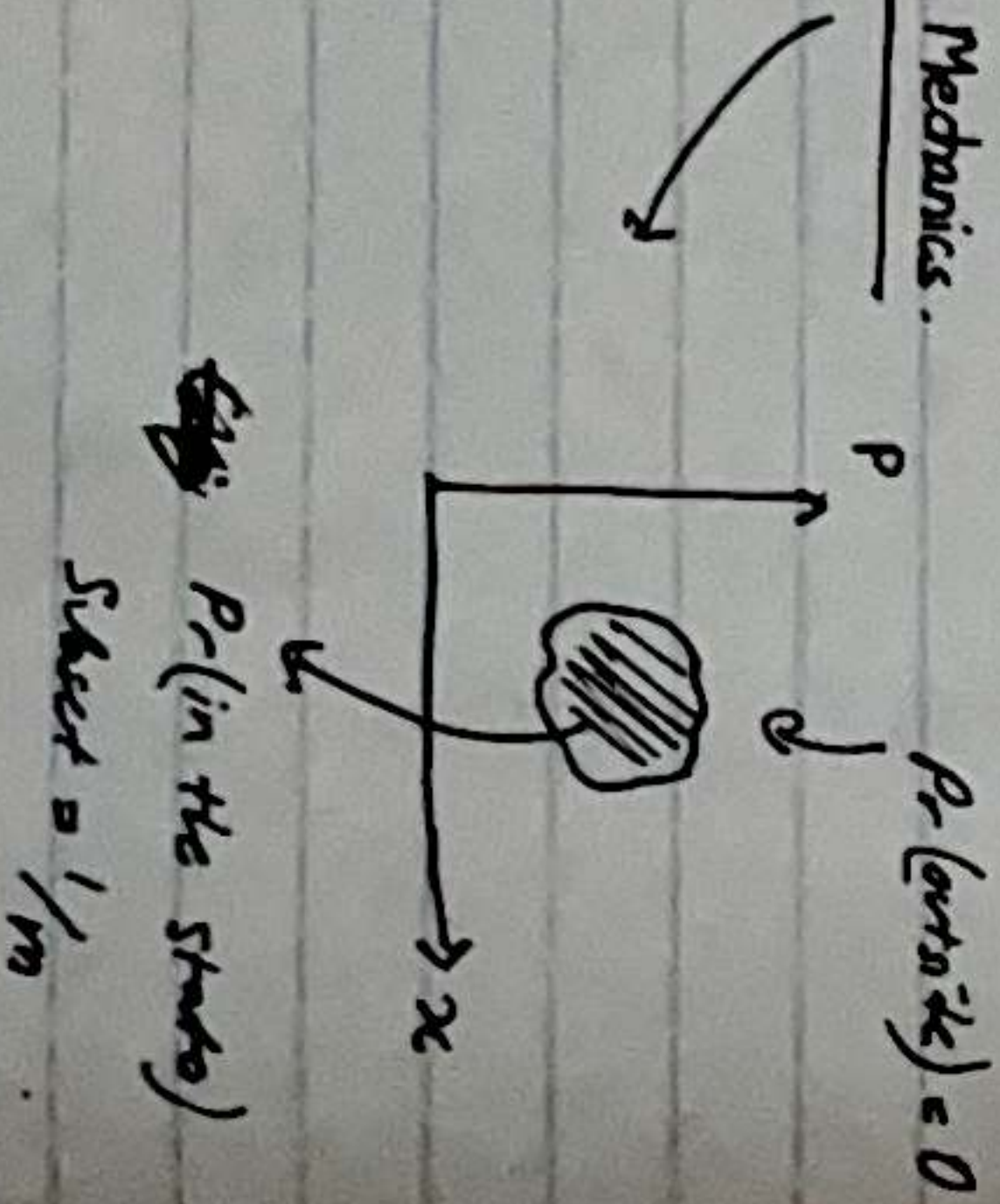


A point represents the possible state of a system, if we know p, x
we can get ~~the~~ ^{other} info

The ~~be~~ behavior/state of that system.

Analogy of discrete Situation entropy in Continuous Mechanics.

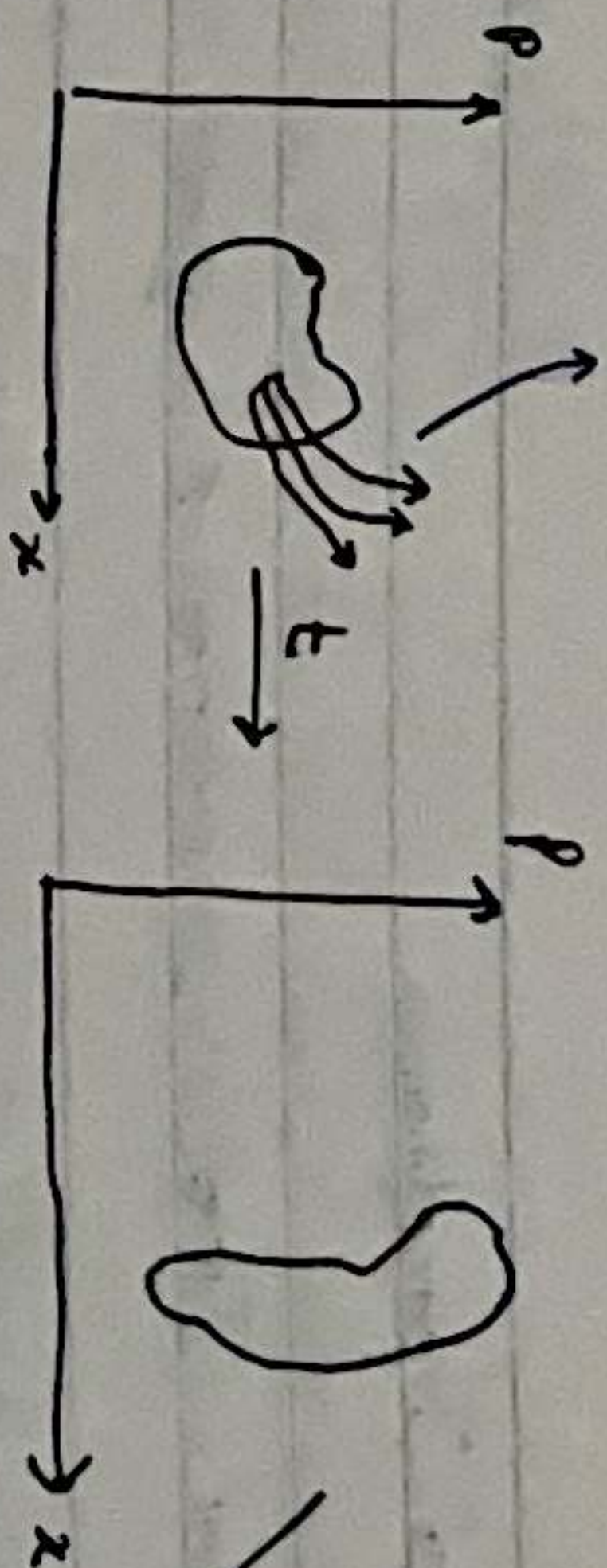
$$\left\{ \begin{array}{l} N = T_{\text{tot.}} \\ M < N \\ P_r = \frac{1}{M} \end{array} \right. \quad \leftarrow \text{(for all equiprobable states of the system).}$$



As time evolves, the system changes from one state to the other, e.g. As the journey goes on, the car accelerates to go up the a hill and decelerates when going down, States change.

This represents moving from one point (state) to another in the phase space.

Points move like fluid flow.



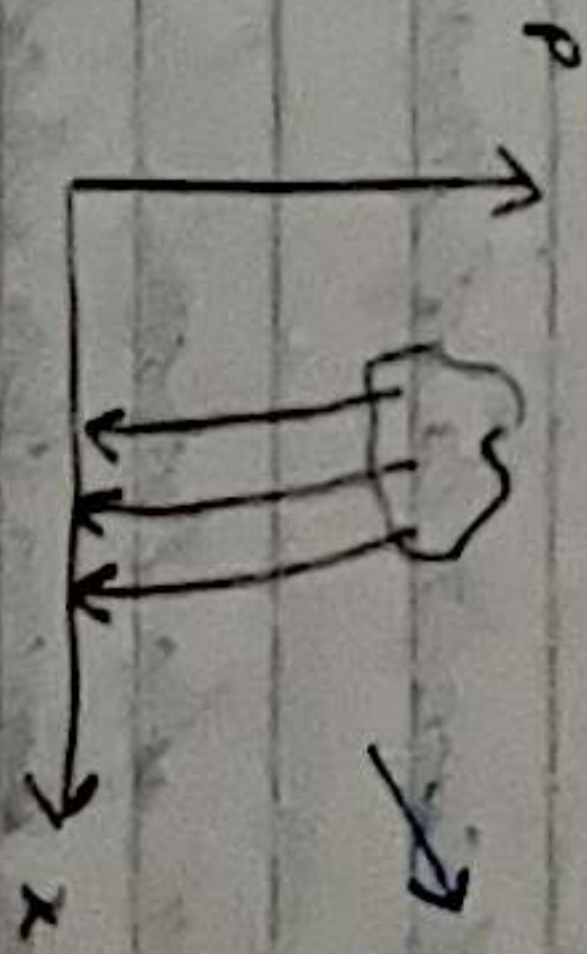
after some time.

Lianville's Theorem Say that that volume is preserved.

~~Ex 11.10~~ ^{number} If Start with M_n state & follow equation of motion,
will come back to M -number of states (stop at S)
↳ (Same number but different state)

Start with uniform P_r distribution, end with uniform P_r distribution.

If consider friction $C_{fr} \rightarrow 0$ become 0



✓ Regina Squared to 1 dinner (No Volume)

if the region is Speeded in
one direction, it must be Speeded in
another.

↳ In adsorbents,
is spread over the
outer component of the
phase space.

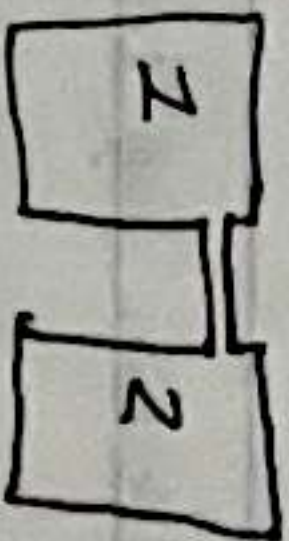
Other components of the
phase space.

1st Law of Thermodynamics.

↳ Statement: There is conservation of a quantity (Energy)

$$\frac{dE}{dt} = 0 \quad \left\{ \begin{array}{l} \text{Energy constant in closed system} \end{array} \right.$$

If 2 systems connected,



$$\frac{dE_1}{dt} + \frac{dE_2}{dt} = 0$$

$$\frac{dE_1}{dt} = - \frac{dE_2}{dt}$$

If lose energy on one side, gain it on the other.

Assumption: If system is made of 2 parts, the energy is the sum of the 2 parts.

↳ e.g. E_A of Earth + E_A of Moon = Total energy of each particle

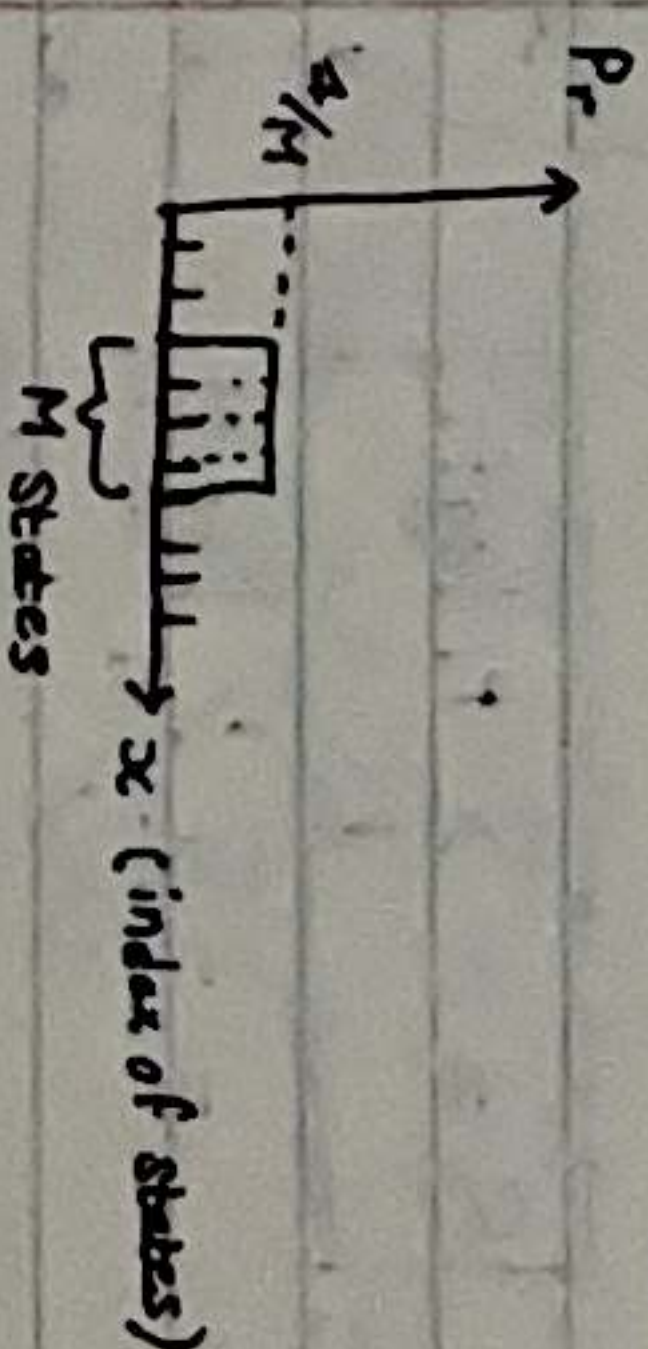
↳ But also potential energy between them which belong to both of them.

↳ Cannot divide system into two parts.

Interaction of systems can be negligible compared to energy of system.

Entropy (Part II)

We defined entropy for those specific cases of uniform distribution, $P_i = \frac{1}{M}$ and $P_i = 0$ elsewhere. This was also a discrete distribution.



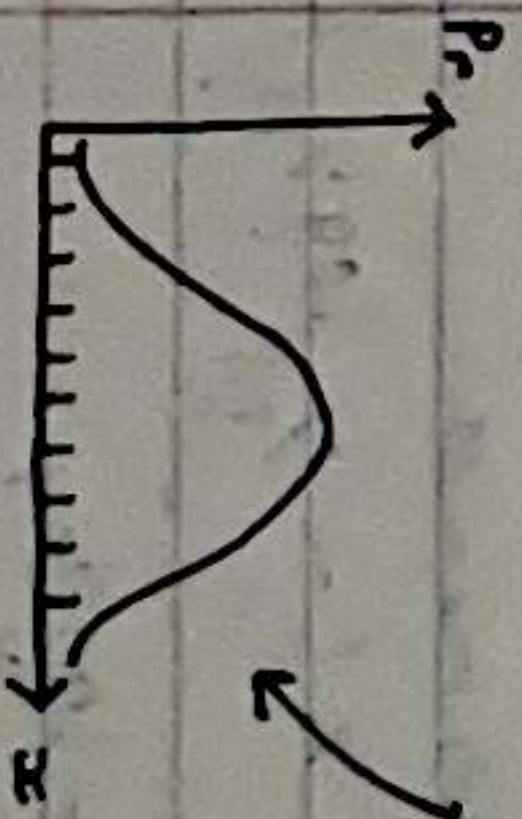
We defined $S = \log M$

Measures ignorance in the distribution.

The subset M could be any of the indices with same P_i .

The observation could be any indices in the subset M .

But, in reality, we usually have continuous distributions with non-uniform probabilities.



We need another more general defn of entropy.

Shannon Entropy

$$S = - \sum_i P_i \log P_i$$

The entropy is the average of states which are importantly contained in that distribution.

of a distribution

* The entropy is the expected value of the self-information or Surprisal. It quantifies how surprising a random variable is on average.

Self-Information

$$I \stackrel{\text{def}}{=} -\log_b [P(x)] = -\log_b (P)$$

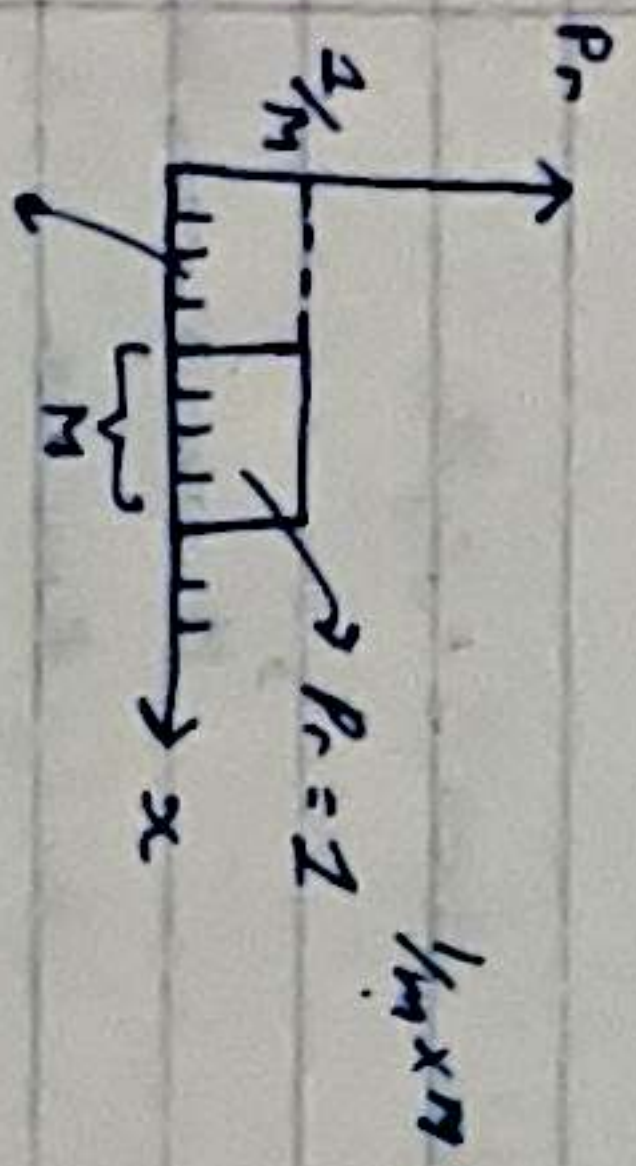
$$S = \mathbb{E}[I] = - \sum_i P_i \log P_i$$

↳ weighting each $\log P_i$ for expected value

$P \rightarrow 0$ faster than $\log P$ can go to infinity.

Now, $\lim_{P \rightarrow 0} P \log P = 0$

Let $P = e^{-x}$
 $\Rightarrow e^{-x} \ln e^{-x}$
 $= -x e^{-x}$



$S = -\sum_i P_i \log P_i$

$= -\sum_i \frac{1}{M} \log \frac{1}{M}$

P_i is uniform

We have M total indices

$= M \times \left(-\frac{1}{M} \log \frac{1}{M} \right)$

$= -\log \frac{1}{M}$

$= \log M$ ← Same as Previous Case

Implies that contributions

$S = 0 \rightarrow$ Complete knowledge.

of states with little probabilities

Information Theory defn of entropy.

For the uniform distribution, there with significant probabilities have $P_i = \frac{1}{M}$

$S = -\sum_i P_i \log P_i$

Entropy is the average measure of unpredictability of a system.

More noise, More Surprise in

Saying "weird" after observing

Means more entropy.

More diversity.

Defn to do both c- It is not something inherent to a system and observer's knowledge possible states.

(Assume) All Probabilities are equal. What is P_i ? $\frac{1}{2}$ or $\frac{1}{2^n}$

Probability distribution is same for all states.

1) Suppose we have N coins and each of them could be H or T. What is the entropy associated with this?

We have complete ignorance, P_i distribution is same across N coins. $\Rightarrow$ All P_i are equal.

$N = 2^n$ $\rightarrow$ no of coins $\rightarrow$ We use $\ln$ of no of possible states $\rightarrow N$

$S = -\sum_i P_i \log P_i$

$= -\log \frac{1}{2^n}$

$\rightarrow$ All have equal prob of being H or T.

$S = n \log 2$

Entropy is proportional to no of dof.

A unit of entropy: A bit is a unit of entropy for a system which has 2 states.

$\rightarrow$ 1 bit of entropy for each coin.

Example 2

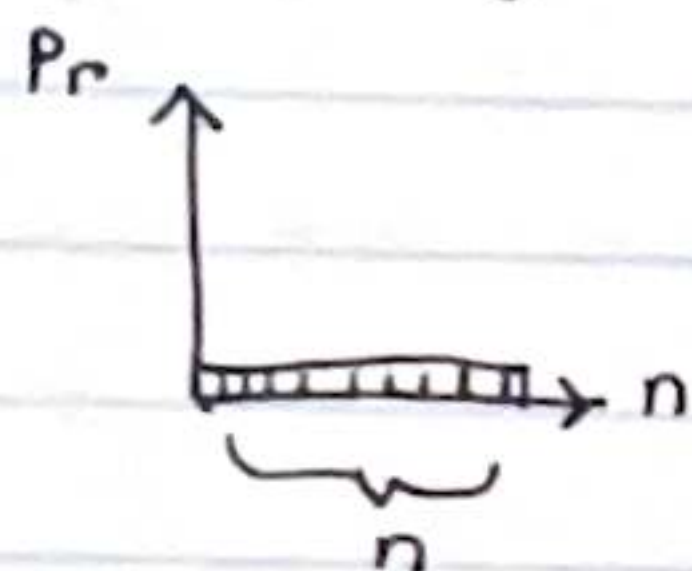
Suppose we have n coins, ~~all are H~~.

~~$S = 0$~~

~~$S = - \sum_{i=1}^n P_i \log P_i$~~
 ~~$\frac{1}{2}$~~

What is the entropy when all coins are H?

$S = 0$. Why?



→ All states have equal probabilities
 $P_r = 1$

↳ What is the probability distribution
We are talking about?

Our distributions
consists of n
equiprobable coins

↳ We have n indices and we are trading the
odds of getting H at each index.

We know that all coins are H.

↳ What am I not getting here?