Bionic Manipulator

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Abstract—Functionality and design of a bionic robot arm consisting of three joints driven by elastic and compliant actuators derived from biologically inspired principles are presented. In the first design standard springs with linear characteristics are utilized in combination with electrical drives. Different control approaches for the bionic robot arm are presented, discussed and evaluation in numerical simulations and experiments with regards to the long-term goal of a nature-like control performance.

Keywords- bionic, wire driven, serial elastic actuator, ballistic movements, joint control, trajectory optimization.

I. INTRODUCTION

Industrial manipulators are usually designed to carry loads a high speed and with high positioning accuracy. In order to fulfill these requirements elasticity and backlash in the actuators and gears as well as the deformations in the links, which occur under load, must be eliminated. This results in a heavy, solid arm construction and an unyielding motion, far from the smooth, compliant and accurate motion of a biological arm. For industrial applications usually the manipulator control consists of a trajectory planning phase following by an online setpoint trajectory following control on the joint level. It's overall aim usually is to to drive the robot in such a way that it reaches the destination in the fastest or the most energy-efficient way [1]. The disadvantage of a conventional rigid manipulator is, beside from its small ratio of load weight to dead weight, the stiffness and unyielding motion of the robot. Thus industrial manipulators can be operated efficiently and safely only in an environment strictly separated from human interaction. Although biological manipulators are also made up of rigid links (the bones) each joint is usually driven by several, redundant and highly elastic and compliant actuators (muscles and tendons). Compared with current industrial manipulators biological arms have a yet
unmatched ratio of load weight to dead weight. The compliant design, which relieves the links from bending stress and which enables fast ballistic motions in combination with a natural intelligent control, makes the main difference. For example, for fast, ballistic point-topoint motions of a biological end effector the motion has a relatively low position accuracy in its first part enabling a motion of the end effector, which is possibly faster than internal sensing capabilities and thus not feedback but feed-forward controlled, into the proximity of the final destination. Near the goal the end effector may then be smoothly guided to it under visual feedback. Various investigations [2]-[4] have shown [, that the elastic characteristics of the biological actuators in combination with adequate control principles, are responsible for fast and accurate ballistic movements.

II. DESIGN PRINCIPLE AND MOTIVATION

The construction principle of the bionic drive as suggested by Möhl [5], [6] is inspired by the biological example of the elastic and antagonistic muscle and tendon apparatus.

A. Laboratory Prototype

For the laboratory model of the bionic arm a spring with linear characteristics was used in the first design to bring the compliance into the system. The actuator is elastically coupled by means of the spring to the joint. The doublesided linkages are arranged in a way that they are relieving the bending stress in the links. In addition to the main drive the system can be extended by a second (however slow and weak) drive for fine positioning if needed. Both drives can be coupled by a magnetic clutch which allows the positioning drive to correct the position within the elastic range of the main drive. This provides optimal conditions for the fine positioning drive to adjust the position with a resolution of about ten micrometers at the end of the arm. From this construction principles, substantial differences to conventional robot systems results. Potential difficulties: An elastically driven system of two links in series behaves highly oscillating and needs adequate control efforts for damping. For the damping control an additional position sensor at the actuated joint is needed in order to determine the actual position and velocity of the actuated joint. Further, by using a spring with linear characteristics, the range of loads, the arm can handle, is limited by the stiffness of the spring. Potential advantages: Although the elasticity brings some problems with it, there are some advantages. Because of the system immanent compliancy a substantial danger reduction can be achieved. The arm can also be programmed to react on occurring contact forces to avoid collisions in order to not harm anyone or damage the robot itself. Although there is no explicit force sensor, the occurring forces can be measured. The sensor is implemented in the actuator system. Since the position of the motor and the joint are known the lengthening of the spring can be calculated. Thus, by knowing the characteristics of the spring and the geometry of the robot arm, the occurring moments can be calculated, independent of the contact point of the collision. With this measurement principle also a separation of force control and positioning control can be obtained. Furthermore the double-sided linkage construction releases the bending stress in the links of the robot arm, similar to the bones and the muscletendon apparatus in the human arm. This allows lightweight construction of the whole arm, which enables a faster working speed and saves considerable energy.

B. Feasibility Study

For a feasibility study supported by the German ministry of education and research (BMBF), a detailed and parameterized multi-body dynamics (MBS) simulation model on the basis of the existing laboratory model of the bionic arm was developed. The model consists of three “bionically” driven main axes and a conventional 3DOF wrist, so it has altogether 6DOF for the free choice of the position and orientation. With the help of this model different applications were examined. The simulation made it possible to systematically design and optimize the geometrical, kinematic and kinetic parameters of the robot. Besides the general applicability of the bionic robot arm, the presumed advantages of the bionic robot arm have been shown [7]. Based on a close-to-reality simulation model of the appearing forces and moments the performance of the bionic robot arm in different industrial application scenarios was analyzed. The comparison focused especially on smaller sized industrial robots. With an arm rang of approx. 650 mm and a max. payload of about 4 kg an operating speed of approx. 130°/s could be achieved with the bionic robot without overloading the motors. In direct comparison the bionic arm is slower than industrial robots. But considering that for the simulation parameters of off-the-shelf DC-motors were used which were not developed particularly for a certain type of robot, the results were satisfying. For applications with three elastically driven joints, each with linear characteristic, it turns out that the classical control concept is sufficient. In the simulation a positioning accuracy of the endpoint was reached close to 0.1 mm, which matches well the known performance of the laboratory model. Due to the elasticity in the drive the positioning accuracy of the robot during the “flight phase” of a movement varies considerably. During high accelerations the actual position deviates by several millimeters from the desired position, so that an exact tracking control of a predefined path with high speeds is not possible. Higher accuracy can be achieved, when the system is running long enough to control the exact position

or if overshooting is permitted within certain limits, which in turn causes a decrease of the operating speed. On the other hand a higher accuracy is attainable also by using the fine-positioning motor, which can correct the position in the micrometer range. However the speed of this correction movement is significant smaller than the desirable operation speed. In fast movements the occurring torque affecting the engine could be reduced over 40% when compared to movements without oscillation damping, since the entire movement is more softly by the absorption reducing the force peaks. This effect is based alone on the control principle described above. It is conceivable that by a systematic utilization of the occurring oscillations the torques could be still reduced further. As mentioned above due to the bending load throw-off by the double-sided linkages the bending moments appearing in the links are transformed to pressure forces, acting in the lengthwise direction of the arm. Based on the forces and moments which appeared in the simulation the expected stresses in the arm and its stability were calculated. Compared with industrial robots about 50% oft the dead weight can be saved at the same load-carrying capacity, even if not all possible cases of failure of the material (e.g. buckling) have been considered. The theoretically energy consumption of the bionic robot arm for different tasks was estimated on the basis of the loads calculated in simulation. It appeared that the robot would have a 60% lower energy consumption due to its significant smaller dead weight and the favorable placement of the motors far from the axis, whereby the amount of the saving depends on the applied motor type. The fact that off-the-shelf components can be used for the realization of the bionic robot arm, instead of customized ones, is a big advantage. Thus the cost for construction, manufacturing and maintenance is low and supply with replacement parts is facilitated enormously. The forces computed in the dynamic robot simulation allow a specific selection of the robot size and suitable motors for a particular scenario.

C. Market Potential

According to the current UNECE study “World Robotics 2004” the number of installations of robots will rise in the next years around 7% per year. For new fields of applications including human-robot interaction and service robots, the growth rate is expected to exceed 10% by far. Right for new applications where the use of conventional industrial robots is not possible or not economical, different promising applications for the bionic robot arm arise. Requirements exist for small, economical and flexible applicable manipulators cooperating with humans in smaller and middle sized enterprises. Often the acquisition of a conventional robot, designed for industrial tasks, is not profitable for small factories and workshops where it must operated in the same environment with humans. Mobile manipulators which should be used in the human environment are one example among the new field of applications specified above. Some applications in the near future will go even further, where robots and humans should work “hand in hand”. Because the prevention and detection of collision with humans is an essentially task, today's prototypes are equipped with complex sensor technologies and control mechanisms. Nevertheless it is requires enormous efforts to realize such a technology in a failsafe manner. Due to the natural compliance of the bionic robot arm a substantial risk reduction can be achieved for these tasks (besides a substantial reduction in energy consumption). The ratio of load-weight to dead-weight and the energy consumption are substantial criteria for the applicability on mobile platforms. Further benefits are increased loading and operation cycles of the batteries as well as on better tilling stability because of the lower center of mass of the whole system. Although the bionic arm with its carefully estimated design has a slightly worse ratio than some conventional light-weight industrial robots, we are convinced that for a design tailored to a special, defined application this property can be improved further. Furthermore with the bionic drive principle we can realize the same characteristics of reduced dead-weight and compliancy less expensive and also possibly more robust.

III. BACKGROUND

Over recent years the biological muscle was the archetype for many different new approaches by the development of new actuators for robotics and their control. Both muscle anatomy, as basis for the understanding of the biomechanical characteristics, and the control mechanisms of the biomechanical movement of muscles, are examined in biology and medicine in detail [8], [3] and offer a broad spectrum for bionic transfer. The main difference between muscles and industrial actuators is the elasticity. Accordingly, there are different construction principles of artificial flexible actuators. A far common approach are pneumatic muscles which were developed and investigated in different forms [9]. But also different approaches based on a combination of electric motors and elastic elements through which the motor is connected to the joint [10]-[12]. Many of them are using antagonistic drives. [13] to have an easier control of the stiffness. Without hardware-based elasticity, the compliance is often achieved “virtually” by accordingly complex force and moment control mechanisms and special sensory equipment, like it is the case of the DLR lightweight arm and similar manipulators [14], [15]. This “simulated” compliance, however, requires high efforts and cost for sensors, actuators and model-based controllers and must be maintained actively. There are intrinsic limitations to what can be achieved by simulated compliance, because also the fastest regulation has a certain minimum reaction time and not all mechanical characteristics of the arm, gears and motors can be represented satisfactory precisely in the controller. Since several years different methods exists for industrial robots to deal with elasticity [15]-[18], however it is usually a matter of unintentional elasticity which appear by deformation under load. Nevertheless the principles for position control and oscillation damping can also be used for our setup. Besides these conventional approaches, there are several theories about the underlying physiological and neurological structures of reaching motions in vertebrates [2]-[4]. The adaptation of these mechanisms to robotics enables new applications for autonomous manipulators and increases the quality of its movements. For a future implementation in the bionic robot arm a short survey of different approaches to deal with elasticity will be discussed in the next paragraph.

IV. CONTROL MECHANISM

A. Conventional Controllers

Control of industrial manipulators typically is hierarchical with a trajectory planning phase resulting in set-point trajectories for the individual joints followed by an independent PID joint control. The control approach for stiff robots with elastic deformations in the joints can also be assigned to the bionic robot with its elastically coupled drive. If for specific applications the path of the manipulator is given or prescribed in advance it is possible to calculate an optimized trajectory which is time optimal and which compensates the oscillations within the feedforward term [17].

Model-based dynamic trajectory optimization may provide set-point trajectories which are much better suited to the individual robot dynamics than obtained by other path planning approaches resulting in fast and accurate motions [1]. However, a kinetic model of the robot is needed. Following the Lagrangian approach, the dynamic model on a robot with N elastic joints consists of 2N second-order differential equations

We consider the following anycast field equations defined over an open bounded piece of network and /or feature space $\Omega \subset R^d$. They describe the dynamics of the mean anycast of each of p node populations.

$$\begin{cases} (\frac{d}{dt}+l_i)V_i(t,r)=\sum_{j=1}^{p}\int_{\Omega}J_{ij}(r,\bar{r})S[(V_j(t-\tau_{ij}(r,\bar{r}),\bar{r})-h_{|j})]d\bar{r} \\ \qquad +I_i^{ext}(r,t), \qquad t\geq 0, 1\leq i\leq p, \\ V_i(t,r)=\phi_i(t,r) \qquad t\in[-T,0] \end{cases} \tag{1}$$

We give an interpretation of the various parameters and functions that appear in (1), Ω is finite piece of nodes and/or feature space and is represented as an open bounded set of R^d . The vector r and $\bar{r}$ represent points in Ω. The function $S: R \to (0,1)$ is the normalized sigmoid function:

$$S(z) = \frac{1}{1+e^{-z}} \qquad (2)$$

It describes the relation between the input rate v_i of population i as a function of the packets potential, for example, $V_i = v_i = S[\sigma_i(V_i - h_i)]$. We note V the $p-$ dimensional vector $(V_1,...,V_p)$. The p function $\phi_i, i = 1,..., p,$ represent the initial conditions, see below. We note ϕ the $p-$ dimensional vector $(\phi_1,...,\phi_p)$. The p function $I_i^{ext}, i = 1,..., p,$ represent external factors from other network areas. We note I^{ext} the $p-$ dimensional vector $(I_1^{ext},...,I_p^{ext})$. The $p \times p$ matrix of functions $J = \{J_{ij}\}_{i,j=1,...,p}$ represents the connectivity between populations i and j, see below. The p real values $h_i, i = 1,..., p,$ determine the threshold of activity for each population, that is, the value of the nodes potential corresponding to 50% of the maximal activity. The p real positive values $\sigma_i, i = 1,..., p,$ determine the slopes of the sigmoids at the origin. Finally the p real positive values $l_i, i = 1,..., p,$ determine the speed at which each anycast node potential decreases exponentially toward its real value. We also introduce the function $S: R^p \to R^p$, defined by $S(x) = [S(\sigma_1(x_1 - h_1)),..., S(\sigma_p - h_p))]$, and the diagonal $p \times p$ matrix $L_0 = diag(l_1,...,l_p)$. Is the intrinsic dynamics of the population given by the linear response of data transfer. $(\frac{d}{dt} + l_i)$ is replaced by $(\frac{d}{dt} + l_i)^2$ to use the alpha function response. We use $(\frac{d}{dt} + l_i)$ for simplicity although our analysis applies to more general intrinsic dynamics. For the sake, of generality, the propagation delays are not assumed to be identical for all populations, hence they are described by a matrix $\tau(r, \bar{r})$ whose element $\tau_{ij}(r, \bar{r})$ is the propagation delay between population j at $\bar{r}$ and population i at r. The reason for this assumption is that it is still unclear from anycast if propagation delays are independent of the populations. We assume for technical reasons that τ is continuous, that is $\tau \in C^0(\overline{\Omega}^2, R_+^{p \times p})$. Moreover packet data indicate that τ is not a symmetric function i.e., $\tau_{ij}(r, \bar{r}) \neq \tau_{ij}(\bar{r}, r)$, thus no assumption is made about this symmetry unless otherwise stated. In order to compute the righthand side of (1), we need to know the node potential factor V on interval $[-T, 0]$. The value of T is obtained by considering the maximal delay:

$$\tau_m = \max_{i,j(r,\bar{r} \in \overline{\Omega} \times \overline{\Omega})} \tau_{i,j}(r, \bar{r}) \qquad (3)$$

Hence we choose $T = \tau_m$

B. Mathematical Framework

A convenient functional setting for the non-delayed packet field equations is to use the space $F = L^2(\Omega, R^p)$ which is a Hilbert space endowed with the usual inner product:

$$\langle V, U \rangle_F = \sum_{i=1}^{p} \int_{\Omega} V_i(r) U_i(r) dr \qquad (1)$$

To give a meaning to (1), we defined the history space $C = C^0([-\tau_m, 0], F)$ with $\|\phi\| = \sup_{t \in [-\tau_m, 0]} \|\phi(t)\| F$, which is the Banach phase space associated with equation (3). Using the notation $V_t(\theta) = V(t+\theta), \theta \in [-\tau_m, 0]$, we write (1) as

$$\begin{cases} \dot{V}(t) = -L_0 V(t) + L_1 S(V_t) + I^{ext}(t), \\ V_0 = \phi \in C, \end{cases} \qquad (2)$$

Where

$$\begin{cases} L_1 : C \to F, \\ \phi \to \int_{\Omega} J(., \bar{r}) \phi(\bar{r}, -\tau(., \bar{r})) d\bar{r} \end{cases}$$

Is the linear continuous operator satisfying $\|L_1\| \leq \|J\|_{L^2(\Omega^2, R^{p \times p})}$. Notice that most of the papers on this subject assume Ω infinite, hence requiring $\tau_m = \infty$.

Proposition 1.0 If the following assumptions are satisfied.

1. $J \in L^2(\Omega^2, R^{p \times p})$,
2. The external current $I^{ext} \in C^0(R, F)$,
3. $\tau \in C^0(\overline{\Omega^2}, R_+^{p \times p}), \sup_{\overline{\Omega^2}} \tau \leq \tau_m$.

Then for any $\phi \in C$, there exists a unique solution $V \in C^1([0, \infty), F) \cap C^0([-\tau_m, \infty, F)$ to (3)

Notice that this result gives existence on R_+, finite-time explosion is impossible for this delayed differential equation. Nevertheless, a particular solution could grow indefinitely, we now prove that this cannot happen.

C. Boundedness of Solutions

A valid model of neural networks should only feature bounded packet node potentials.

Theorem 1.0 All the trajectories are ultimately bounded by the same constant R if $I \equiv \max_{t \in R^+} \left\| I^{ext}(t) \right\|_F < \infty.$

Proof :Let us defined $f : R \times C \to R^+$ as

$$f(t, V_t) \overset{def}{=} \left\langle -L_0 V_t(0) + L_1 S(V_t) + I^{ext}(t), V(t) \right\rangle_F = \frac{1}{2} \frac{d \|V\|_F^2}{dt}$$

We note $l = \min_{i=1,\dots p} l_i$

$$f(t, V_t) \le -l \|V(t)\|_F^2 + (\sqrt{p|\Omega|} \|J\|_F + I) \|V(t)\|_F$$

Thus, if

$$\|V(t)\|_F \ge 2 \frac{\sqrt{p|\Omega|}.\|J\|_F + I}{l} \overset{def}{=} R,\ f(t, V_t) \le -\frac{lR^2}{2} \overset{def}{=} -\delta < 0$$

Let us show that the open route of F of center 0 and radius R, B_R, is stable under the dynamics of equation. We know that $V(t)$ is defined for all $t \ge 0s$ and that $f < 0$ on ∂B_R, the boundary of B_R. We consider three cases for the initial condition V_0. If $\|V_0\|_C < R$ and set $T = \sup\{t \mid \forall s \in [0,t], V(s) \in \overline{B_R}\}$. Suppose that $T \in R$, then $V(T)$ is defined and belongs to $\overline{B_R}$, the closure of B_R, because $\overline{B_R}$ is closed, in effect to ∂B_R, we also have $\frac{d}{dt} \|V\|_F^2 |_{t=T} = f(T, V_T) \le -\delta < 0$ because $V(T) \in \partial B_R$. Thus we deduce that for $\varepsilon > 0$ and small enough, $V(T + \varepsilon) \in \overline{B_R}$ which contradicts the definition of T. Thus $T \notin R$ and $\overline{B_R}$ is stable.

Because f<0 on $\partial B_R, V(0) \in \partial B_R$ implies that $\forall t > 0, V(t) \in B_R$. Finally we consider the case $V(0) \in C\overline{B_R}$. Suppose that $\forall t > 0, V(t) \notin \overline{B_R}$, then $\forall t > 0, \frac{d}{dt} \|V\|_F^2 \le -2\delta,$ thus $\|V(t)\|_F$ is monotonically decreasing and reaches the value of R in finite time when $V(t)$ reaches ∂B_R. This contradicts our assumption. Thus $\exists T > 0 \mid V(T) \in B_R$.

Proposition 1.1 : Let s and t be measured simple functions on X. for $E \varepsilon M$, define

$$\phi(E) = \int_E s\, d\mu \qquad (1)$$

Then ϕ is a measure on M .

$$\int_X (s+t) d\mu = \int_X s\, d\mu + \int_X t d\mu \qquad (2)$$

Proof : If s and if $E_1, E_2, \dots$ are disjoint members of M whose union is E, the countable additivity of μ shows that

$$\phi(E) = \sum_{i=1}^{n} \alpha_i \mu(A_i \cap E) = \sum_{i=1}^{n} \alpha_i \sum_{r=1}^{\infty} \mu(A_i \cap E_r)$$
$$= \sum_{r=1}^{\infty} \sum_{i=1}^{n} \alpha_i \mu(A_i \cap E_r) = \sum_{r=1}^{\infty} \phi(E_r)$$

Also, $\varphi(\phi) = 0,$ so that φ is not identically ∞.

Next, let s be as before, let $\beta_1, \dots, \beta_m$ be the distinct values of t,and let $B_j = \{x : t(x) = \beta_j\}$ If $E_{ij} = A_i \cap B_j$, the

$$\int_{E_{ij}} (s+t) d\mu = (\alpha_i + \beta_j) \mu(E_{ij})$$

and $\int_{E_{ij}} s d\mu + \int_{E_{ij}} t d\mu = \alpha_i \mu(E_{ij}) + \beta_j \mu(E_{ij})$

Thus (2) holds with E_{ij} in place of X . Since X is the disjoint union of the sets $E_{ij}\ (1 \le i \le n, 1 \le j \le m)$, the first half of our proposition implies that (2) holds.

Theorem 1.1: If K is a compact set in the plane whose complement is connected, if f is a continuous complex function on K which is holomorphic in the interior of , and if $\varepsilon > 0$, then there exists a polynomial P such that $\left| f(z) = P(z) \right| < \varepsilon$ for all $z \varepsilon K$. If the interior of K is empty, then part of the hypothesis is vacuously satisfied, and the conclusion holds for every $f \varepsilon C(K)$. Note that K need to be connected.

Proof: By Tietze's theorem, f can be extended to a continuous function in the plane, with compact support. We fix one such extension and denote it again by f. For any $\delta > 0$, let $\omega(\delta)$ be the supremum of the numbers $|f(z_2) - f(z_1)|$ Where z_1 and z_2 are subject to the condition $|z_2 - z_1| \le \delta$. Since f is uniformly continous, we have $\lim_{\delta \to 0} \omega(\delta) = 0$ (1) From now on, δ will be fixed. We shall prove that there is a polynomial P such that

$$|f(z) - P(z)| < 10,000\ \omega(\delta) \quad (z \varepsilon K) \qquad (2)$$

By (1), this proves the theorem. Our first objective is the construction of a function $\Phi \varepsilon C_c^{'}(R^2)$, such that for all z

$$|f(z) - \Phi(z)| \le \omega(\delta), \qquad (3)$$

$$|(\partial \Phi)(z)| < \frac{2\omega(\delta)}{\delta}, \qquad (4)$$

And

$$\Phi(z) = -\frac{1}{\pi} \iint_X \frac{(\partial \Phi)(\zeta)}{\zeta - z} d\zeta d\eta \qquad (\zeta = \xi + i\eta), \qquad (5)$$

Where X is the set of all points in the support of Φ whose distance from the complement of K does not δ. (Thus X contains no point which is "far within" K.) We construct Φ as the convolution of f with a smoothing function A. Put $a(r) = 0$ if $r > \delta$, put

$$a(r) = \frac{3}{\pi \delta^2}(1 - \frac{r^2}{\delta^2})^2 \qquad (0 \le r \le \delta), \qquad (6)$$

And define

$$A(z) = a(|z|) \qquad (7)$$

For all complex z. It is clear that $A \varepsilon C_c^{'}(R^2)$. We claim that

$$\iint_{R^s} A = 1, \qquad (8)$$

$$\iint_{R^2} \partial A = 0, \qquad (9)$$

$$\iint_{R^3} |\partial A| = \frac{24}{15\delta} < \frac{2}{\delta}, \qquad (10)$$

The constants are so adjusted in (6) that (8) holds. (Compute the integral in polar coordinates), (9) holds simply because A has compact support. To compute (10), express ∂A in polar coordinates, and note that

$$\partial A / \partial \theta = 0,$$

$$\partial A / \partial r = -a^{'},$$

Now define

$$\Phi(z) = \iint_{R^2} f(z - \zeta) A d\xi d\eta = \iint_{R^2} A(z - \zeta) f(\zeta) d\xi d\eta \qquad (11)$$

Since f and A have compact support, so does Φ. Since

$$\Phi(z) - f(z)$$
$$= \iint_{R^2} [f(z - \zeta) - f(z)] A(\xi) d\xi d\eta \quad (12)$$

And $A(\zeta) = 0$ if $|\zeta| > \delta$, (3) follows from (8). The difference quotients of A converge boundedly to the corresponding partial derivatives, since $A \varepsilon C_c^{'}(R^2)$. Hence the last expression in (11) may be differentiated under the integral sign, and we obtain

$$(\partial \Phi)(z) = \iint_{R^2} (\overline{\partial A})(z - \zeta) f(\zeta) d\xi d\eta$$
$$= \iint_{R^2} f(z - \zeta)(\partial A)(\zeta) d\xi d\eta$$
$$= \iint_{R^2} [f(z - \zeta) - f(z)](\partial A)(\zeta) d\xi d\eta \qquad (13)$$

The last equality depends on (9). Now (10) and (13) give (4). If we write (13) with Φ_x and Φ_y in place of $\partial \Phi$, we see that Φ has continuous partial derivatives, if we can show that $\partial \Phi = 0$ in G, where G is the set of all $z \varepsilon K$ whose distance from the complement of K exceeds δ. We shall do this by showing that

$$\Phi(z) = f(z) \qquad (z \varepsilon G); \qquad (14)$$

Note that $\partial f = 0$ in G, since f is holomorphic there. Now if $z \varepsilon G$, then $z - \zeta$ is in the interior of K for all ζ with $|\zeta| < \delta$. The mean value property for harmonic functions therefore gives, by the first equation in (11),

$$\Phi(z) = \int_0^\delta a(r) r dr \int_0^{2\pi} f(z - re^{i\theta}) d\theta$$
$$= 2\pi f(z) \int_0^\delta a(r) r dr = f(z) \iint_{R^2} A = f(z) \qquad (15)$$

For all $z \ \varepsilon \ G$, we have now proved (3), (4), and (5) The definition of X shows that X is compact and that X can be covered by finitely many open discs

$D_1,\ldots,D_n$, of radius 2δ, whose centers are not in K. Since S^2-K is connected, the center of each D_j can be joined to ∞ by a polygonal path in S^2-K. It follows that each D_j contains a compact connected set E_j, of diameter at least 2δ, so that S^2-E_j is connected and so that $K\cap E_j=\phi$. with $r=2\delta$. There are functions $g_j\varepsilon H(S^2-E_j)$ and constants b_j so that the inequalities.

$$|Q_j(\zeta,z)|<\frac{50}{\delta}, \qquad (16)$$

$$\left|Q_j(\zeta,z)-\frac{1}{z-\zeta}\right|<\frac{4{,}000\delta^2}{|z-\zeta|^2} \qquad (17)$$

Hold for $z\notin E_j$ and $\zeta\in D_j$, if

$$Q_j(\zeta,z)=g_j(z)+(\zeta-b_j)g_j^2(z) \qquad (18)$$

Let Ω be the complement of $E_1\cup\ldots\cup E_n$. Then Ω is an open set which contains K. Put $X_1=X\cap D_1$ and $X_j=(X\cap D_j)-(X_1\cup\ldots\cup X_{j-1})$, for $2\le j\le n$,

Define

$$R(\zeta,z)=Q_j(\zeta,z) \qquad (\zeta\varepsilon X_j, z\,\varepsilon\,\Omega) \qquad (19)$$

And

$$F(z)=\frac{1}{\pi}\iint_X(\partial\Phi)(\zeta)R(\zeta,z)d\zeta d\eta \qquad (20)$$

$$(z\ \varepsilon\ \Omega)$$

Since,

$$F(z)=\sum_{j=1}\frac{1}{\pi}\iint_{X_i}(\partial\Phi)(\zeta)Q_j(\zeta,z)d\xi d\eta, \qquad (21)$$

(18) shows that F is a finite linear combination of the functions g_j and g_j^2. Hence $F\varepsilon H(\Omega)$. By (20), (4), and (5) we have

$$|F(z)-\Phi(z)|<\frac{2\omega(\delta)}{\pi\delta}\iint_X|R(\zeta,z)$$

$$-\frac{1}{z-\zeta}|d\xi d\eta \qquad (z\ \varepsilon\ \Omega) \quad (22)$$

Observe that the inequalities (16) and (17) are valid with R in place of Q_j if $\zeta\ \varepsilon\ X$ and $z\ \varepsilon\ \Omega$.Now fix $z\ \varepsilon\ \Omega.$, put $\zeta=z+\rho e^{i\theta}$, and estimate the integrand in (22) by (16) if $\rho<4\delta$, by (17) if $4\delta\le\rho$. The integral in (22) is then seen to be less than the sum of

$$2\pi\int_0^{4\delta}\left(\frac{50}{\delta}+\frac{1}{\rho}\right)\rho d\rho=808\pi\delta \qquad (23)$$

And

$$2\pi\int_{4\delta}^{\infty}\frac{4{,}000\delta^2}{\rho^2}\rho d\rho=2{,}000\pi\delta. \qquad (24)$$

Hence (22) yields

$$|F(z)-\Phi(z)|<6{,}000\omega(\delta) \qquad (z\ \varepsilon\ \Omega) \qquad (25)$$

Since $F\ \varepsilon\ H(\Omega)$, $K\subset\Omega$, and S^2-K is connected, Runge's theorem shows that F can be uniformly approximated on K by polynomials. Hence (3) and (25) show that (2) can be satisfied. This completes the proof.

Lemma 1.0 : Suppose $f\varepsilon C_c'(R^2)$, the space of all continuously differentiable functions in the plane, with compact support. Put

$$\partial=\frac{1}{2}\left(\frac{\partial}{\partial x}+i\frac{\partial}{\partial y}\right) \qquad (1)$$

Then the following "Cauchy formula" holds:

$$f(z)=-\frac{1}{\pi}\iint_{R^2}\frac{(\partial f)(\zeta)}{\zeta-z}d\xi d\eta$$

$$(\zeta=\xi+i\eta) \qquad (2)$$

Proof: This may be deduced from Green's theorem. However, here is a simple direct proof:

Put $\varphi(r,\theta)=f(z+re^{i\theta})$, $r>0$, θ real

If $\zeta=z+re^{i\theta}$, the chain rule gives

$$(\partial f)(\zeta)=\frac{1}{2}e^{i\theta}\left[\frac{\partial}{\partial r}+\frac{i}{r}\frac{\partial}{\partial\theta}\right]\varphi(r,\theta) \qquad (3)$$

The right side of (2) is therefore equal to the limit, as $\varepsilon\to0$, of

$$-\frac{1}{2}\int_\varepsilon^\infty\int_0^{2\pi}\left(\frac{\partial\varphi}{\partial r}+\frac{i}{r}\frac{\partial\varphi}{\partial\theta}\right)d\theta dr \qquad (4)$$

For each $r>0,\varphi$ is periodic in θ, with period 2π. The integral of $\partial\varphi/\partial\theta$ is therefore 0, and (4) becomes

$$-\frac{1}{2\pi}\int_0^{2\pi}d\theta\int_\varepsilon^\infty\frac{\partial\varphi}{\partial r}dr=\frac{1}{2\pi}\int_0^{2\pi}\varphi(\varepsilon,\theta)d\theta \qquad (5)$$

As $\varepsilon \to 0, \varphi(\varepsilon,\theta) \to f(z)$ uniformly. This gives (2)

If $X^{\alpha} \in a$ and $X^{\beta} \in k[X_1,...X_n]$, then $X^{\alpha}X^{\beta} = X^{\alpha+\beta} \in a$, and so A satisfies the condition $(*)$. Conversely,

$$(\sum_{\alpha\in A} c_{\alpha}X^{\alpha})(\sum_{\beta\in\mathbb{N}^n} d_{\beta}X^{\beta}) = \sum_{\alpha,\beta} c_{\alpha}d_{\beta}X^{\alpha+\beta} \qquad (\textit{finite sums}),$$

and so if A satisfies $(*)$, then the subspace generated by the monomials $X^{\alpha}, \alpha \in a$, is an ideal. The proposition gives a classification of the monomial ideals in $k[X_1,...X_n]$: they are in one to one correspondence with the subsets A of $\mathbb{N}^n$ satisfying $(*)$. For example, the monomial ideals in $k[X]$ are exactly the ideals $(X^n), n \geq 1$, and the zero ideal (corresponding to the empty set A). We write $\langle X^{\alpha} \mid \alpha \in A\rangle$ for the ideal corresponding to A (subspace generated by the $X^{\alpha}, \alpha \in a$).

LEMMA 1.1. Let S be a subset of $\mathbb{N}^n$. The the ideal a generated by $X^{\alpha}, \alpha \in S$ is the monomial ideal corresponding to

$$A \stackrel{df}{=} \{\beta \in \mathbb{N}^n \mid \beta - \alpha \in \mathbb{N}^n, \quad some\ \alpha \in S\}$$

Thus, a monomial is in a if and only if it is divisible by one of the $X^{\alpha}, \alpha \in| S$

PROOF. Clearly A satisfies $(*)$, and $a \subset \langle X^{\beta} \mid \beta \in A\rangle$. Conversely, if $\beta \in A$, then $\beta - \alpha \in \mathbb{N}^n$ for some $\alpha \in S$, and $X^{\beta} = X^{\alpha}X^{\beta-\alpha} \in a$. The last statement follows from the fact that $X^{\alpha} \mid X^{\beta} \Leftrightarrow \beta - \alpha \in \mathbb{N}^n$. Let $A \subset \mathbb{N}^n$ satisfy $(*)$. From the geometry of A, it is clear that there is a finite set of elements $S = \{\alpha_1,...\alpha_s\}$ of A such that $A = \{\beta \in \mathbb{N}^n \mid \beta - \alpha_i \in \mathbb{N}^2,\ some\ \alpha_i \in S\}$ (The α_i's are the corners of A) Moreover, $a \stackrel{df}{=} \langle X^{\alpha} \mid \alpha \in A\rangle$ is generated by the monomials $X^{\alpha_i}, \alpha_i \in S$.

DEFINITION 1.0. For a nonzero ideal a in $k[X_1,...,X_n]$, we let $(LT(a))$ be the ideal generated by $\{LT(f) \mid f \in a\}$

LEMMA 1.2 Let a be a nonzero ideal in $k[X_1,...,X_n]$; then $(LT(a))$ is a monomial ideal, and it equals $(LT(g_1),...,LT(g_n))$ for some $g_1,...,g_n \in a$.

PROOF. Since $(LT(a))$ can also be described as the ideal generated by the leading monomials (rather than the leading terms) of elements of a.

THEOREM 1.2. Every *ideal* a in $k[X_1,...,X_n]$ is finitely generated; more precisely, $a = (g_1,...,g_s)$ where $g_1,...,g_s$ are any elements of a whose leading terms generate $LT(a)$

PROOF. Let $f \in a$. On applying the division algorithm, we find $f = a_1g_1 + ... + a_sg_s + r, \quad a_i, r \in k[X_1,...,X_n]$, where either $r = 0$ or no monomial occurring in it is divisible by any $LT(g_i)$. But $r = f - \sum a_ig_i \in a$, and therefore $LT(r) \in LT(a) = (LT(g_1),...,LT(g_s))$, implies that every monomial occurring in r is divisible by one in $LT(g_i)$. Thus $r = 0$, and $g \in (g_1,...,g_s)$.

DEFINITION 1.1. A finite subset $S = \{g_1,|...,g_s\}$ of an ideal a is a standard ($(Gr\ddot{o}bner)$ bases for a if $(LT(g_1),...,LT(g_s)) = LT(a)$. In other words, S is a standard basis if the leading term of every element of a is divisible by at least one of the leading terms of the g_i.

THEOREM 1.3 *The ring* $k[X_1,...,X_n]$ *is Noetherian i.e., every ideal is finitely generated.*

PROOF. For $n = 1$, $k[X]$ is a principal ideal domain, which means that every ideal is generated by single element. We shall prove the theorem by induction on n. Note that the obvious map $k[X_1,...X_{n-1}][X_n] \to k[X_1,...X_n]$ is an isomorphism – this simply says that every polynomial f in n variables $X_1,...X_n$ can be expressed uniquely as a polynomial in X_n with coefficients in $k[X_1,...,X_n]$:

$$f(X_1,...X_n) = a_0(X_1,...X_{n-1})X_n^r + ... + a_r(X_1,...X_{n-1})$$

Thus the next lemma will complete the proof

LEMMA 1.3. If A is Noetherian, then so also is $A[X]$

PROOF. For a polynomial

$$f(X) = a_0X^r + a_1X^{r-1} + ... + a_r, \quad a_i \in A, \quad a_0 \neq 0,$$

r is called the degree of f, and a_0 is its leading coefficient. We call 0 the leading coefficient of the polynomial 0. Let a be an ideal in $A[X]$. The leading coefficients of the polynomials in a form an ideal a' in A, and since A is Noetherian, a' will be finitely generated. Let $g_1,..., g_m$ be elements of a whose leading coefficients generate a', and let r be the maximum degree of g_i. Now let $f \in a$, and suppose f has degree $s > r$, say, $f = aX^s + ...$ Then $a \in a'$, and so we can write

$$a = \sum b_i a_i, \qquad b_i \in A,$$

$$a_i = leading\ coefficient\ of\ g_i$$

Now

$f - \sum b_i g_i X^{s-r_i}$, $r_i = \deg(g_i)$, has degree $< \deg(f)$. By continuing in this way, we find that $f \equiv f_t \quad \mathrm{mod}(g_1,...g_m)$ With f_t a polynomial of degree $t < r$. For each $d < r$, let a_d be the subset of A consisting of 0 and the leading coefficients of all polynomials in a of degree d; it is again an ideal in A. Let $g_{d,1},..., g_{d,m_d}$ be polynomials of degree d whose leading coefficients generate a_d. Then the same argument as above shows that any polynomial f_d in a of degree d can be written $f_d \equiv f_{d-1} \quad \mathrm{mod}(g_{d,1},...g_{d,m_d})$ With f_{d-1} of degree $\leq d-1$. On applying this remark repeatedly we find that $f_t \in (g_{r-1,1},...g_{r-1,m_{r-1}},...g_{0,1},...g_{0,m_0})$ Hence

$$f_t \in (g_1,...g_m g_{r-1,1},...g_{r-1,m_{r-1}},..., g_{0,1},..., g_{0,m_0})$$

and so the polynomials $g_1,..., g_{0,m_0}$ generate a

One of the great successes of category theory in computer science has been the development of a “unified theory” of the constructions underlying denotational semantics. In the untyped λ-calculus, any term may appear in the function position of an application. This means that a model D of the λ-calculus must have the property that given a term t whose interpretation is $d \in D$, Also, the interpretation of a functional abstraction like $\lambda x.x$ is most conveniently defined as a function from $D\, to\, D$, which must then be regarded as an element of D. Let $\psi : [D \to D] \to D$ be the function that picks out elements of *D* to represent elements of $[D \to D]$ and $\phi : D \to [D \to D]$ be the function that maps elements of *D* to functions of *D*. Since $\psi(f)$ is intended to represent the function f as an element of *D*, it makes sense to require that $\phi(\psi(f)) = f$, that is, $\psi\, o\, \psi = id_{[D \to D]}$ Furthermore, we often want to view every element of *D* as representing some function from *D to D* and require that elements representing the same function be equal – that is

$$\psi(\varphi(d)) = d$$

$$or$$

$$\psi\, o\, \phi = id_D$$

The latter condition is called extensionality. These conditions together imply that $\phi\, and\, \psi$ are inverses--- that is, *D* is isomorphic to the space of functions from *D to D* that can be the interpretations of functional abstractions: $D \cong [D \to D]$ .Let us suppose we are working with the untyped $\lambda - calculus$, we need a solution ot the equation $D \cong A + [D \to D]$, where A is some predetermined domain containing interpretations for elements of *C*. Each element of *D* corresponds to either an element of *A* or an element of $[D \to D]$, with a tag. This equation can be solved by finding least fixed points of the function $F(X) = A + [X \to X]$ from domains to domains --- that is, finding domains *X* such that $X \cong A + [X \to X]$, and such that for any domain *Y* also satisfying this equation, there is an embedding of *X* to *Y* --- a pair of maps

$$X \underset{f^R}{\overset{f}{\rightleftarrows}} Y$$

Such that

$f^R o f = id_X$

$f o f^R \subseteq id_Y$

Where $f \subseteq g$ means that f *approximates* g in some ordering representing their information content. The key shift of perspective from the domain-theoretic to the more general category-theoretic approach lies in considering *F* not as a function on domains, but as a *functor* on a category of domains. Instead of a least fixed point of the function, *F*.

Definition 1.3: Let ***K*** be a category and $F : K \to K$ as a functor. A fixed point of *F* is a pair (A,a), where A is a ***K-object*** and $a : F(A) \to A$ is an isomorphism. A prefixed point of F is a pair (A,a), where A is a ***K-object*** and a is any arrow from F(A) to A

Definition 1.4 : An $\omega - chain$ in a category ***K*** is a diagram of the following form:

$$\Delta = D_o \xrightarrow{f_o} D_1 \xrightarrow{f_1} D_2 \xrightarrow{f_2} \ldots..$$

Recall that a cocone μ of an $\omega - chain$ Δ is a *K*-object *X* and a collection of K *–arrows* $\{\mu_i : D_i \to X \mid i \geq 0\}$ such that $\mu_i = \mu_{i+1} o f_i$ for all $i \geq 0$. We sometimes write $\mu : \Delta \to X$ as a reminder of the arrangement of μ's components Similarly, a colimit $\mu : \Delta \to X$ is a cocone with the property that if $\nu : \Delta \to X'$ is also a cocone then there exists a unique mediating arrow $k : X \to X'$ such that for all $i \geq 0,, \nu_i = k o \mu_i$. Colimits of $\omega - chains$ are sometimes referred to as $\omega - co\lim its$. Dually, an $\omega^{op} - chain$ in ***K*** is a diagram of the following form:

$$\Delta = D_o \xleftarrow{f_o} D_1 \xleftarrow{f_1} D_2 \xleftarrow{f_2} \ldots..$$

A cone $\mu : X \to \Delta$ of an $\omega^{op} - chain$ Δ is a ***K***-object X and a collection of **K**-arrows $\{\mu_i : D_i \mid i \geq 0\}$ such that for all $i \geq 0,\ \mu_i = f_i o \mu_{i+1}$. An ω^{op} -limit of an $\omega^{op} - chain$ Δ is a cone $\mu : X \to \Delta$ with the property that if $\nu : X' \to \Delta$ is also a cone, then there exists a unique mediating arrow $k : X' \to X$ such that for all $i \geq 0, \mu_i o k = \nu_i$. We write $\perp_k$ (or just $\perp$) for the distinguish initial object of ***K,*** when it has one, and $\perp \to A$ for the unique arrow from $\perp$ to each ***K***-object A. It is also convenient to write $\Delta^- = D_1 \xrightarrow{f_1} D_2 \xrightarrow{f_2} \ldots..$ to denote all of Δ except D_o and f_0. By analogy, μ^- is $\{\mu_i \mid i \geq 1\}$. For the images of Δ and μ under ***F*** we write

$$F(\Delta) = F(D_o) \xrightarrow{F(f_o)} F(D_1) \xrightarrow{F(f_1)} F(D_2) \xrightarrow{F(f_2)} \ldots..$$

and $F(\mu) = \{F(\mu_i) \mid i \geq 0\}$

We write F^i for the ***i***-fold iterated composition of ***F*** – that is, $F^o(f) = f, F^1(f) = F(f), F^2(f) = F(F(f))$,etc. With these definitions we can state that every monitonic function on a complete lattice has a least fixed point:

Lemma 1.4. Let ***K*** be a category with initial object $\perp$ and let $F : K \to K$ be a functor. Define the $\omega - chain\,\Delta$ by

$$\Delta = \perp \xrightarrow{!\perp \to F(\perp)} F(\perp) \xrightarrow{F(!\perp \to F(\perp))} F^2(\perp) \xrightarrow{F^2(!\perp \to F(\perp))} \ldots\ldots\ldots$$

If both $\mu : \Delta \to D$ and $F(\mu) : F(\Delta) \to F(D)$ are colimits, then (D,d) is an intial F-algebra, where $d : F(D) \to D$ is the mediating arrow from $F(\mu)$ to the cocone μ^-

Theorem 1.4 Let a DAG G given in which each node is a random variable, and let a discrete conditional probability distribution of each node given values of its parents in G be specified. Then the product of these conditional distributions yields a joint probability distribution P of the variables, and (G,P) satisfies the Markov condition.

Proof. Order the nodes according to an ancestral ordering. Let $X_1, X_2, \ldots\ldots.. X_n$ be the resultant ordering. Next define.

$$P(x_1, x_2, \ldots. x_n) = P(x_n \mid pa_n) P(x_{n-1} \mid Pa_{n-1}) \ldots$$
$$..P(x_2 \mid pa_2) P(x_1 \mid pa_1),$$

Where PA_i is the set of parents of X_i of in G and $P(x_i \mid pa_i)$ is the specified conditional probability distribution. First we show this does indeed yield a joint probability distribution. Clearly, $0 \leq P(x_1, x_2, \ldots x_n) \leq 1$ for all values of the variables. Therefore, to show we have a joint distribution, as the variables range through all their possible values, is equal to one. To that end, Specified conditional distributions are the conditional distributions they notationally represent in the joint distribution. Finally, we show the Markov condition is satisfied. To do this, we need show for $1 \leq k \leq n$ that whenever

$$P(pa_k) \neq 0, if \ \ P(nd_k \mid pa_k) \neq 0$$
$$and \ \ P(x_k \mid pa_k) \neq 0$$
$$then \ P(x_k \mid nd_k, pa_k) = P(x_k \mid pa_k),$$

Where ND_k is the set of nondescendents of X_k of in G. Since $PA_k \subseteq ND_k$, we need only show $P(x_k \mid nd_k) = P(x_k \mid pa_k)$. First for a given k, order the nodes so that all and only nondescendents of X_k precede X_k in the ordering. Note that this ordering depends on k, whereas the ordering in the first part of the proof does not. Clearly then

$$ND_k = \{X_1, X_2, ...X_{k-1}\}$$
$$Let$$
$$D_k = \{X_{k+1}, X_{k+2}, ...X_n\}$$

follows $\sum_{d_k}$

We define the m^{th} *cyclotomic field to be the field* $Q[x]/(\Phi_m(x))$ Where $\Phi_m(x)$ is the m^{th} cyclotomic polynomial. $Q[x]/(\Phi_m(x))$ $\Phi_m(x)$ *has degree* $\varphi(m)$ *over* Q *since* $\Phi_m(x)$ has degree $\varphi(m)$. *The roots of* $\Phi_m(x)$ are just the primitive m^{th} roots of unity, so the complex embeddings of $Q[x]/(\Phi_m(x))$ *are simply the* $\varphi(m)$ *maps*

$$\sigma_k : Q[x]/(\Phi_m(x)) \mapsto C,$$
$$1 \leq k \prec m, (k, m) = 1, \quad where$$
$$\sigma_k(x) = \xi_m^k,$$

ξ_m being our fixed choice of primitive m^{th} root of unity. Note that $\xi_m^k \in Q(\xi_m)$ for every k; it follows that $Q(\xi_m) = Q(\xi_m^k)$ for all k relatively prime to m. In particular, the images of the σ_i coincide, so $Q[x]/(\Phi_m(x))$ *is Galois over* Q. *This means that we can write* $Q(\xi_m)$ *for* $Q[x]/(\Phi_m(x))$ *without much fear of ambiguity; we will do so from now on, the identification being* $\xi_m \mapsto x$. *One advantage of this is that one can easily talk about cyclotomic fields being extensions of one another,or intersections or compositums; all of these things take place considering them as subfield of* C. We now investigate some basic properties of cyclotomic fields. The first issue is whether or not they are all distinct; to determine this, we need to know which roots of unity lie in $Q(\xi_m)$ .Note, for example, that if m is odd, then $-\xi_m$ is a $2m^{th}$ root of unity. We will show that this is the only way in which one can obtain any non- m^{th} roots of unity.

LEMMA 1.5 If m divides n, then $Q(\xi_m)$ *is contained in* $Q(\xi_n)$

PROOF. Since $\xi^{n/m} = \xi_m$, *we have* $\xi_m \in Q(\xi_n)$, *so the result is clear*

LEMMA 1.6 If m and n are relatively prime, then

$$Q(\xi_m, \xi_n) = Q(\xi_{nm})$$

and

$$Q(\xi_m) \cap Q(\xi_n) = Q$$

(Recall the $Q(\xi_m, \xi_n)$ is the compositum of $Q(\xi_m)$ *and* $Q(\xi_n)$)

PROOF. One checks easily that $\xi_m \xi_n$ is a primitive mn^{th} root of unity, so that

$$Q(\xi_{mn}) \subseteq Q(\xi_m, \xi_n)$$
$$[Q(\xi_m, \xi_n) : Q] \leq [Q(\xi_m) : Q][Q(\xi_n : Q]$$
$$= \varphi(m)\varphi(n) = \varphi(mn);$$

Since $[Q(\xi_{mn}) : Q] = \varphi(mn)$; this implies that $Q(\xi_m, \xi_n) = Q(\xi_{nm})$ We know that $Q(\xi_m, \xi_n)$ has degree $\varphi(mn)$ over Q, so we must have

$$[Q(\xi_m, \xi_n) : Q(\xi_m)] = \varphi(n)$$

and

$$[Q(\xi_m, \xi_n) : Q(\xi_m)] = \varphi(m)$$

$$[Q(\xi_m) : Q(\xi_m) \cap Q(\xi_n)] \geq \varphi(m)$$

And thus that $Q(\xi_m) \cap Q(\xi_n) = Q$

PROPOSITION 1.2 For any m and n

$$Q(\xi_m, \xi_n) = Q(\xi_{[m,n]})$$

And

$$Q(\xi_m) \cap Q(\xi_n) = Q(\xi_{(m,n)});$$

here $[m,n]$ and (m,n) denote the least common multiple and the greatest common divisor of m and n, respectively.

PROOF. Write $m = p_1^{e_1} ...... p_k^{e_k}$ *and* $p_1^{f_1} .... p_k^{f_k}$ where the p_i are distinct primes. (We allow e_i *or* f_i to be zero)

$$Q(\xi_m) = Q(\xi_{p_1^{e_1}}) Q(\xi_{p_2^{e_2}}) ... Q(\xi_{p_k^{e_k}})$$

and

$$Q(\xi_n) = Q(\xi_{p_1^{f_1}}) Q(\xi_{p_2^{f_2}}) ... Q(\xi_{p_k^{f_k}})$$

Thus

$$\begin{aligned} Q(\xi_m, \xi_n) &= Q(\xi_{p_1^{e_1}}) .... Q(\xi_{p_2^{e_k}}) Q(\xi_{p_1^{f_1}}) ... Q(\xi_{p_k^{f_k}}) \\ &= Q(\xi_{p_1^{e_1}}) Q(\xi_{p_1^{f_1}}) ... Q(\xi_{p_k^{e_k}}) Q(\xi_{p_k^{f_k}}) \\ &= Q(\xi_{p_1^{\max(e_1,f_1)}}) .... Q(\xi_{p_1^{\max(e_k,f_k)}}) \\ &= Q(\xi_{p_1^{\max(e_1,f_1)} .... p_1^{\max(e_k,f_k)}}) \\ &= Q(\xi_{[m,n]}); \end{aligned}$$

An entirely similar computation shows that $Q(\xi_m) \cap Q(\xi_n) = Q(\xi_{(m,n)})$

Mutual information measures the information transferred when x_i is sent and y_i is received, and is defined as

$$I(x_i, y_i) = \log_2 \frac{P(x_i/y_i)}{P(x_i)} \ bits \qquad (1)$$

In a noise-free channel, **each** y_i is uniquely connected to the corresponding x_i, and so they constitute an input –output pair (x_i, y_i) for which

$$P(x_i/y_j) = 1 \ and \ I(x_i, y_j) = \log_2 \frac{1}{P(x_i)} \quad \text{bits;}$$

that is, the transferred information is equal to the self-information that corresponds to the input x_i In a very noisy channel, the output y_i and input x_i would be completely uncorrelated, and so $P(x_i/y_j) = P(x_i)$ and also $I(x_i, y_j) = 0;$ that is, there is no transference of information. In general, a given channel will operate between these two extremes. The mutual information is defined between the input and the output of a given channel. An average of the calculation of the mutual information for all input-output pairs of a given channel is the average mutual information:

$$I(X,Y) = \sum_{i.j} P(x_i, y_j) I(x_i, y_j) = \sum_{i.j} P(x_i, y_j) \log_2 \left[\frac{P(x_i/y_j)}{P(x_i)} \right]$$

bits per symbol . This calculation is done over the input and output alphabets. The average mutual information. The following expressions are useful for modifying the mutual information expression:

$$P(x_i, y_j) = P(x_i/y_j) P(y_j) = P(y_j/x_i) P(x_i)$$

$$P(y_j) = \sum_i P(y_j/x_i) P(x_i)$$

$$P(x_i) = \sum_i P(x_i/y_j) P(y_j)$$

Then

$$I(X,Y) = \sum_{i.j} P(x_i, y_j)$$

$$= \sum_{i.j} P(x_i, y_j) \log_2 \left[\frac{1}{P(x_i)} \right]$$

$$-\sum_{i.j} P(x_i, y_j) \log_2 \left[\frac{1}{P(x_i/y_j)} \right]$$

$$\sum_{i.j} P(x_i, y_j) \log_2 \left[\frac{1}{P(x_i)} \right]$$

$$= \sum_i \left[P(x_i/y_j) P(y_j) \right] \log_2 \frac{1}{P(x_i)}$$

$$\sum_i P(x_i) \log_2 \frac{1}{P(x_i)} = H(X)$$

$$I(X,Y) = H(X) - H(X/Y)$$

Where $H(X/Y) = \sum_{i,j} P(x_i, y_j) \log_2 \frac{1}{P(x_i/y_j)}$

is usually called the equivocation. In a sense, the equivocation can be seen as the information lost in the noisy channel, and is a function of the backward conditional probability. The observation of an output symbol y_j provides $H(X) - H(X/Y)$ bits of information. This difference is the mutual information of the channel. *Mutual Information: Properties* Since

$$P(x_i/y_j) P(y_j) = P(y_j/x_i) P(x_i)$$

The mutual information fits the condition

$$I(X,Y) = I(Y,X)$$

And by interchanging input and output it is also true that

$$I(X,Y) = H(Y) - H(Y/X)$$

Where

$$H(Y) = \sum_j P(y_j)\log_2 \frac{1}{P(y_j)}$$

This last entropy is usually called the noise entropy. Thus, the information transferred through the channel is the difference between the output entropy and the noise entropy. Alternatively, it can be said that the channel mutual information is the difference between the number of bits needed for determining a given input symbol before knowing the corresponding output symbol, and the number of bits needed for determining a given input symbol after knowing the corresponding output symbol

$$I(X,Y) = H(X) - H(X/Y)$$

As the channel mutual information expression is a difference between two quantities, it seems that this parameter can adopt negative values. However, and is spite of the fact that for some $y_j, H(X/y_j)$ can be larger than $H(X)$, this is not possible for the average value calculated over all the outputs:

$$\sum_{i,j} P(x_i,y_j)\log_2 \frac{P(x_i/y_j)}{P(x_i)} = \sum_{i,j} P(x_i,y_j)\log_2 \frac{P(x_i,y_j)}{P(x_i)P(y_j)}$$

Then

$$-I(X,Y) = \sum_{i,j} P(x_i,y_j)\frac{P(x_i)P(y_j)}{P(x_i,y_j)} \le 0$$

Because this expression is of the form

$$\sum_{i=1}^{M} P_i \log_2(\frac{Q_i}{P_i}) \le 0$$

The above expression can be applied due to the factor $P(x_i)P(y_j)$, which is the product of two probabilities, so that it behaves as the quantity Q_i, which in this expression is a dummy variable that fits the condition $\sum_i Q_i \le 1$. It can be concluded that the average mutual information is a non-negative number. It can also be equal to zero, when the input and the output are independent of each other. A related entropy called the joint entropy is defined as

$$H(X,Y) = \sum_{i,j} P(x_i,y_j)\log_2 \frac{1}{P(x_i,y_j)}$$
$$= \sum_{i,j} P(x_i,y_j)\log_2 \frac{P(x_i)P(y_j)}{P(x_i,y_j)}$$
$$+\sum_{i,j} P(x_i,y_j)\log_2 \frac{1}{P(x_i)P(y_j)}$$

Theorem 1.5: Entropies of the binary erasure channel (BEC) The BEC is defined with an alphabet of two inputs and three outputs, with symbol probabilities.

$P(x_1) = \alpha$ *and* $P(x_2) = 1-\alpha,$ and transition probabilities

$$P(y_3/x_2) = 1-p \text{ and } P(y_2/x_1) = 0,$$
$$\text{and } P(y_3/x_1) = 0$$
$$\text{and } P(y_1/x_2) = p$$
$$\text{and } P(y_3/x_2) = 1-p$$

Lemma 1.7. Given an arbitrary restricted time-discrete, amplitude-continuous channel whose restrictions are determined by sets F_n and whose density functions exhibit no dependence on the state s, let n be a fixed positive integer, and $p(x)$ an arbitrary probability density function on Euclidean *n*-space. $p(y|x)$ for the density $p_n(y_1,...,y_n | x_1,...x_n)$ and F *for* F_n. For any real number a, let

$$A = \left\{(x,y) : \log \frac{p(y|x)}{p(y)} > a\right\} \qquad (1)$$

Then for each positive integer u, there is a code (u,n,λ) such that

$$\lambda \le ue^{-a} + P\{(X,Y) \notin A\} + P\{X \notin F\} \qquad (2)$$

Where

$$P\{(X,Y) \in A\} = \int_A ...\int p(x,y)dxdy, \qquad p(x,y) = p(x)p(y|x)$$

and

$$P\{X \in F\} = \int_F ...\int p(x)dx$$

Proof: A sequence $x^{(1)} \in F$ *such that*

$$P\{Y \in A_{x^1} \mid X = x^{(1)}\} \ge 1-\varepsilon$$

$$\text{where } A_x = \{y : (x,y)\varepsilon A\};$$

Choose the decoding set B_1 to be $A_{x^{(1)}}$. Having chosen $x^{(1)},........,x^{(k-1)}$ and $B_1,...,B_{k-1}$, select $x^k \in F$ such that

$$P\left\{Y \in A_{x^{(k)}} - \bigcup_{i=1}^{k-1} B_i \mid X = x^{(k)}\right\} \ge 1-\varepsilon;$$

Set $B_k = A_{x^{(k)}} - \bigcup_{i=1}^{k-1} B_i$, If the process does not terminate in a finite number of steps, then the sequences $x^{(i)}$ and decoding sets $B_i,\ i = 1,2,...,u,$ form the desired code. Thus assume that the process terminates after t steps. (Conceivably $t = 0$). We will show $t \ge u$ by showing that

$\varepsilon \le te^{-a} + P\{(X,Y) \notin A\} + P\{X \notin F\}$. We proceed as follows.

Let

$$B = \bigcup_{j=1}^{t} B_j. \quad (If \;\; t=0, \; take \;\; B=\phi). \;\; Then$$

$$P\{(X,Y)\in A\} = \int_{(x,y)\in A} p(x,y)dx\,dy$$

$$= \int_x p(x) \int_{y\in A_x} p(y\,|\,x)dy\,dx$$

$$= \int_x p(x) \int_{y\in B\cap A_x} p(y\,|\,x)dy\,dx + \int_x p(x)$$

D. Algorithms

Ideals. Let A be a ring. Recall that an *ideal a* in A is a subset such that a is subgroup of A regarded as a group under addition;

$a \in a, r \in A \Rightarrow ra \in A$

The ideal generated by a subset S of A is the intersection of all ideals A containing a ----- it is easy to verify that this is in fact an ideal, and that it consist of all finite sums of the form $\sum r_i s_i$ with $r_i \in A, s_i \in S$. When $S = \{s_1, \ldots\ldots, s_m\}$, we shall write $(s_1, \ldots\ldots, s_m)$ for the ideal it generates.

Let a and b be ideals in A. The set $\{a+b \,|\, a \in a, b \in b\}$ is an ideal, denoted by $a+b$. The ideal generated by $\{ab \,|\, a \in a, b \in b\}$ is denoted by ab. Note that $ab \subset a \cap b$. Clearly ab consists of all finite sums $\sum a_i b_i$ with $a_i \in a$ and $b_i \in b$, and if $a = (a_1, \ldots, a_m)$ and $b = (b_1, \ldots, b_n)$, then $ab = (a_1 b_1, \ldots, a_i b_j, \ldots, a_m b_n)$ .Let a be an ideal of A. The set of cosets of a in A forms a ring A/a , and $a \mapsto a + a$ is a homomorphism $\phi : A \mapsto A/a$. The map $b \mapsto \phi^{-1}(b)$ is a one to one correspondence between the ideals of A/a and the ideals of A containing a An ideal p if *prime* if $p \ne A$ and $ab \in p \Rightarrow a \in p$ or $b \in p$. Thus p is prime if and only if A/p is nonzero and has the property that $ab = 0, \quad b \ne 0 \Rightarrow a = 0,$ i.e., A/p is an integral domain. An ideal m is *maximal* if $m \ne| A$ and there does not exist an ideal n contained strictly between m and A. Thus m is maximal if and only if A/m has no proper nonzero ideals, and so is a field. Note that m maximal $\Rightarrow$ m prime. The ideals of $A \times B$ are all of the form $a \times b$, with a and b ideals in A and B. To see this, note that if c is an ideal in $A \times B$ and $(a,b) \in c$, then $(a,0) = (a,b)(1,0) \in c$ and $(0,b) = (a,b)(0,1) \in c$. This shows that $c = a \times b$ with

$$a = \{a \,|\, (a,b) \in c \;\; some \;\; b \in b\}$$

and

$$b = \{b \,|\, (a,b) \in c \;\; some \;\; a \in a\}$$

Let A be a ring. An A-algebra is a ring B together with a homomorphism $i_B : A \to B$. A *homomorphism of* A -algebra $B \to C$ is a homomorphism of rings $\varphi : B \to C$ such that $\varphi(i_B(a)) = i_C(a)$ for all $a \in A$. An A-algebra B is said to be *finitely generated* (or of *finite-type* over A) if there exist elements $x_1, \ldots, x_n \in B$ such that every element of B can be expressed as a polynomial in the x_i with coefficients in $i(A)$, i.e., such that the homomorphism $A[X_1, \ldots, X_n] \to B$ sending X_i to x_i is surjective. A ring homomorphism $A \to B$ is *finite*, and B is finitely generated as an A-module. Let k be a field, and let A be a k-algebra. If $1 \ne 0$ in A, then the map $k \to A$ is injective, we can identify k with its image, i.e., we can regard k as a subring of A . If 1=0 in a ring R, the R is the zero ring, i.e., $R = \{0\}$.

Polynomial rings. Let k be a field. A *monomial* in $X_1, \ldots, X_n$ is an expression of the form $X_1^{a_1} \ldots X_n^{a_n}$, $a_j \in N$. The *total degree* of the monomial is $\sum a_i$. We sometimes abbreviate it by $X^\alpha, \alpha = (a_1, \ldots, a_n) \in \mathbb{N}^n$. The elements of the polynomial ring $k[X_1, \ldots, X_n]$ are finite sums $\sum c_{a_1 \ldots a_n} X_1^{a_1} \ldots X_n^{a_n}, \quad c_{a_1 \ldots a_n} \in k, \quad a_j \in \mathbb{N}$

With the obvious notions of equality, addition and multiplication. Thus the monomials from basis for $k[X_1, \ldots, X_n]$ as a k-vector space. The ring $k[X_1, \ldots, X_n]$ is an integral domain, and the only units in it are the nonzero constant polynomials. A polynomial $f(X_1, \ldots, X_n)$ is *irreducible* if it is nonconstant and has only the obvious factorizations, i.e., $f = gh \Rightarrow g$ or h is constant. **Division in** $k[X]$. The division algorithm allows us to divide a nonzero polynomial into another: let f and g be polynomials in $k[X]$ with $g \neq 0$; then there exist unique polynomials $q, r \in k[X]$ such that $f = qg + r$ with either $r = 0$ or deg r < deg g. Moreover, there is an algorithm for deciding whether $f \in (g)$, namely, find r and check whether it is zero. Moreover, the Euclidean algorithm allows to pass from finite set of generators for an ideal in $k[X]$ to a single generator by successively replacing each pair of generators with their greatest common divisor.

(Pure) ***lexicographic*** *ordering (lex)*. Here monomials are ordered by lexicographic(dictionary) order. More precisely, let $\alpha = (a_1, \ldots a_n)$ and $\beta = (b_1, \ldots b_n)$ be two elements of $\mathbb{N}^n$; then $\alpha > \beta$ *and* $X^\alpha > X^\beta$ (lexicographic ordering) if, in the vector difference $\alpha - \beta \in \mathbb{Z}$, the left most nonzero entry is positive. For example,

$XY^2 > Y^3Z^4$; $X^3Y^2Z^4 > X^3Y^2Z$. Note that this isn't quite how the dictionary would order them: it would put *XXXYYZZZZ* after *XXXYYZ*. *Graded reverse lexicographic order (grevlex).* Here monomials are ordered by total degree, with ties broken by reverse lexicographic ordering. Thus, $\alpha > \beta$ if $\sum a_i > \sum b_i$, or $\sum a_i = \sum b_i$ and in $\alpha - \beta$ the right most nonzero entry is negative. For example:

$X^4Y^4Z^7 > X^5Y^5Z^4$ *(total degree greater)*

$XY^5Z^2 > X^4YZ^3, \quad X^5YZ > X^4YZ^2$.

Orderings on $k[X_1, \ldots X_n]$. Fix an ordering on the monomials in $k[X_1, \ldots X_n]$. Then we can write an element f of $k[X_1, \ldots X_n]$ in a canonical fashion, by re-ordering its elements in decreasing order. For example, we would write

$$f = 4XY^2Z + 4Z^2 - 5X^3 + 7X^2Z^2$$

as

$$f = -5X^3 + 7X^2Z^2 + 4XY^2Z + 4Z^2 \quad (lex)$$

or

$$f = 4XY^2Z + 7X^2Z^2 - 5X^3 + 4Z^2 \quad (grevlex)$$

Let $\sum a_\alpha X^\alpha \in k[X_1, \ldots, X_n]$, in decreasing order:

$$f = a_{\alpha_0} X^{\alpha_0} +_{\alpha_1} X^{\alpha_1} + \ldots, \qquad \alpha_0 > \alpha_1 > \ldots, \quad \alpha_0 \neq 0$$

Then we define.

- The *multidegree* of f to be multdeg(f)= α_0;
- The *leading coefficient of* f to be *LC(* f *)=* a_{α_0};
- The *leading monomial of* f to be *LM(* f *)* = X^{α_0};
- The *leading term of* f to be *LT(* f *)* = $a_{\alpha_0} X^{\alpha_0}$

For the polynomial $f = 4XY^2Z + \ldots,$ the multidegree is (1,2,1), the leading coefficient is 4, the leading monomial is XY^2Z, and the leading term is $4XY^2Z$. **The division algorithm in $k[X_1, \ldots X_n]$.** Fix a monomial ordering in $\mathbb{Z}^2$. Suppose given a polynomial f and an ordered set $(g_1, \ldots g_s)$ of polynomials; the division algorithm then constructs polynomials $a_1, \ldots a_s$ and r such that $f = a_1g_1 + \ldots + a_sg_s + r$ Where either $r = 0$ or no monomial in r is divisible by any of $LT(g_1), \ldots, LT(g_s)$ **Step 1:** If $LT(g_1) \mid LT(f)$, divide g_1 into f to get

$$f = a_1g_1 + h, \qquad a_1 = \frac{LT(f)}{LT(g_1)} \in k[X_1, \ldots, X_n]$$

If $LT(g_1) \mid LT(h)$, repeat the process until $f = a_1g_1 + f_1$ (different a_1) with $LT(f_1)$ not divisible by $LT(g_1)$. Now divide g_2 into f_1, and so on, until $f = a_1g_1 + \ldots + a_sg_s + r_1$ With $LT(r_1)$ not divisible by any $LT(g_1), \ldots LT(g_s)$ **Step 2:** Rewrite $r_1 = LT(r_1) + r_2$, and repeat Step 1 with r_2 for f: $f = a_1g_1 + \ldots + a_sg_s + LT(r_1) + r_3$ (different a_i's) **Monomial ideals.** In general, an ideal a will contain a polynomial without containing the individual terms of the polynomial; for example, the ideal $a = (Y^2 - X^3)$ contains $Y^2 - X^3$ but not Y^2 or X^3.

DEFINITION 1.5. An ideal a is *monomial* if $\sum c_\alpha X^\alpha \in a \Rightarrow X^\alpha \in a$ all α with $c_\alpha \neq 0$.

PROPOSITION 1.3. Let a be a *monomial ideal*, and let $A=\{\alpha \mid X^{\alpha}\in a\}$. Then A satisfies the condition $\alpha\in A,\ \beta\in\square^{n}\Rightarrow\alpha+\beta\in$ (*) And a is the k -subspace of $k[X_1,...,X_n]$ generated by the $X^{\alpha},\alpha\in A$. Conversely, of A is a subset of $\square^{n}$ satisfying $(*)$, then the k-subspace a of $k[X_1,...,X_n]$ generated by $\{X^{\alpha}\mid\alpha\in A\}$ is a monomial ideal.

PROOF. It is clear from its definition that a monomial ideal a is the k -subspace of $k[X_1,...,X_n]$ generated by the set of monomials it contains. If $X^{\alpha}\in a$ and $X^{\beta}\in k[X_1,...,X_n]$.

If a permutation is chosen uniformly and at random from the $n!$ possible permutations in S_n, then the counts $C_j^{(n)}$ of cycles of length j are dependent random variables. The joint distribution of $C^{(n)}=(C_1^{(n)},...,C_n^{(n)})$ follows from Cauchy's formula, and is given by

$$P[C^{(n)}=c]=\frac{1}{n!}N(n,c)=1\left\{\sum_{j=1}^{n}jc_j=n\right\}\prod_{j=1}^{n}\left(\frac{1}{j}\right)^{c_j}\frac{1}{c_j!},$$

for $c\in\square_{+}^{n}$.

Lemma1.7 For nonnegative integers $m_{1,...,}m_n$,

$$E\left(\prod_{j=1}^{n}(C_j^{(n)})^{[m_j]}\right)=\left(\prod_{j=1}^{n}\left(\frac{1}{j}\right)^{m_j}\right)1\left\{\sum_{j=1}^{n}jm_j\le n\right\}\qquad(1.4)$$

Proof. This can be established directly by exploiting cancellation of the form $c_j^{[m_j]}/c_j^{!}=1/(c_j-m_j)!$ when $c_j\ge m_j$, which occurs between the ingredients in Cauchy's formula and the falling factorials in the moments. Write $m=\sum jm_j$. Then, with the first sum indexed by $c=(c_1,...c_n)\in\square_{+}^{n}$ and the last sum indexed by $d=(d_1,...,d_n)\in\square_{+}^{n}$ via the correspondence $d_j=c_j-m_j$, we have

$$E\left(\prod_{j=1}^{n}(C_j^{(n)})^{[m_j]}\right)=\sum_{c}P[C^{(n)}=c]\prod_{j=1}^{n}(c_j)^{[m_j]}$$

$$=\sum_{c:c_j\ge m_j\ for\ all\ j}1\left\{\sum_{j=1}^{n}jc_j=n\right\}\prod_{j=1}^{n}\frac{(c_j)^{[m_j]}}{j^{c_j}c_j!}$$

$$=\prod_{j=1}^{n}\frac{1}{j^{m_j}}\sum_{d}1\left\{\sum_{j=1}^{n}jd_j=n-m\right\}\prod_{j=1}^{n}\frac{1}{j^{d_j}(d_j)!}$$

This last sum simplifies to the indicator $1(m\le n)$, corresponding to the fact that if $n-m\ge 0$, then $d_j=0$ for $j>n-m$, and a random permutation in S_{n-m} must have some cycle structure $(d_1,...,d_{n-m})$. The moments of $C_j^{(n)}$ follow immediately as

$$E(C_j^{(n)})^{[r]}=j^{-r}1\{jr\le n\}\qquad(1.2)$$

We note for future reference that (1.4) can also be written in the form

$$E\left(\prod_{j=1}^{n}(C_j^{(n)})^{[m_j]}\right)=E\left(\prod_{j=1}^{n}Z_j^{[m_j]}\right)1\left\{\sum_{j=1}^{n}jm_j\le n\right\},\qquad(1.3)$$

Where the Z_j are independent Poisson-distribution random variables that satisfy $E(Z_j)=1/j$

(1.1) ***The marginal distribution of cycle counts*** provides a formula for the joint distribution of the cycle counts C_j^{n}, we find the distribution of C_j^{n} using a combinatorial approach combined with the inclusion-exclusion formula.

Lemma 1.8. For $1\le j\le n$,

$$P[C_j^{(n)}=k]=\frac{j^{-k}}{k!}\sum_{l=0}^{[n/j]-k}(-1)^{l}\frac{j^{-l}}{l!}\qquad(1.1)$$

Proof. Consider the set I of all possible cycles of length j, formed with elements chosen from $\{1,2,...n\}$, so that $|I|=n^{[j]/j}$. For each $\alpha\in I$, consider the "property" G_{α} of having α; that is, G_{α} is the set of permutations $\pi\in S_n$ such that α is one of the cycles of π. We then have $|G_{\alpha}|=(n-j)!$, since the elements of $\{1,2,...,n\}$ not in α must be permuted among themselves. To use the inclusion-exclusion formula we need to calculate the term S_r, which is the sum of the probabilities of the r -fold intersection of properties, summing over all sets of r distinct properties. There are two cases to consider. If the r properties are indexed by r cycles having no elements in common, then the intersection specifies how rj elements are moved by the permutation, and there are $(n-rj)!1(rj \le n)$ permutations in the intersection. There are $n^{[rj]}/(j^r r!)$ such intersections. For the other case, some two distinct properties name some element in common, so no permutation can have both these properties, and the r-fold intersection is empty. Thus

$$S_r = (n-rj)!1(rj \le n)$$

$$\times \frac{n^{[rj]}}{j^r r!} \frac{1}{n!} = 1(rj \le n)\frac{1}{j^r r!}$$

Finally, the inclusion-exclusion series for the number of permutations having exactly k properties is

$$\sum_{l \ge 0} (-1)^l \binom{k+l}{l} S_{k+l},$$

Which simplifies to (1.1) Returning to the original hat-check problem, we substitute j=1 in (1.1) to obtain the distribution of the number of fixed points of a random permutation. For $k = 0,1,\dots,n,$

$$P[C_1^{(n)} = k] = \frac{1}{k!}\sum_{l=0}^{n-k}(-1)^l \frac{1}{l!}, \qquad (1.2)$$

and the moments of $C_1^{(n)}$ follow from (1.2) with $j=1.$ In particular, for $n \ge 2,$ the mean and variance of $C_1^{(n)}$ are both equal to 1. The joint distribution of $(C_1^{(n)},\dots,C_b^{(n)})$ for any $1 \le b \le n$ has an expression similar to (1.7); this too can be derived by inclusion-exclusion. For any $c = (c_1,\dots,c_b) \in \mathbb{Z}_+^b$ with $m = \sum ic_i,$

$$P[(C_1^{(n)},\dots,C_b^{(n)}) = c]$$

$$= \left\{\prod_{i=1}^{b}\left(\frac{1}{i}\right)^{c_i}\frac{1}{c_i!}\right\}\sum_{\substack{l \ge 0 \text{ with} \\ \sum il_i \le n-m}} (-1)^{l_1+\dots+l_b}\prod_{i=1}^{b}\left(\frac{1}{i}\right)^{l_i}\frac{1}{l_i!}$$

The joint moments of the first b counts $C_1^{(n)},\dots,C_b^{(n)}$ can be obtained directly from (1.2) and (1.3) by setting $m_{b+1} = \dots = m_n = 0$

The limit distribution of cycle counts

It follows immediately from Lemma 1.2 that for each fixed $j,$ as $n \to \infty,$

$$P[C_j^{(n)} = k] \to \frac{j^{-k}}{k!}e^{-1/j}, \quad k = 0,1,2,\dots,$$

So that $C_j^{(n)}$ converges in distribution to a random variable Z_j having a Poisson distribution with mean $1/j;$ we use the notation $C_j^{(n)} \to_d Z_j$ where $Z_j \sim P_o(1/j)$ to describe this. Infact, the limit random variables are independent.

Theorem 1.6 The process of cycle counts converges in distribution to a Poisson process of $\mathbb{N}$ with intensity j^{-1}. That is, as $n \to \infty,$

$$(C_1^{(n)}, C_2^{(n)},\dots) \to_d (Z_1, Z_2,\dots) \qquad (1.1)$$

Where the $Z_j, j = 1,2,\dots,$ are independent Poisson-distributed random variables with $E(Z_j) = \frac{1}{j}$

Proof. To establish the converges in distribution one shows that for each fixed $b \ge 1,$ as $n \to \infty,$

$$P[(C_1^{(n)},\dots,C_b^{(n)}) = c] \to P[(Z_1,\dots,Z_b) = c]$$

Error rates

The proof of Theorem says nothing about the rate of convergence. Elementary analysis can be used to estimate this rate when $b=1$. Using properties of alternating series with decreasing terms, for $k = 0,1,\dots,n,$

$$\frac{1}{k!}\left(\frac{1}{(n-k+1)!} - \frac{1}{(n-k+2)!}\right) \le \left|P[C_1^{(n)} = k] - P[Z_1 = k]\right|$$

$$\le \frac{1}{k!(n-k+1)!}$$

It follows that

$$\frac{2^{n+1}}{(n+1)!}\frac{n}{n+2} \le \sum_{k=0}^{n}\left|P[C_1^{(n)} = k] - P[Z_1 = k]\right| \le \frac{2^{n+1}-1}{(n+1)!} \qquad (1.11)$$

Since

(1.3)

$$P[Z_1 > n] = \frac{e^{-1}}{(n+1)!}\left(1 + \frac{1}{n+2} + \frac{1}{(n+2)(n+3)} + \dots\right) < \frac{1}{(n+1)!},$$

We see from (1.11) that the total variation distance between the distribution $L(C_1^{(n)})$ of $C_1^{(n)}$ and the distribution $L(Z_1)$ of Z_1

Establish the asymptotics of $\mathrm{P}\left[A_n(C^{(n)})\right]$ under conditions (A_0) and $(B_{01}),$ where

$$A_n(C^{(n)}) = \bigcap_{1 \le i \le n}\ \bigcap_{r_i'+1 \le j \le r_i}\left\{C_{ij}^{(n)} = 0\right\},$$

and $\zeta_i = (r_i'/r_{id}) - 1 = O(i^{-g'})$ as $i \to \infty,$ for some $g' > 0.$ We start with the expression

$$P[A_n(C^{(n)})] = \frac{P[T_{0m}(Z^{'}) = n]}{P[T_{0m}(Z) = n]}$$

$$\prod_{\substack{1 \le i \le n \\ r_i^{'}+1 \le j \le r_i}} \left\{1 - \frac{\theta}{ir_i}(1+E_{i0})\right\} \qquad (1.1)$$

$$P[T_{0n}(Z^{'}) = n]$$

$$= \frac{\theta d}{n} \exp\left\{\sum_{i \ge 1}[\log(1+i^{-1}\theta d) - i^{-1}\theta d]\right\}$$

$$\left\{1 + O(n^{-1}\varphi^{'}_{\{1,2,7\}}(n))\right\} \qquad (1.2)$$

and

$$P[T_{0n}(Z^{'}) = n]$$

$$= \frac{\theta d}{n} \exp\left\{\sum_{i \ge 1}[\log(1+i^{-1}\theta d) - i^{-1}\theta d]\right\}$$

$$\left\{1 + O(n^{-1}\varphi_{\{1,2,7\}}(n))\right\} \qquad (1.3)$$

Where $\varphi^{'}_{\{1,2,7\}}(n)$ refers to the quantity derived from $Z^{'}$. It thus follows that $P[A_n(C^{(n)})] \asymp Kn^{-\theta(1-d)}$ for a constant K, depending on Z and the $r_i^{'}$ and computable explicitly from (1.1) – (1.3), if Conditions (A_0) and (B_{01}) are satisfied and if $\zeta_i^* = O(i^{-g^{'}})$ from some $g^{'} > 0$, since, under these circumstances, both $n^{-1}\varphi^{'}_{\{1,2,7\}}(n)$ and $n^{-1}\varphi_{\{1,2,7\}}(n)$ tend to zero as $n \to \infty$. In particular, for polynomials and square free polynomials, the relative error in this asymptotic approximation is of order n^{-1} if $g^{'} > 1$.

For $0 \le b \le n/8$ and $n \ge n_0$, with n_0

$$d_{TV}(L(C[1,b]), L(Z[1,b]))$$

$$\le d_{TV}(L(\tilde{C}[1,b]), L(\tilde{Z}[1,b]))$$

$$\le \varepsilon_{\{7,7\}}(n,b),$$

Where $\varepsilon_{\{7,7\}}(n,b) = O(b/n)$ under Conditions $(A_0),(D_1)$ and (B_{11}) Since, by the Conditioning Relation,

$$L(\tilde{C}[1,b] \mid T_{0b}(C) = l) = L(\tilde{Z}[1,b] \mid T_{0b}(Z) = l),$$

It follows by direct calculation that

$$d_{TV}(L(\tilde{C}[1,b]), L(\tilde{Z}[1,b]))$$

$$= d_{TV}(L(T_{0b}(C)), L(T_{0b}(Z)))$$

$$= \max_A \sum_{r \in A} P[T_{0b}(Z) = r]$$

$$\left\{1 - \frac{P[T_{bn}(Z) = n-r]}{P[T_{0n}(Z) = n]}\right\} \qquad (1.4)$$

Suppressing the argument Z from now on, we thus obtain

$$d_{TV}(L(\tilde{C}[1,b]), L(\tilde{Z}[1,b]))$$

$$= \sum_{r \ge 0} P[T_{0b} = r]\left\{1 - \frac{P[T_{bn} = n-r]}{P[T_{0n} = n]}\right\}_+$$

$$\le \sum_{r > n/2} P[T_{0b} = r] + \sum_{r=0}^{[n/2]} \frac{P[T_{0b} = r]}{P[T_{0b} = n]}$$

$$\times \left\{\sum_{s=0}^{n} P[T_{0b} = s](P[T_{bn} = n-s] - P[T_{bn} = n-r]\right\}_+$$

$$\le \sum_{r > n/2} P[T_{0b} = r] + \sum_{r=0}^{[n/2]} P[T_{0b} = r]$$

$$\times \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{\{P[T_{bn} = n-s] - P[T_{bn} = n-r]\}}{P[T_{0n} = n]}$$

$$+ \sum_{s=0}^{[n/2]} P[T_{0b} = r] \sum_{s=[n/2]+1}^{n} P[T = s]P[T_{bn} = n-s] / P[T_{0n} = n]$$

The first sum is at most $2n^{-1}ET_{0b}$; the third is bound by

$$(\max_{n/2 < s \le n} P[T_{0b} = s]) / P[T_{0n} = n]$$

$$\le \frac{2\varepsilon_{\{10.5(1)\}}(n/2,b)}{n} \frac{3n}{\theta P_\theta[0,1]},$$

$$\frac{3n}{\theta P_\theta[0,1]} 4n^{-2}\phi^*_{\{10.8\}}(n) \sum_{r=0}^{[n/2]} P[T_{0b} = r] \sum_{s=0}^{[n/2]} P[T_{0b} = s] \frac{1}{2}|r-s|$$

$$\le \frac{12\phi^*_{\{10.8\}}(n)}{\theta P_\theta[0,1]} \frac{ET_{0b}}{n}$$

Hence we may take

$$\varepsilon_{\{7,7\}}(n,b) = 2n^{-1}ET_{0b}(Z)\left\{1 + \frac{6\phi^*_{\{10.8\}}(n)}{\theta P_\theta[0,1]}\right\}P$$

$$+ \frac{6}{\theta P_\theta[0,1]} \varepsilon_{\{10.5(1)\}}(n/2,b) \qquad (1.5)$$

Required order under Conditions $(A_0),(D_1)$ and (B_{11}), if $S(\infty) < \infty$. If not, $\phi^*_{\{10.8\}}(n)$ can be replaced by $\phi^*_{\{10.11\}}(n)$ in the above, which has the required order, without the restriction on the r_i implied by $S(\infty)<\infty$. Examining the Conditions $(A_0),(D_1)$ and (B_{11}), it is perhaps surprising to find that (B_{11}) is required instead of just (B_{01}); that is, that we should need $\sum_{l\geq 2} l\varepsilon_{il}=O(i^{-a_1})$ to hold for some $a_1>1$. A first observation is that a similar problem arises with the rate of decay of ε_{i1} as well.

For this reason, n_1 is replaced by n_1. This makes it possible to replace condition (A_1) by the weaker pair of conditions (A_0) and (D_1) in the eventual assumptions needed for $\varepsilon_{\{7,7\}}(n,b)$ to be of order $O(b/n)$; the decay rate requirement of order $i^{-1-\gamma}$ is shifted from ε_{i1} itself to its first difference. This is needed to obtain the right approximation error for the random mappings example. However, since all the classical applications make far more stringent assumptions about the $\varepsilon_{i1}, l\geq 2$, than are made in (B_{11}). The critical point of the proof is seen where the initial estimate of the difference $P[T^{(m)}_{bn}=s]-P[T^{(m)}_{bn}=s+1]$. The factor $\varepsilon_{\{10.10\}}(n)$, which should be small, contains a far tail element from n_1 of the form $\phi^{\theta}_1(n)+u^*_1(n)$, which is only small if $a_1>1$, being otherwise of order $O(n^{1-a_1+\delta})$ for any $\delta>0$, since $a_2>1$ is in any case assumed. For $s\geq n/2$, this gives rise to a contribution of order $O(n^{-1-a_1+\delta})$ in the estimate of the difference $P[T_{bn}=s]-P[T_{bn}=s+1]$, which, in the remainder of the proof, is translated into a contribution of order $O(tn^{-1-a_1+\delta})$ for differences of the form $P[T_{bn}=s]-P[T_{bn}=s+1]$, finally leading to a contribution of order $bn^{-a_1+\delta}$ for any $\delta>0$ in $\varepsilon_{\{7.7\}}(n,b)$. Some improvement would seem to be possible, defining the function g by $g(w)=1_{\{w=s\}}-1_{\{w=s+t\}}$, differences that are of the form $P[T_{bn}=s]-P[T_{bn}=s+t]$ can be directly estimated, at a cost of only a single contribution of the form $\phi^{\theta}_1(n)+u^*_1(n)$. Then, iterating the cycle, in which one estimate of a difference in point probabilities is improved to an estimate of smaller order, a bound of the form

$$|P[T_{bn}=s]-P[T_{bn}=s+t]|=O(n^{-2}t+n^{-1-a_1+\delta})$$

for any $\delta>0$ could perhaps be attained, leading to a final error estimate in order $O(bn^{-1}+n^{-a_1+\delta})$ for any $\delta>0$, to replace $\varepsilon_{\{7.7\}}(n,b)$. This would be of the ideal order $O(b/n)$ for large enough b, but would still be coarser for small b.

With b and n, we wish to show that

$$\left|d_{TV}(L(C[1,b]),L(Z[1,b]))-\frac{1}{2}(n+1)^{-1}|1-\theta|E|T_{0b}-ET_{0b}|\right|$$
$$\leq \varepsilon_{\{7,8\}}(n,b),$$

Where $\varepsilon_{\{7.8\}}(n,b)=O(n^{-1}b[n^{-1}b+n^{-\beta_{12}+\delta}])$ for any $\delta>0$ under Conditions $(A_0),(D_1)$ and (B_{12}), with β_{12}. The proof uses sharper estimates. As before, we begin with the formula

$$d_{TV}(L(C[1,b]),L(Z[1,b]))$$
$$=\sum_{r\geq 0}P[T_{0b}=r]\left\{1-\frac{P[T_{bn}=n-r]}{P[T_{0n}=n]}\right\}_+$$

Now we observe that

$$\left|\sum_{r\geq 0}P[T_{0b}=r]\left\{1-\frac{P[T_{bn}=n-r]}{P[T_{0n}=n]}\right\}_+-\sum_{r=0}^{[n/2]}\frac{P[T_{0b}=r]}{P[T_{0n}=n]}\right|$$
$$\times\left|\sum_{s=[n/2]+1}^{n}P[T_{0b}=s](P[T_{bn}=n-s]-P[T_{bn}=n-r])\right|$$
$$\leq 4n^{-2}ET^2_{0b}+(\max_{n/2<s\leq n}P[T_{0b}=s])/P[T_{0n}=n]$$
$$+P[T_{0b}>n/2]$$
$$\leq 8n^{-2}ET^2_{0b}+\frac{3\varepsilon_{\{10.5(2)\}}(n/2,b)}{\theta P_{\theta}[0,1]}, \qquad (1.1)$$

We have

$$\left| \sum_{r=0}^{[n/2]} \frac{P[T_{0b}=r]}{P[T_{0n}=n]} \right.$$

$$\times \left(\left\{ \sum_{s=0}^{[n/2]} P[T_{0b}=s](P[T_{bn}=n-s]-P[T_{bn}=n-r] \right\}_+ \right.$$

$$\left. - \left\{ \sum_{s=0}^{[n/2]} P[T_{0b}=s]\frac{(s-r)(1-\theta)}{n+1} P[T_{0n}=n] \right\}_+ \right) \Bigg|$$

$$\leq \frac{1}{n^2 P[T_{0n}=n]} \sum_{r\geq 0} P[T_{0b}=r] \sum_{s\geq 0} P[T_{0b}=s]|s-r|$$

$$\times \left\{ \varepsilon_{\{10.14\}}(n,b) + 2(r\vee s)|1-\theta| n^{-1} \left\{ K_0\theta + 4\phi^*_{\{10.8\}}(n) \right\} \right\}$$

$$\leq \frac{6}{\theta n P_\theta[0,1]} ET_{0b}\varepsilon_{\{10.14\}}(n,b)$$

$$+4|1-\theta| n^{-2} ET_{0b}^2 \left\{ K_0\theta + 4\phi^*_{\{10.8\}}(n) \right\}$$

$$\left(\frac{3}{\theta n P_\theta[0,1]}\right) \Big\}, \qquad (1.2)$$

The approximation in (1.2) is further simplified by noting that

$$\sum_{r=0}^{[n/2]} P[T_{0b}=r] \left| \left\{ \sum_{s=0}^{[n/2]} P[T_{0b}=s] \frac{(s-r)(1-\theta)}{n+1} \right\}_+ \right.$$

$$\left. - \left\{ \sum_{s=0} P[T_{0b}=s] \frac{(s-r)(1-\theta)}{n+1} \right\}_+ \right|$$

$$\leq \sum_{r=0}^{[n/2]} P[T_{0b}=r] \sum_{s>[n/2]} P[T_{0b}=s] \frac{(s-r)|1-\theta|}{n+1}$$

$$\leq |1-\theta| n^{-1} E(T_{0b} 1\{T_{0b}>n/2\}) \leq 2|1-\theta| n^{-2} ET_{0b}^2, \qquad (1.3)$$

and then by observing that

$$\sum_{r>[n/2]} P[T_{0b}=r] \left\{ \sum_{s\geq 0} P[T_{0b}=s] \frac{(s-r)(1-\theta)}{n+1} \right\}$$

$$\leq n^{-1}|1-\theta| (ET_{0b}P[T_{0b}>n/2] + E(T_{0b}1\{T_{0b}>n/2\}))$$

$$\leq 4|1-\theta| n^{-2} ET_{0b}^2 \qquad (1.4)$$

Combining the contributions of (1.2) –(1.3), we thus find tha

$$\Big| d_{TV}(L(\overset{\square}{C}[1,b]), L(\overset{\square}{Z}[1,b]))$$

$$-(n+1)^{-1} \sum_{r\geq 0} P[T_{0b}=r] \left\{ \sum_{s\geq 0} P[T_{0b}=s](s-r)(1-\theta) \right\}_+ \Big|$$

$$\leq \varepsilon_{\{7.8\}}(n,b)$$

$$= \frac{3}{\theta P_\theta[0,1]} \left\{ \varepsilon_{\{10.5(2)\}}(n/2,b) + 2n^{-1} ET_{0b}\varepsilon_{\{10.14\}}(n,b) \right\}$$

$$+2n^{-2} ET_{0b}^2 \left\{ 4 + 3|1-\theta| + \frac{24|1-\theta|\phi^*_{\{10.8\}}(n)}{\theta P_\theta[0,1]} \right\} \qquad (1.5)$$

The quantity $\varepsilon_{\{7.8\}}(n,b)$ is seen to be of the order claimed under Conditions $(A_0),(D_1)$ and (B_{12}), provided that $S(\infty)<\infty$; this supplementary condition can be removed if $\phi^*_{\{10.8\}}(n)$ is replaced by $\phi^*_{\{10.11\}}(n)$ in the definition of $\varepsilon_{\{7.8\}}(n,b)$, has the required order without the restriction on the r_i implied by assuming that $S(\infty)<\infty$. Finally, a direct calculation now shows that

$$\sum_{r\geq 0} P[T_{0b}=r] \left\{ \sum_{s\geq 0} P[T_{0b}=s](s-r)(1-\theta) \right\}_+$$

$$= \frac{1}{2}|1-\theta| E|T_{0b}-ET_{0b}|$$

Example 1.0. Consider the point $O=(0,...,0)\in \square^n$. For an arbitrary vector r, the coordinates of the point $x=O+r$ are equal to the respective coordinates of the vector $r: x=(x^1,...x^n)$ and $r=(x^1,...,x^n)$. The vector r such as in the example is called the position vector or the radius vector of the point x. (Or, in greater detail: r is the radius-vector of x w.r.t an origin O). Points are frequently specified by their radius-vectors. This presupposes the choice of O as the “standard origin”. Let us summarize. We have considered $\square^n$ and interpreted its elements in two ways: as points and as vectors. Hence we may say that we leading with the two copies of $\square^n$: $\square^n$ = {points}, $\square^n$ = {vectors}

Operations with vectors: multiplication by a number, addition. Operations with points and vectors: adding a vector to a point (giving a point), subtracting two points (giving a vector). $\square^n$ treated in this way is called an *n-dimensional affine space*. (An “abstract” affine space is a pair of sets , the set of points and the set of vectors so that the operations as above are defined axiomatically). Notice that vectors in an affine space are also known as “free vectors”. Intuitively, they are not fixed at points and “float freely" in space. From $\mathbb{R}^n$ considered as an affine space we can precede in two opposite directions: $\mathbb{R}^n$ as an Euclidean space $\Leftarrow$ $\mathbb{R}^n$ as an affine space $\Rightarrow$ $\mathbb{R}^n$ as a manifold.Going to the left means introducing some extra structure which will make the geometry richer. Going to the right means forgetting about part of the affine structure; going further in this direction will lead us to the so-called "smooth (or differentiable) manifolds". The theory of differential forms does not require any extra geometry. So our natural direction is to the right. The Euclidean structure, however, is useful for examples and applications. So let us say a few words about it:

Remark 1.0. *Euclidean geometry.* In $\mathbb{R}^n$ considered as an affine space we can already do a good deal of geometry. For example, we can consider lines and planes, and quadric surfaces like an ellipsoid. However, we cannot discuss such things as "lengths", "angles" or "areas" and "volumes". To be able to do so, we have to introduce some more definitions, making $\mathbb{R}^n$ a Euclidean space. Namely, we define the length of a vector $a=(a^1,...,a^n)$ to be

$$|a|:=\sqrt{(a^1)^2+...+(a^n)^2} \qquad (1)$$

After that we can also define distances between points as follows:

$$d(A,B):=|\overrightarrow{AB}| \qquad (2)$$

One can check that the distance so defined possesses natural properties that we expect: is it always non-negative and equals zero only for coinciding points; the distance from A to B is the same as that from B to A (symmetry); also, for three points, A, B and C, we have $d(A,B)\le d(A,C)+d(C,B)$ (the "triangle inequality"). To define angles, we first introduce the scalar product of two vectors

$$(a,b):=a^1b^1+...+a^nb^n \qquad (3)$$

Thus $|a|=\sqrt{(a,a)}$. The scalar product is also denote by dot: $a.b=(a,b)$, and hence is often referred to as the "dot product" . Now, for nonzero vectors, we define the angle between them by the equality

$$\cos\alpha:=\frac{(a,b)}{|a||b|} \qquad (4)$$

The angle itself is defined up to an integral multiple of 2π . For this definition to be consistent we have to ensure that the r.h.s. of (4) does not exceed 1 by the absolute value. This follows from the inequality

$$(a,b)^2\le|a|^2|b|^2 \qquad (5)$$

known as the Cauchy–Bunyakovsky–Schwarz inequality (various combinations of these three names are applied in different books). One of the ways of proving (5) is to consider the scalar square of the linear combination $a+tb,$ where $t\in R$. As $(a+tb,a+tb)\ge 0$ is a quadratic polynomial in t which is never negative, its discriminant must be less or equal zero. Writing this explicitly yields (5). The triangle inequality for distances also follows from the inequality (5).

Example 1.1. Consider the function $f(x)=x^i$ (the i-th coordinate). The linear function dx^i (the differential of x^i) applied to an arbitrary vector h is simply h^i.From these examples follows that we can rewrite df as

$$df=\frac{\partial f}{\partial x^1}dx^1+...+\frac{\partial f}{\partial x^n}dx^n, \qquad (1)$$

which is the standard form. Once again: the partial derivatives in (1) are just the coefficients (depending on x); $dx^1,dx^2,...$ are linear functions giving on an arbitrary vector h its coordinates $h^1,h^2,...,$ respectively. Hence

$$df(x)(h)=\partial_{hf(x)}=\frac{\partial f}{\partial x^1}h^1+ ...+\frac{\partial f}{\partial x^n}h^n, \qquad (2)$$

Theorem 1.7. Suppose we have a parametrized curve $t\mapsto x(t)$ passing through $x_0\in\mathbb{R}^n$ at $t=t_0$ and with the velocity vector $x(t_0)=\upsilon$ Then

$$\frac{df(x(t))}{dt}(t_0)=\partial_\upsilon f(x_0)=df(x_0)(\upsilon) \qquad (1)$$

Proof. Indeed, consider a small increment of the parameter $t:t_0\mapsto t_0+\Delta t$, Where $\Delta t\mapsto 0$. On the other hand, we have $f(x_0+h)-f(x_0)=df(x_0)(h)+\beta(h)|h|$ for an arbitrary vector h , where $\beta(h)\to 0$ when $h\to 0$. Combining it together, for the increment of $f(x(t))$ we obtain

$$
\begin{aligned}
& f(x(t_0+\Delta t) - f(x_0) \\
&= df(x_0)(\upsilon.\Delta t + \alpha(\Delta t)\Delta t) \\
&+ \beta(\upsilon.\Delta t + \alpha(\Delta t)\Delta t).\left|\upsilon\Delta t + \alpha(\Delta t)\Delta t\right| \\
&= df(x_0)(\upsilon).\Delta t + \gamma(\Delta t)\Delta t
\end{aligned}
$$

For a certain $\gamma(\Delta t)$ such that $\gamma(\Delta t)\to 0$ when $\Delta t \to 0$ (we used the linearity of $df(x_0)$). By the definition, this means that the derivative of $f(x(t))$ at $t=t_0$ is exactly $df(x_0)(\upsilon)$. The statement of the theorem can be expressed by a simple formula:

$$
\frac{df(x(t))}{dt} = \frac{\partial f}{\partial x^1}x^1 + \ldots + \frac{\partial f}{\partial x^n}x^n \qquad (2)
$$

To calculate the value Of df at a point x_0 on a given vector υ one can take an arbitrary curve passing Through x_0 at t_0 with υ as the velocity vector at t_0 and calculate the usual derivative of $f(x(t))$ at $t=t_0$.

Theorem 1.8. For functions $f,g: U \to \mathbb{R}$, $U \subset \mathbb{R}^n$,

$$
d(f+g) = df + dg \qquad (1)
$$

$$
d(fg) = df.g + f.dg \qquad (2)
$$

Proof. Consider an arbitrary point x_0 and an arbitrary vector υ stretching from it. Let a curve $x(t)$ be such that $x(t_0)=x_0$ and $x(t_0)=\upsilon$.
Hence

$$
d(f+g)(x_0)(\upsilon) = \frac{d}{dt}(f(x(t)) + g(x(t)))
$$

at $t=t_0$ and

$$
d(fg)(x_0)(\upsilon) = \frac{d}{dt}(f(x(t))g(x(t)))
$$

at $t=t_0$ Formulae (1) and (2) then immediately follow from the corresponding formulae for the usual derivative Now, almost without change the theory generalizes to functions taking values in $\mathbb{R}^m$ instead of $\mathbb{R}$. The only difference is that now the differential of a map $F: U \to \mathbb{R}^m$ at a point x will be a linear function taking vectors in $\mathbb{R}^n$ to vectors in $\mathbb{R}^m$ (instead of $\mathbb{R}$). For an arbitrary vector $h \in \mathbb{R}^n$,

$$
\begin{aligned}
F(x+h) &= F(x) + dF(x)(h) \\
&\quad + \beta(h)\left|h\right| \qquad (3)
\end{aligned}
$$

Where $\beta(h)\to 0$ when $h \to 0$. We have $dF = (dF^1, \ldots, dF^m)$ and

$$
\begin{aligned}
dF &= \frac{\partial F}{\partial x^1}dx^1 + \ldots + \frac{\partial F}{\partial x^n}dx^n \\
&= \begin{pmatrix} \frac{\partial F^1}{\partial x^1} \cdots & \frac{\partial F^1}{\partial x^n} \\ \ldots \quad \ldots & \ldots \\ \frac{\partial F^m}{\partial x^1} \cdots & \frac{\partial F^m}{\partial x^n} \end{pmatrix} \begin{pmatrix} dx^1 \\ \ldots \\ dx^n \end{pmatrix} \qquad (4)
\end{aligned}
$$

In this matrix notation we have to write vectors as vector-columns.

Theorem 1.9. For an arbitrary parametrized curve $x(t)$ in $\mathbb{R}^n$, the differential of a map $F: U \to \mathbb{R}^m$ (where $U \subset \mathbb{R}^n$) maps the velocity vector $x(t)$ to the velocity vector of the curve $F(x(t))$ in $\mathbb{R}^m$:

$$
\frac{dF(x(t))}{dt} = dF(x(t))(\dot{x}(t)) \qquad (1)
$$

Proof. By the definition of the velocity vector,

$$
x(t+\Delta t) = x(t) + \dot{x}(t).\Delta t + \alpha(\Delta t)\Delta t \qquad (2)
$$

Where $\alpha(\Delta t)\to 0$ when $\Delta t \to 0$. By the definition of the differential,

$$
F(x+h) = F(x) + dF(x)(h) + \beta(h)\left|h\right| \qquad (3)
$$

Where $\beta(h)\to 0$ when $h \to 0$. we obtain

$$
F(x(t+\Delta t)) = F(x + \underbrace{\dot{x}(t).\Delta t + \alpha(\Delta t)\Delta t)}_{h}
$$

$$
= F(x) + dF(x)(\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t) +
$$

$$
\beta(\dot{x}(t)\Delta t + \alpha(\Delta t)\Delta t).\left|\dot{x}(t)\Delta t + \dot{\alpha}(\Delta t)\Delta t\right|
$$

$$
= F(x) + dF(x)(\dot{x}(t)\Delta t + \gamma(\Delta t)\Delta t
$$

For some $\gamma(\Delta t)\to 0$ when $\Delta t \to 0$. This precisely means that $dF(x)\dot{x}(t)$ is the velocity vector of $F(x)$. As every vector attached to a point can be viewed as the velocity vector of some curve passing through this point, this theorem gives a clear geometric picture of dF as a linear map on vectors.

Theorem 1.10 Suppose we have two maps $F:U\to V$ and $G:V\to W$, where $U\subset\mathbb{R}^n, V\subset\mathbb{R}^m, W\subset\mathbb{R}^p$ (open domains). Let $F:x\mapsto y=F(x)$. Then the differential of the composite map $GoF:U\to W$ is the composition of the differentials of F and G:

$$d(GoF)(x)=dG(y)odF(x) \qquad (4)$$

Proof. We can use the description of the differential .Consider a curve $x(t)$ in $\mathbb{R}^n$ with the velocity vector $\dot{x}$. Basically, we need to know to which vector in $\mathbb{R}^p$ it is taken by $d(GoF)$. the curve $(GoF)(x(t)=G(F(x(t))$. By the same theorem, it equals the image under dG of the Anycast Flow vector to the curve $F(x(t))$ in $\mathbb{R}^m$. Applying the theorem once again, we see that the velocity vector to the curve $F(x(t))$ is the image under dF of the vector $\dot{x}(t)$. Hence $d(GoF)(\dot{x})=dG(dF(\dot{x}))$ for an arbitrary vector $\dot{x}$.

Corollary 1.0. If we denote coordinates in $\mathbb{R}^n$ by $(x^1,...,x^n)$ and in $\mathbb{R}^m$ by $(y^1,...,y^m)$, and write

$$dF=\frac{\partial F}{\partial x^1}dx^1+...+\frac{\partial F}{\partial x^n}dx^n \qquad (1)$$

$$dG=\frac{\partial G}{\partial y^1}dy^1+...+\frac{\partial G}{\partial y^n}dy^n, \qquad (2)$$

Then the chain rule can be expressed as follows:

$$d(GoF)=\frac{\partial G}{\partial y^1}dF^1+...+\frac{\partial G}{\partial y^m}dF^m, \qquad (3)$$

Where dF^i are taken from (1). In other words, to get $d(GoF)$ we have to substitute into (2) the expression for $dy^i=dF^i$ from (3). This can also be expressed by the following matrix formula:

$$d(GoF)=\begin{pmatrix}\frac{\partial G^1}{\partial y^1}\cdots\frac{\partial G^1}{\partial y^m}\\ \cdots\ \cdots\ \cdots\\ \frac{\partial G^p}{\partial y^1}\cdots\frac{\partial G^p}{\partial y^m}\end{pmatrix}\begin{pmatrix}\frac{\partial F^1}{\partial x^1}\cdots\frac{\partial F^1}{\partial x^n}\\ \cdots\ \cdots\ \cdots\\ \frac{\partial F^m}{\partial x^1}\cdots\frac{\partial F^m}{\partial x^n}\end{pmatrix}\begin{pmatrix}dx^1\\ \cdots\\ dx^n\end{pmatrix} \qquad (4)$$

i.e., if dG and dF are expressed by matrices of partial derivatives, then $d(GoF)$ is expressed by the product of these matrices. This is often written as

$$\begin{pmatrix}\frac{\partial z^1}{\partial x^1}\cdots\frac{\partial z^1}{\partial x^n}\\ \cdots\ \cdots\ \cdots\\ \frac{\partial z^p}{\partial x^1}\cdots\frac{\partial z^p}{\partial x^n}\end{pmatrix}=\begin{pmatrix}\frac{\partial z^1}{\partial y^1}\cdots\frac{\partial z^1}{\partial y^m}\\ \cdots\ \cdots\ \cdots\\ \frac{\partial z^p}{\partial y^1}\cdots\frac{\partial z^p}{\partial y^m}\end{pmatrix}\begin{pmatrix}\frac{\partial y^1}{\partial x^1}\cdots\frac{\partial y^1}{\partial x^n}\\ \cdots\ \cdots\ \cdots\\ \frac{\partial y^m}{\partial x^1}\cdots\frac{\partial y^m}{\partial x^n}\end{pmatrix}, \qquad (5)$$

Or

$$\frac{\partial z^\mu}{\partial x^a}=\sum_{i=1}^{m}\frac{\partial z^\mu}{\partial y^i}\frac{\partial y^i}{\partial x^a}, \qquad (6)$$

Where it is assumed that the dependence of $y\in\mathbb{R}^m$ on $x\in\mathbb{R}^n$ is given by the map F, the dependence of $z\in\mathbb{R}^p$ on $y\in\mathbb{R}^m$ is given by the map G, and the dependence of $z\in\mathbb{R}^p$ on $x\in\mathbb{R}^n$ is given by the composition GoF.

Definition 1.6. Consider an open domain $U\subset\mathbb{R}^n$. Consider also another copy of $\mathbb{R}^n$, denoted for distinction $\mathbb{R}^n_y$, with the standard coordinates $(y^1...y^n)$. A system of coordinates in the open domain U is given by a map $F:V\to U$, where $V\subset\mathbb{R}^n_y$ is an open domain of $\mathbb{R}^n_y$, such that the following three conditions are satisfied :

(1) F is smooth;
(2) F is invertible;
(3) $F^{-1}:U\to V$ is also smooth

The coordinates of a point $x\in U$ in this system are the standard coordinates of $F^{-1}(x)\in\mathbb{R}^n_y$

In other words,

$$F:(y^1...,y^n)\mapsto x=x(y^1...,y^n) \qquad (1)$$

Here the variables $(y^1...,y^n)$ are the "new" coordinates of the point x

Example 1.2. Consider a curve in $\mathbb{R}^2$ specified in polar coordinates as

$$x(t):r=r(t),\varphi=\varphi(t) \qquad (1)$$

We can simply use the chain rule. The map $t\mapsto x(t)$ can be considered as the composition of the maps $t \mapsto (r(t), \varphi(t)), (r,\varphi) \mapsto x(r,\varphi)$. Then, by the chain rule, we have

$$\dot{x} = \frac{dx}{dt} = \frac{\partial x}{\partial r}\frac{dr}{dt} + \frac{\partial x}{\partial \varphi}\frac{d\varphi}{dt} = \frac{\partial x}{\partial r}\dot{r} + \frac{\partial x}{\partial \varphi}\dot{\varphi} \quad (2)$$

Here $\dot{r}$ and $\dot{\varphi}$ are scalar coefficients depending on t, whence the partial derivatives $\partial x/\partial r, \partial x/\partial \varphi$ are vectors depending on point in $\mathbb{R}^2$. We can compare this with the formula in the "standard" coordinates: $\dot{x} = e_1\dot{x} + e_2\dot{y}$. Consider the vectors $\partial x/\partial r, \partial x/\partial \varphi$. Explicitly we have

$$\frac{\partial x}{\partial r} = (\cos\varphi, \sin\varphi) \quad (3)$$

$$\frac{\partial x}{\partial \varphi} = (-r\sin\varphi, r\cos\varphi) \quad (4)$$

From where it follows that these vectors make a basis at all points except for the origin (where $r = 0$). It is instructive to sketch a picture, drawing vectors corresponding to a point as starting from that point. Notice that $\partial x/\partial r, \partial x/\partial \varphi$ are, respectively, the velocity vectors for the curves $r \mapsto x(r,\varphi)$ $(\varphi = \varphi_0\ fixed)$ and $\varphi \mapsto x(r,\varphi)$ $(r = r_0\ fixed)$. We can conclude that for an arbitrary curve given in polar coordinates the velocity vector will have components $(\dot{r}, \dot{\varphi})$ if as a basis we take $e_r := \partial x/\partial r, e_\varphi := \partial x/\partial \varphi$:

$$\dot{x} = e_r\dot{r} + e_\varphi\dot{\varphi} \quad (5)$$

A characteristic feature of the basis e_r, e_φ is that it is not "constant" but depends on point. Vectors "stuck to points" when we consider curvilinear coordinates.

Proposition 1.3. The velocity vector has the same appearance in all coordinate systems.

Proof. Follows directly from the chain rule and the transformation law for the basis e_i. In particular, the elements of the basis $e_i = \partial x/\partial x^i$ (originally, a formal notation) can be understood directly as the velocity vectors of the coordinate lines $x^i \mapsto x(x^1, \ldots, x^n)$ (all coordinates but x^i are fixed). Since we now know how to handle velocities in arbitrary coordinates, the best way to treat the differential of a map $F : \mathbb{R}^n \to \mathbb{R}^m$ is by its action on the velocity vectors. By definition, we set

$$dF(x_0) : \frac{dx(t)}{dt}(t_0) \mapsto \frac{dF(x(t))}{dt}(t_0) \quad (1)$$

Now $dF(x_0)$ is a linear map that takes vectors attached to a point $x_0 \in \mathbb{R}^n$ to vectors attached to the point $F(x) \in \mathbb{R}^m$

$$dF = \frac{\partial F}{\partial x^1}dx^1 + \ldots + \frac{\partial F}{\partial x^n}dx^n$$

$$(e_1, \ldots, e_m)\begin{pmatrix} \frac{\partial F^1}{\partial x^1} \cdots \frac{\partial F^1}{\partial x^n} \\ \cdots \ \cdots \ \cdots \\ \frac{\partial F^m}{\partial x^1} \cdots \frac{\partial F^m}{\partial x^n} \end{pmatrix}\begin{pmatrix} dx^1 \\ \cdots \\ dx^n \end{pmatrix}, \quad (2)$$

In particular, for the differential of a function we always have

$$df = \frac{\partial f}{\partial x^1}dx^1 + \ldots + \frac{\partial f}{\partial x^n}dx^n, \quad (3)$$

Where x^i are arbitrary coordinates. The form of the differential does not change when we perform a change of coordinates.

Example 1.3 Consider a 1-form in $\mathbb{R}^2$ given in the standard coordinates:

$A = -ydx + xdy$ In the polar coordinates we will have $x = r\cos\varphi, y = r\sin\varphi$, hence

$$dx = \cos\varphi dr - r\sin\varphi d\varphi$$

$$dy = \sin\varphi dr + r\cos\varphi d\varphi$$

Substituting into A, we get

$$A = -r\sin\varphi(\cos\varphi dr - r\sin\varphi d\varphi)$$
$$+r\cos\varphi(\sin\varphi dr + r\cos\varphi d\varphi)$$
$$= r^2(\sin^2\varphi + \cos^2\varphi)d\varphi = r^2 d\varphi$$

Hence $A = r^2 d\varphi$ is the formula for A in the polar coordinates. In particular, we see that this is again a 1-form, a linear combination of the differentials of coordinates with functions as coefficients. Secondly, in a more conceptual way, we can define a 1-form in a domain U as a linear function on vectors at every point of U:

$$\omega(\upsilon) = \omega_1\upsilon^1 + \ldots + \omega_n\upsilon^n, \quad (1)$$

If $\upsilon = \sum e_i\upsilon^i$, where $e_i = \partial x/\partial x^i$. Recall that the differentials of functions were defined as linear functions on vectors (at every point), and

$$dx^i(e_j) = dx^i\left(\frac{\partial x}{\partial x^j}\right) = \delta^i_j \quad (2)$$

at every point x.

Theorem 1.9. For arbitrary 1-form ω and path γ, the integral $\int_\gamma \omega$ does not change if we change parametrization of γ provide the orientation remains the same.

Proof: Consider $\left\langle \omega(x(t)), \frac{dx}{dt^{'}} \right\rangle$ and $\left\langle \omega(x(t(t^{'}))), \frac{dx}{dt^{'}} \right\rangle$ As $\left\langle \omega(x(t(t^{'}))), \frac{dx}{dt^{'}} \right\rangle = \left| \left\langle \omega(x(t(t^{'}))), \frac{dx}{dt^{'}} \right\rangle . \frac{dt}{dt^{'}} \right.$,

Let p be a rational prime and let $K = \mathbb{Q}(\zeta_p)$. We write ζ for ζ_p. Recall that K has degree $\varphi(p) = p-1$ over $\mathbb{Q}$. We wish to show that $O_K = \mathbb{Z}[\zeta]$. Note that ζ is a root of $x^p - 1$, and thus is an algebraic integer; since O_K is a ring we have that $\mathbb{Z}[\zeta] \subseteq O_K$. We give a proof without assuming unique factorization of ideals. We begin with some norm and trace computations. Let j be an integer. If j is not divisible by p, then ζ^j is a primitive p^{th} root of unity, and thus its conjugates are $\zeta, \zeta^2, \ldots, \zeta^{p-1}$. Therefore

$$Tr_{K/\mathbb{Q}}(\zeta^j) = \zeta + \zeta^2 + \ldots + \zeta^{p-1} = \Phi_p(\zeta) - 1 = -1$$

If p does divide j, then $\zeta^j = 1$, so it has only the one conjugate 1, and $Tr_{K/\mathbb{Q}}(\zeta^j) = p-1$ By linearity of the trace, we find that

$$Tr_{K/\mathbb{Q}}(1-\zeta) = Tr_{K/\mathbb{Q}}(1-\zeta^2) = \ldots$$
$$= Tr_{K/\mathbb{Q}}(1-\zeta^{p-1}) = p$$

We also need to compute the norm of $1-\zeta$. For this, we use the factorization

$$x^{p-1} + x^{p-2} + \ldots + 1 = \Phi_p(x)$$
$$= (x-\zeta)(x-\zeta^2)\ldots(x-\zeta^{p-1});$$

Plugging in $x = 1$ shows that

$$p = (1-\zeta)(1-\zeta^2)\ldots(1-\zeta^{p-1})$$

Since the $(1-\zeta^j)$ are the conjugates of $(1-\zeta)$, this shows that $N_{K/\mathbb{Q}}(1-\zeta) = p$ The key result for determining the ring of integers O_K is the following.

LEMMA 1.9

$$(1-\zeta)O_K \cap \mathbb{Z} = p\mathbb{Z}$$

Proof. We saw above that p is a multiple of $(1-\zeta)$ in O_K, so the inclusion $(1-\zeta)O_K \cap \mathbb{Z} \supseteq p\mathbb{Z}$ is immediate. Suppose now that the inclusion is strict. Since $(1-\zeta)O_K \cap \mathbb{Z}$ is an ideal of $\mathbb{Z}$ containing $p\mathbb{Z}$ and $p\mathbb{Z}$ is a maximal ideal of $\mathbb{Z}$, we must have $(1-\zeta)O_K \cap \mathbb{Z} = \mathbb{Z}$ Thus we can write $1 = \alpha(1-\zeta)$ For some $\alpha \in O_K$. That is, $1-\zeta$ is a unit in O_K.

COROLLARY 1.1 For any $\alpha \in O_K$, $Tr_{K/\mathbb{Q}}((1-\zeta)\alpha) \in p\mathbb{Z}$

PROOF. We have

$$Tr_{K/\mathbb{Q}}((1-\zeta)\alpha) = \sigma_1((1-\zeta)\alpha) + \ldots + \sigma_{p-1}((1-\zeta)\alpha)$$
$$= \sigma_1(1-\zeta)\sigma_1(\alpha) + \ldots + \sigma_{p-1}(1-\zeta)\sigma_{p-1}(\alpha)$$
$$= (1-\zeta)\sigma_1(\alpha) + \ldots + (1-\zeta^{p-1})\sigma_{p-1}(\alpha)$$

Where the σ_i are the complex embeddings of K (which we are really viewing as automorphisms of K) with the usual ordering. Furthermore, $1-\zeta^j$ is a multiple of $1-\zeta$ in O_K for every $j \neq 0$. Thus $Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) \in (1-\zeta)O_K$ Since the trace is also a rational integer.

PROPOSITION 1.4 Let p be a prime number and let $K = |\mathbb{Q}(\zeta_p)$ be the p^{th} cyclotomic field. Then $O_K = \mathbb{Z}[\zeta_p] \cong \mathbb{Z}[x]/(\Phi_p(x))$; Thus $1, \zeta_p, \ldots, \zeta_p^{p-2}$ is an integral basis for O_K.

PROOF. Let $\alpha \in O_K$ and write $\alpha = a_0 + a_1\zeta + \ldots + a_{p-2}\zeta^{p-2}$ With $a_i \in \mathbb{Q}$. Then

$$\alpha(1-\zeta) = a_0(1-\zeta) + a_1(\zeta - \zeta^2) + \ldots$$
$$+ a_{p-2}(\zeta^{p-2} - \zeta^{p-1})$$

By the linearity of the trace and our above calculations we find that $Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) = pa_0$ We also have $Tr_{K/\mathbb{Q}}(\alpha(1-\zeta)) \in p\mathbb{Z}$, so $a_0 \in \mathbb{Z}$ Next consider the algebraic integer

$(\alpha - a_0)\zeta^{-1} = a_1 + a_2\zeta + ... + a_{p-2}\zeta^{p-3}$; This is an algebraic integer since $\zeta^{-1} = \zeta^{p-1}$ is. The same argument as above shows that $a_1 \in$ □, and continuing in this way we find that all of the a_i are in □ . This completes the proof.

Example 1.4 Let $K =$ □ , then the local ring □ $_{(p)}$ is simply the subring of □ of rational numbers with denominator relatively prime to p . Note that this ring □ $_{(p)}$ is not the ring □ $_p$ of p -adic integers; to get □ $_p$ one must complete □ $_{(p)}$. The usefulness of $O_{K,p}$ comes from the fact that it has a particularly simple ideal structure. Let a be any proper ideal of $O_{K,p}$ and consider the ideal $a \cap O_K$ of O_K. We claim that $a = (a \cap O_K)O_{K,p}$; That is, that a is generated by the elements of a in $a \cap O_K$. It is clear from the definition of an ideal that $a \supseteq (a \cap O_K)O_{K,p}$. To prove the other inclusion, let α be any element of a . Then we can write $\alpha = \beta / \gamma$ where $\beta \in O_K$ and $\gamma \notin p.$ In particular, $\beta \in a$ (since $\beta / \gamma \in a$ and a is an ideal), so $\beta \in O_K$ and $\gamma \notin p.$ so $\beta \in a \cap O_K$. Since $1/\gamma \in O_{K,p}$, this implies that $\alpha = \beta / \gamma \in (a \cap O_K)O_{K,p}$, as claimed.We can use this fact to determine all of the ideals of $O_{K,p}$. Let a be any ideal of $O_{K,p}$ and consider the ideal factorization of $a \cap O_K$ in O_K. write it as $a \cap O_K = p^n b$ For some n and some ideal b, relatively prime to $p.$ we claim first that $bO_{K,p} = O_{K,p}$. We now find that

$a = (a \cap O_K)O_{K,p} = p^n bO_{K,p} = p^n O_{K,p}$ Since $bO_{K,p}$. Thus every ideal of $O_{K,p}$ has the form $p^n O_{K,p}$ for some n; it follows immediately that $O_{K,p}$ is noetherian. It is also now clear that $p^n O_{K,p}$ is the unique non-zero prime ideal in $O_{K,p}$. Furthermore, the inclusion $O_K \mapsto O_{K,p} / pO_{K,p}$ Since $pO_{K,p} \cap O_K = p,$ this map is also surjection, since the residue class of $\alpha / \beta \in O_{K,p}$ (with $\alpha \in O_K$ and $\beta \notin p$) is the image of $\alpha\beta^{-1}$ in $O_{K/p}$, which makes sense since β is invertible in $O_{K/p}$. Thus the map is an isomorphism. In particular, it is now abundantly clear that every non-zero prime ideal of $O_{K,p}$ is maximal. To show that $O_{K,p}$ is a Dedekind domain, it remains to show that it is integrally closed in K. So let $\gamma \in K$ be a root of a polynomial with coefficients in $O_{K,p}$; write this polynomial as $x^m + \frac{\alpha_{m-1}}{\beta_{m-1}} x^{m-1} + ... + \frac{\alpha_0}{\beta_0}$ With $\alpha_i \in O_K$ and $\beta_i \in O_{K-p}$. Set $\beta = \beta_0 \beta_1 ... \beta_{m-1}$. Multiplying by β^m we find that $\beta\gamma$ is the root of a monic polynomial with coefficients in O_K. Thus $\beta\gamma \in O_K$; since $\beta \notin p,$ we have $\beta\gamma / \beta = \gamma \in O_{K,p}$. Thus $O_{K,p}$ is integrally close in K.

COROLLARY 1.2. Let K be a number field of degree n and let α be in O_K then

$N'_{K/□}(\alpha O_K) = |N_{K/□}(\alpha)|$

PROOF. We assume a bit more Galois theory than usual for this proof. Assume first that $K/$□ is Galois. Let σ be an element of $Gal(K/$□$)$. It is clear that $\sigma(O_K)/\sigma(\alpha) \cong O_{K/\alpha}$; since $\sigma(O_K) = O_K$, this shows that $N'_{K/□}(\sigma(\alpha)O_K) = N'_{K/□}(\alpha O_K)$. Taking the product over all $\sigma \in Gal(K/$□$)$, we have $N'_{K/□}(N_{K/□}(\alpha)O_K) = N'_{K/□}(\alpha O_K)^n$ Since $N_{K/□}(\alpha)$ is a rational integer and O_K is a free□ -module of rank $n,$

$O_K / N_{K/□}(\alpha)O_K$ Will have order $N_{K/□}(\alpha)^n$; therefore

$$N'_{K/□}(N_{K/□}(\alpha)O_K) = N_{K/□}(\alpha O_K)^n$$

This completes the proof. In the general case, let L be the Galois closure of K and set $[L:K] = m.$

E. Biologically inspired Reaching Motions

In contrast to the precisely executed point-to-point trajectories of industrial robots, reaching movements in biological systems are generated in a different way, as the short overview will show. A normal reaching motion is a quiet simple action, nevertheless performed by redundant, antagonistic actuators it involves different complex motor control strategies involving visual feedback and information form nearly all available proprioceptors. Although for fast ballistic motions, that lasts a few hundred milliseconds, it is known that a control, based on visual feedback (over 100ms) or proproceptior information (about 50ms), is turned out to be too slow. So a feed-forward based approach is assumable. Many control schemes have been developed including a dynamic model of the arm, as described above, to achieve a fast motion with an approximately straight path of the end effector and a bell-shaped velocity profile which are typical features for ballistic motions. The disadvantage is that beside the computational costs of the non-linear dynamic model of the arm, also for fast motion a whole motor trajectory must be calculated, optimized and of course executed. A different approach suggests that the performance of a ballistic motion is a result of the special dynamic characteristics of the arm and not of the optimization of the motor trajectory [2]. In order to achieve a typical reaching motion, simple rectangular pulses adjusted by a feedforward control and a learning mechanism similar to the reafference principle [19] were used to activate the muscles.

V. CONCLUSION

In the feasibility study the general applicability of the bionic robot arm for a number of different industrial applications has been demonstrated. It has been shown that the bionic driven principle compares well with conventional manipulators especially in a small to medium size, range and payload. There is even more room for improvements if a bionic arm is tailored to a specific application. It turned out, that for application where the payload does not change or varies only in small ranges a normal spring with a defined stiffness and linear characteristics performs well. Accordingly, conventional feedback control methods are efficient enough, in order to ensure a sufficient performance also of systems with many DOF. In the next development phase a combined feedforward,

feedback control mechanism, is being implemented and tested. In a later phase of the project a possible simplification of the motion control methods by utilizing effects of different nonlinear elastic characteristics should be investigated as well as the different learning algorithms for high performance feed-forward controlled reaching motions.

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Dr Akash Singh is working with IBM Corporation as an IT Architect and has been designing Mission Critical System and Service Solutions; He has published papers in IEEE and other International Conferences and Journals.

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