



MATHEMATICAL MODELS of SYSTEMS

Jan C. Willems

ESAT-SCD (SISTA), University of Leuven, Belgium

IUAP Graduate Course

Fall 2002

MATHEMATICAL BACKGROUND

NOTATION

Symbol	Meaning	L^AT_EX
\exists	there exist(s)	<code>\exists</code>
$\exists(!)$	there exist(s a) unique	
\nexists	there does not exist(s)	<code>\nexists</code>
\forall	for all	<code>\forall</code>
$:$	such that	
\wedge	and	<code>\wedge</code>
\vee	or	<code>\vee</code>

Symbol	Meaning	L ^A T _E X
$=$	left is equal to right	
$:=$	left is by definition (or defined to be) equal to right	
$=:$	right is by definition equal to left	
\Leftrightarrow	left is equivalent to right	<code>\Leftrightarrow</code>
$:\Leftrightarrow$	left is by definition equivalent to right	
$\Leftrightarrow:$	right is by definition equivalent to to left	
\Rightarrow	left implies right	<code>\Rightarrow</code>
\Leftarrow	right implies left	<code>\Leftarrow</code>
\leftrightarrow	left and right are one-to-one related	<code>\leftrightarrow</code>
\mapsto	maps to	<code>\mapsto</code>

Symbol	Meaning	L^AT_EX
\in	belongs to	<code>\in</code>
\notin	does not belong to	<code>\notin</code>
\subset	is a subset of	<code>\subset</code>
\supset	is a superset of: $[A \supset B] :\Leftrightarrow [B \subset A]$	<code>\supset</code>
\cap	intersection	<code>\cap</code>
\cup	union	<code>\cup</code>
$/$	set difference $A/B := \{a \in A \mid a \notin B\}$	

Symbol	Meaning	L^AT_EX
2^A	the set of all subsets of A	
A^B	the set of maps from A to B $S/B := \{a \in S \mid a \notin B\}$	
\emptyset	the empty set	<code>\emptyset</code>
∞	infinity	<code>\infty</code>
iff	if and only if	

Notation	Meaning	L^AT_EX
\mathbb{N}	the natural numbers $\mathbb{N} := \{1, 2, \dots, n, \dots\}$	<code>\mathbb{N}</code>
\mathbb{Z}	the integers $\mathbb{Z} := \{\dots, -2, -1, 0, 1, 2, \dots, n, \dots\}$	<code>\mathbb{Z}</code>
\mathbb{Z}_+	the nonnegative integers $\mathbb{Z}_+ := \{0, 1, 2, \dots, n, \dots\}$	
\mathbb{R}	the real numbers	<code>\mathbb{R}</code>
\mathbb{R}_+	$:= [0, \infty)$, the nonnegative real numbers	
\mathbb{R}_-	$:= (-\infty, 0]$, the nonpositive real numbers	
\mathbb{C}	the complex numbers	<code>\mathbb{C}</code>

Symbol	Meaning	L^AT_EX
\times	Cartesian product	<code>\times</code>
S^n	n-fold Cartesian product of S	<code>\times</code>

Sets

- $\{a \mid a \text{ has property } A\}$

denotes the set of all elements that have property A

- $\{a \in S \mid a \text{ has property } A\}$

denotes the subset of S consisting of
the elements of S that have property A

- Occasionally, we use '*collection*' and '*family*' as synonyms of 'set'.
- The set of all subsets of the set S is denoted by 2^S . It is called the *power set* of S .
- $\{s_1, s_2, \dots, s_n\}$
denotes the set with elements s_1, s_2, \dots, s_n ;
if some of the s_k 's are equal, then they count 'only once',
i.e., we do not consider sets with multiplicity,
whence, for example, $\{0, 0, 1, 1, 1, \} = \{0, 1\}$.

- (s_1, s_2, \dots, s_n) denotes an **ordered** n -tuple
- $S_1 \times S_2 \times \dots \times S_n := \{(s_1, s_2, \dots, s_n) \mid s_k \in S_k, k = 1, 2, \dots, n\}$
(called the *Cartesian product* of S_1, S_2, \dots, S_n)
- $S^n := \underbrace{S \times S \times \dots \times S}_{n\text{-times}}$
- A *relation* on S_1, S_2, \dots, S_n (or between the variables of S_1, S_2, \dots, S_n) is a subset of $S_1 \times S_2 \times \dots \times S_n$.
- A relation $R \subset S_1 \times S_2$ is said to be *one-to-one* if for all $s_1 \in S_1$ there is exactly one $s_2 \in S_2$ such that $(s_1, s_2) \in R$ and, vice-versa, for all $s_2 \in S_2$ there is exactly one $s_1 \in S_1$ such that $(s_1, s_2) \in R$, i.e., there is a bijection $f : S_1 \rightarrow S_2$ whose graph is R . A one to-one-relation is denoted by $S_1 \overset{R}{\longleftrightarrow} S_2$ or, when $(s_1, s_2) \in R$, $s_1 \in S_1 \overset{R}{\longleftrightarrow} s_2 \in S_2$ (S_1 and S_2 are often deleted when they are obvious from the context).

- A relation on S^2 (S^3 , S^n) is called a *binary* (*ternary*, *n-ary*) *relation* on S .
- A binary relation R on S is called an *equivalence relation* on S if
 1. $(s, s) \in R$
 2. $[(s_1, s_2) \in R] \Rightarrow [(s_2, s_1) \in R]$
 3. $[(s_1, s_2), (s_2, s_3) \in R] \Rightarrow [(s_1, s_3) \in R]$
- the set $\{s' \in S \mid (s', s) \in R\}$ is called the *equivalence class* associated by $s \in S$. Note that two equivalence classes either coincide, or are disjoint.
- Let S be a set. A family S_α , $\alpha \in S$ of subsets of S (S might be an infinite set) is called a *partition* of S if
 1. the sets S_α are non-empty,
 2. disjoint, i.e., $[\alpha_1 \neq \alpha_2] \Rightarrow [S_{\alpha_1} \cap S_{\alpha_2} = \emptyset]$,
 3. and their union covers S , i.e., $\bigcup_{\alpha \in S} S_\alpha = S$.

- There is an obvious one-to-one relation between the equivalence relations on S and the partitions of S . If the equivalence relation is given, define the partition as the family of disjoint equivalence classes. If the partition is given, define the equivalence relation R by $[(s_1, s_2) \in R] \Leftrightarrow [s_1 \text{ and } s_2 \text{ belong to the same element of the partition}]$.
- Let R be an equivalence relation on S . A subset C of S is said to be a *canonical form* (w.r.t. R) if C intersects each equivalence class at least once, and a *trim canonical form* if it intersects each equivalence class exactly once.

Maps

Mathematical Background

Maps

- A *map* f from the set A to the set B associates with every element of A an element of B .
- A is called the *domain* and B the *co-domain* of f .
- We use the notation $f : A \rightarrow B$, or $A \xrightarrow{f} B$.
- The set of all maps from A to B is denoted by B^A .
- If f takes $a \in A$ to $b \in B$, then we write $b = f(a)$, or $f : a \mapsto b$, or $a \xrightarrow{f} b$.
- Sometimes the latter notation is used to define f by means of a recipe, for example the map $\text{sqrt} : \mathbb{R}_+ \rightarrow \mathbb{R}_+$ can be defined by $\text{sqrt} : x \in \mathbb{R}_+ \mapsto \sqrt{x} \in \mathbb{R}_+$, or $x \in \mathbb{R}_+ \xrightarrow{\text{sqrt}} \sqrt{x} \in \mathbb{R}_+$.
- We use the term ‘function’, ‘operator’, and ‘transformation’ as synonyms for ‘map’. Sometimes the term function (and certainly ‘functional’) is

reserved for maps with co-domain \mathbb{R} or \mathbb{C} . We use instead *real (complex) functional* for maps with co-domain \mathbb{R} (\mathbb{C}).

- $\{b \in B \mid \exists a \in A : f(a) = b\}$ is called the *image* of f , denoted $\text{im}(f)$. Sometimes the term *range* of f is used.
- If $f : A \rightarrow A$, then f is called a map on A .
- The *identity map* on A (denoted id_A) is defined by $a \in A \xrightarrow{\text{id}_A} a \in A$.
- Let $f : A \rightarrow B$, and $g : B \rightarrow C$. The map $h : a \in A \mapsto g(f(a))$ is called the *composition* of g with f . Notation: $h = g \circ f$, or $h = gf$.
- If f is a map on A , then $f^n := \underbrace{f \circ f \circ \dots \circ f}_{n\text{-times}}$.
- $f : A \rightarrow B$ is said to be *injective* if $[a_1 \neq a_2] \Rightarrow [f(a_1) \neq f(a_2)]$. This property is sometimes called ‘one-to-one’.

- $f : A \rightarrow B$ is said to be *surjective* if $\forall b \in B \exists a \in A : f(a) = b$, i.e., if $\text{im}(f) = B$. This property is sometimes called ‘onto’.
- $f : A \rightarrow B$ is said to be *bijective* if it is injective and surjective.
- The map $g : B \rightarrow A$ is said to be a *left inverse* of $f : A \rightarrow B$ if $gf = \text{id}_A$. It is easy to see that a left inverse exists iff f is injective.
- The map $g : B \rightarrow A$ is said to be a *right inverse* of $f : A \rightarrow B$ if $fg = \text{id}_B$. It is easy to see that a right inverse exists iff f is surjective.
- The map $g : B \rightarrow A$ is said to be the *inverse* of $f : A \rightarrow B$ if $gf = \text{id}_A$ and $fg = \text{id}_B$. It is easy to see that the inverse exists iff f is surjective. Moreover, the inverse is uniquely defined and denoted as f^{-1} . Whence $f^{-1} : B \rightarrow A$.
- Let $f : A \rightarrow B$ and $A' \subset A$. Then $f|_{A'} : A' \rightarrow B$ is defined by $f|_{A'} : a \in A' \mapsto f(a) \in B$. $f|_{A'}$ is called the *restriction* of f to A' .

- Let $f : A \rightarrow B$ and $A' \subset A$. Then $f(A') := \{b \in B \mid \exists a \in A' : b = f(a)\}$. Whence $f(A') = \text{im}(f|_{A'})$.
- Let $f : A \rightarrow B$ and $B' \subset B$. Then $f^{-1}(B') := \{a \in A \mid f(a) \in B'\}$. $f^{-1}(B')$ is called the *pre-image* of B' under f .

ALGEBRAIC STRUCTURES

Mathematical Background

Algebraic Structures

► Let A be a set. A map from $A(A^2, A^3, A^n)$ to A is called a *unary (binary, ternary, n-ary) operation* on A . Such operations are very important elements for defining algebraic structures.

GROUPS

A group

RINGS

A ring

FIELDS

A field

MODULES and VECTOR SPACES

A module

LINEAR ALGEBRA

FUNCTION SPACES

End of Mathematical Background