

Appendix

Important Tools

In this appendix, we collect some tools that are necessary in the development of some algebraic properties.

A.1 Summation

The addition of elements $a_1 + a_2 + a_3 + a_4 + a_5 + \dots + a_n$ can be represented in a short form using the symbol Σ , that is:

$$\sum_{i=m}^n a_i = a_m + a_{m+1} + a_{m+2} + \dots + a_{n-1} + a_n$$

where i is the variable of summation (or index), m is the lower bound of summation, n the upper bound of summation and $i = m$ means that the index i starts out equal to m . This index is incremented by 1 for each successive term and stopping when $i = n$.

The summation is the addition of a sequence of numbers that can be integers, rational, real or complex numbers. Note that the sum does not depend of this index and can be replaced for another index $\left(\sum_{i=1}^n a_i = \sum_{l=1}^n a_l\right)$. As examples of sums we have:

$$\sum_{j=1}^{10} x_j = x_1 + x_2 + x_3 + x_4 + x_5 + x_6 + x_7 + x_8 + x_9 + x_{10}$$
$$\sum_{j=1}^4 2^j \cdot j^2 = 2^1 \cdot 1^2 + 2^2 \cdot 2^2 + 2^3 \cdot 3^2 + 2^4 \cdot 4^2 = 2 + 16 + 72 + 256 = 346$$

Summation $\sum_{i=1}^n a_i$ can be established by mathematical induction, considering that

$$\sum_{k=1}^0 x_k = 0 \quad (\text{A.1})$$

$$\sum_{i=1}^{n+1} a_i = \sum_{i=1}^n a_i + a_{n+1} \quad (\text{A.2})$$

Some important properties of summation are the following:

1. **Partition of summation.** If $m \in \{1, \dots, n\}$ then

$$\sum_{i=1}^n a_i = \sum_{i=1}^m a_i + \sum_{i=m+1}^n a_i \quad (\text{A.3})$$

2. **Additive property of summation.**

$$\sum_{i=1}^n (a_i + b_i) = \sum_{i=1}^n a_i + \sum_{i=1}^n b_i \quad (\text{A.4})$$

3. **Homogeneous property.**

$$\sum_{i=1}^n (\lambda a_i) = \lambda \sum_{i=1}^n a_i \quad \forall \lambda \in \mathbb{R} \quad (\text{A.5})$$

4. **Exchange of finite summations.**

$$\sum_{i=1}^m \sum_{j=1}^n a_{i,j} = \sum_{j=1}^n \sum_{i=1}^m a_{i,j} \quad (\text{A.6})$$

5. **Finite summations of constants.**

$$\sum_{i=1}^n \lambda = \lambda n \quad \forall \lambda \in \mathbb{R} \quad (\text{A.7})$$

6. **Linearity of the summation.**

$$\sum_{i=1}^n (\lambda a_i + \bar{\lambda} b_i) = \lambda \sum_{i=1}^n a_i + \bar{\lambda} \sum_{i=1}^n b_i \quad \forall \lambda, \bar{\lambda} \in \mathbb{R} \quad (\text{A.8})$$

7. Telescoping summation.

$$\sum_{i=1}^n (a_{i+1} - a_i) = a_{n+1} - a_1, \quad \sum_{i=1}^n (a_i - a_{i+1}) = a_1 - a_{n+1} \quad (\text{A.9})$$

Example A.1 The use of the properties mentioned above is shown in this exercise. Let consider:

$$a_n = \begin{cases} \frac{4^{2n+1} \cdot 2^{3n-2}}{8^{n-1}} & \text{if } 1 \leq n \leq 27 \\ \sqrt{2n+2} - \sqrt{2n} & \text{if } 28 \leq n \leq 56 \\ 7(n+n^2) & \text{if } 57 \leq n \end{cases}$$

and calculate the following sum:

$$\sum_{k=1}^{59} a_k$$

According to (A.3):

$$\sum_{k=1}^{59} a_k = \sum_{k=1}^{27} a_k + \sum_{k=28}^{56} a_k + \sum_{k=57}^{59} a_k$$

For the first addend, making algebraic reductions, taking account the homogeneous property (A.5) and the sum of the first n terms of a geometric series we have:

$$\begin{aligned} \sum_{k=1}^{27} a_k &= \sum_{k=1}^{27} \frac{4^{2k+1} \cdot 2^{3k-2}}{8^{k-1}} = \sum_{k=1}^{27} \frac{4^{2k} \cdot 4 \cdot 2^{3k} \cdot 2^{-2}}{8^k \cdot 8^{-1}} = \frac{4 \cdot 2^{-2}}{8^{-1}} \sum_{k=1}^{27} \frac{4^{2k} \cdot 2^{3k}}{8^k} = 8 \sum_{k=1}^{27} 16^k \\ &= 8 \cdot \frac{16(1-16^{27})}{1-16} = -\frac{128(1-16^{27})}{15} \end{aligned}$$

On the other hand, for the second addend using the telescoping summation (A.9):

$$\sum_{k=28}^{56} a_k = \sum_{k=28}^{56} (\sqrt{2k+2} - \sqrt{2k}) = \sum_{k=28}^{56} (\sqrt{2(k+1)} - \sqrt{2k}) = \sqrt{114} - 2\sqrt{14}$$

and finally for the third addend:

$$\sum_{k=57}^{59} a_k = \sum_{k=57}^{59} 7(k+k^2) = 7 \sum_{k=57}^{59} k(k+1) = 7[57(58) + 58(59) + 59(60)] = 71876$$

Therefore,

$$\sum_{k=1}^{59} a_k = -\frac{128(1-16^{27})}{15} + \sqrt{114} - 2\sqrt{14} + 71876$$

Sometimes it is necessary the change of variable in a summation, for example, let consider the following summation:

$$\sum_{k=2}^5 a_k = a_2 + a_3 + a_4 + a_5$$

In the above expression, let $l = k + 2$ then $k = l - 2$. If $k = 2$ and $k = 5$ then $l = 4$ and $l = 7$ respectively, then we have

$$\sum_{l=4}^7 a_{l-2} = a_2 + a_3 + a_4 + a_5 = \sum_{k=2}^5 a_k$$

In addition as example, note that

$$\sum_{j=3}^6 p^{j+2} = p^5 + p^6 + p^7 + p^8 = \sum_{m=5}^8 p^m$$

The first summation, can be expressed as the second summation taking account the change of variable $m = j + 2$, then $j = m - 2$ and the lower and upper bound of the summation are $m = 5$ and $m = 8$ respectively. To conclude this section, see what happens with the cancellation of addends as special case of partition of a summation (A.3). Let the summation

$$\sum_{j=m}^{m+n} a_j + \sum_{j=l}^{l+k} a_j = a_m + a_{m+1} + a_{m+2} + \cdots + a_{m+n} - (a_l + a_{l+1} + a_{l+2} + \cdots + a_{l+k})$$

where $l > m$, $l + k > m + n$. Let define the sets of index $\hat{A} := \{m, m + 1, m + 2, \dots, m + n\}$, $\hat{B} = \{l, l + 1, l + 2, \dots, l + k\}$. Suppose that from some i and even a \hat{i} :

$$a_{m+i} + a_{m+i+1} + a_{m+i+2} + \cdots + a_{m+\hat{i}} = a_{l+i} + a_{l+i+1} + a_{l+i+2} + \cdots + a_{l+\hat{i}}$$

then, the summation is reduced and these addends are eliminated (because each one is the additive inverse of the other). To determine which addends are in the final result, note that $\hat{C} := \hat{A} \cap \hat{B}$ represents a new set whose elements are the index of the addends to be canceled in the final result, that is,

$$\hat{A} \cap \hat{B} = \{m + i, m + i + 1, m + i + 2, \dots, m + \hat{i}\} = \{l + i, l + i + 1, l + i + 2, \dots, l + \hat{i}\}$$

Finally the index of addends of the final result are $\hat{A} \setminus \hat{C}$ for the summation $\sum_{j=m}^{m+n} a_j$ and $\hat{B} \setminus \hat{C}$ for the summation $\sum_{j=l}^{l+k} a_j$.

Example A.2 Consider the following summation

$$\mathcal{S} = \sum_{j=0}^7 a_j - \sum_{j=1}^{11} a_j$$

According to theory discussed above

$$\hat{A} = \{0, 1, 2, 3, 4, 5, 6, 7\}$$

$$\hat{B} = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11\}$$

then the set of indices of the addends to be canceled in the final result is $\hat{C} = \hat{A} \cap \hat{B} = \{1, 2, 3, 4, 5, 6, 7\}$ and $\hat{A} \setminus \hat{C} = \{0\}$, $\hat{B} \setminus \hat{C} = \{8, 9, 10, 11\}$ represent the sets of indices of the addends in the final result for the first and second addends respectively. Finally:

$$\mathcal{S} = \sum_{j=0}^7 a_j - \sum_{j=1}^{11} a_j = a_0 - a_8 - a_9 - a_{10} - a_{11} = a_0 - \sum_{j=8}^{11} a_j.$$

A.2 Kronecker Delta

The Kronecker delta is a function of two variables, usually just positive integers. This function $\delta : \mathbb{Z} \times \mathbb{Z} \rightarrow \{0, 1\}$ is a piecewise function of variables i and j given by:

$$\delta_{i,j} = \begin{cases} 1, & \text{if } i = j, \\ 0, & \text{otherwise} \end{cases} \quad (\text{A.10})$$

for example $\delta_{1,1} = 1$, $\delta_{10,5} = 0$, $\delta_{1,2} = 0$. In addition, for every $i, j \in \mathbb{Z}$, $\delta_{i,j} = \delta_{j,i}$. Some properties of Kronecker delta are listed below. These properties are useful in the simplification of summations with Kronecker delta.

1. $\sum_{i=1}^n \delta_{i,j} a_i = a_j$ for $j \in \{1, \dots, n\}$.
2. $\sum_{i=1}^n \delta_{i,j} a_i = 0$ for $j \notin \{1, \dots, n\}$.

$$3. \sum_{k=1}^n \delta_{i,k} \delta_{k,j} = \delta_{i,j}.$$

Example A.3 Considering the following summations

$$\begin{aligned} \sum_{i=1}^5 \delta_{i,2} a_i &= \delta_{1,2} a_1 + \delta_{2,2} a_2 + \delta_{3,2} a_3 + \delta_{4,2} a_4 + \delta_{5,2} a_5 \\ &= \cancel{\delta_{1,2} a_1} + \delta_{2,2} a_2 + \cancel{\delta_{3,2} a_3} + \cancel{\delta_{4,2} a_4} + \cancel{\delta_{5,2} a_5} = a_2 \end{aligned}$$

In this case, according to property 1, $j = 2$ and $j = 2 \in \{1, 2, 3, 4, 5\}$, then we can use this property and avoid to make all the summation. In the following summation, $j = 6$. This value not belongs to set of indices, therefore the property 2 is used.

$$\begin{aligned} \sum_{i=1}^5 \delta_{i,6} a_i &= \delta_{1,6} a_1 + \delta_{2,6} a_2 + \delta_{3,6} a_3 + \delta_{4,6} a_4 + \delta_{5,6} a_5 \\ &= \cancel{\delta_{1,6} a_1} + \cancel{\delta_{2,6} a_2} + \cancel{\delta_{3,6} a_3} + \cancel{\delta_{4,6} a_4} + \cancel{\delta_{5,6} a_5} = 0 \end{aligned}$$

Finally,

$$\sum_{k=1}^5 \delta_{i,k} \delta_{k,j} = \delta_{i,1} \delta_{1,j} + \delta_{i,2} \delta_{2,j} + \delta_{i,3} \delta_{3,j} + \delta_{i,4} \delta_{4,j} + \delta_{i,5} \delta_{5,j}$$

This summation is 1 if $i = j$ and belongs to set of indices or 0 if $i \neq j$ or $i = j$ but not belongs to the set of indices. In other words, this summation is the Kronecker delta $\delta_{i,j}$.

Kronecker delta is commonly used in matrix theory to define the identity matrix. This section conclude with other example where the entries of two matrices are written considering an explicit formula taking account the Kronecker delta.

Example A.4

$$A = [\delta_{i,3}]_{i,j=1}^4 = \begin{bmatrix} \delta_{1,3} & \delta_{1,3} & \delta_{1,3} & \delta_{1,3} \\ \delta_{2,3} & \delta_{2,3} & \delta_{2,3} & \delta_{2,3} \\ \delta_{3,3} & \delta_{3,3} & \delta_{3,3} & \delta_{3,3} \\ \delta_{4,3} & \delta_{4,3} & \delta_{4,3} & \delta_{4,3} \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 6 & 6 & 6 & 6 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

On the other hand, if $B \in \mathcal{M}_5(\mathbb{R})$ and $B_{i,j} = \delta_{i,4} + \delta_{j,2}$ then

$$B = \begin{bmatrix} \delta_{1,4} + \delta_{1,2} & \delta_{1,4} + \delta_{2,2} & \delta_{1,4} + \delta_{3,2} & \delta_{1,4} + \delta_{4,2} & \delta_{1,4} + \delta_{5,2} \\ \delta_{2,4} + \delta_{1,2} & \delta_{2,4} + \delta_{2,2} & \delta_{2,4} + \delta_{3,2} & \delta_{2,4} + \delta_{4,2} & \delta_{2,4} + \delta_{5,2} \\ \delta_{3,4} + \delta_{1,2} & \delta_{3,4} + \delta_{2,2} & \delta_{3,4} + \delta_{3,2} & \delta_{3,4} + \delta_{4,2} & \delta_{3,4} + \delta_{5,2} \\ \delta_{4,4} + \delta_{1,2} & \delta_{4,4} + \delta_{2,2} & \delta_{4,4} + \delta_{3,2} & \delta_{4,4} + \delta_{4,2} & \delta_{4,4} + \delta_{5,2} \\ \delta_{5,4} + \delta_{1,2} & \delta_{5,4} + \delta_{2,2} & \delta_{5,4} + \delta_{3,2} & \delta_{5,4} + \delta_{4,2} & \delta_{5,4} + \delta_{5,2} \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 1 & 2 & 1 & 1 & 1 \\ 0 & 1 & 0 & 0 & 0 \end{bmatrix}$$

A.3 Matrices

In this part we consider important a resume of properties of matrices and determinants. Consider the matrices $A, B, C \in \mathcal{M}_{m \times n}(\mathbb{F})$ and $\alpha, \beta \in \mathbb{F}$. In addition $0 = 0_{m \times n}$ represents the zero matrix.

1. Sum of matrices and multiplication of one scalar by a matrix.

- a. $A + B = B + A$
- b. $A + B + (C) = (A + B) + C$
- c. $\alpha(A + B) = \alpha A + \alpha B$
- d. $(\alpha + \beta)A = \alpha A + \beta A$
- e. $\alpha(\beta A) = (\alpha\beta)A$
- f. $A + 0 = A$
- g. $A + (-A) = 0$

2. Multiplication of matrices.

- a. $A(B + C) = AB + AC$
- b. $(A + B)C = AC + BC$
- c. $A(BC) = (AB)C$
- d. $\alpha(AB) = (\alpha A)B = A(\alpha B)$
- e. $A0 = 0A = 0$
- f. $BI = IB = B$
- g. In general, $AB \neq BA$.
- h. $AB = 0$ does not necessarily mean that $A = 0$ or $B = 0$.
- i. $AB = AC$ does not necessarily mean that $B = C$.

3. Trace properties.

The trace of a square matrix $A \in \mathcal{M}_{n \times n}(\mathbb{F})$ is defined to be the sum of the elements on the main diagonal of A :

$$\text{tr}(A) = a_{11} + a_{22} + a_{33} + \cdots + a_{nn} = \sum_{i=1}^n a_{ii} \quad (\text{A.11})$$

- a. $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$.
- b. $\text{tr}(\alpha A) = \alpha \text{tr}(A)$.
- c. $\text{tr}(AB) = \text{tr}(BA)$.
- d. $\text{tr}(A^\top) = \text{tr}(A)$.
- e. $\text{tr}(A^\top B) = \text{tr}(AB^\top) = \text{tr}(B^\top A) = \text{tr}(BA^\top) = \sum_{i,j} A_{ij} B_{ij}$.
- f. $\text{tr}(ABCD) = \text{tr}(BCDA) = \text{tr}(CDAB) = \text{tr}(DABC)$. Trace is invariant under cyclic permutations.
- g. In general $\text{tr}(ABC) \neq \text{tr}(ACB)$.
- h. If A, B, C are symmetric matrices then $\text{tr}(ABC) = \text{tr}(A^\top B^\top C^\top) = \text{tr}(A^\top (CB)^\top) = \text{tr}((CB)^\top A^\top) = \text{tr}((ACB)^\top) = \text{tr}(ACB)$.

- i. The trace is similarity-invariant: $\text{tr}(P^{-1}AP) = \text{tr}(P^{-1}(AP)) = \text{tr}((AP)P^{-1}) = \text{tr}(A(P P^{-1})) = \text{tr}(AI) = \text{tr}(A)$.
- j. If A is a symmetric matrix and B is antisymmetric, then $\text{tr}(AB) = 0$.
- k. If A is an idempotent matrix then $\text{tr}(A) = \text{rank}(A)$.
- l. If A is a nilpotent matrix then $\text{tr}(A) = 0$.
- m. $\text{tr}(I_n) = n$.
- n. If $f(x) = (x - \lambda_1)^{d_1}(x - \lambda_2)^{d_2} \cdots (x - \lambda_k)^{d_k}$ is the characteristic polynomial of A , then $\text{tr}(A) = d_1\lambda_1 + d_2\lambda_2 + \cdots + d_k\lambda_k$.
- o. If $A \in \mathcal{M}_{n \times n}(\mathbb{F})$ and $\lambda_1, \dots, \lambda_n$ are the eigenvalues of A , $\text{tr}(A) = \sum_{i=1}^n \lambda_i$.
- p. $\text{tr}(A^k) = \sum_{i=1}^n \lambda_i^k$, where λ_i is an eigenvalue of A .
- q. Let A^* the conjugate transpose of A , then $\text{tr}(AA^*) \geq 0$. In addition $\text{tr}(AA^*) = 0$ if and only if $A = 0$.
- r. $\text{tr}(B^*A) = \langle A, B \rangle$ defines an inner product on the space of matrices $\mathcal{M}_{m \times n}(\mathbb{F})$.
- s. $0 \leq \text{tr}(AB)^2 \leq \text{tr}(A^2)\text{tr}(B^2) \leq \text{tr}(A)^2\text{tr}(B)^2$.

4. Diagonal matrices properties.

If A, B are diagonal matrices then

- a. $A + B = \text{diag}(a_{11} + b_{11}, a_{22} + b_{22}, \dots, a_{nn} + b_{nn})$.
- b. $AB = \text{diag}(a_{11}b_{11}, a_{22}b_{22}, \dots, a_{nn}b_{nn})$.
- c. $\alpha A = \text{diag}(\alpha a_{11}, \alpha a_{22}, \dots, \alpha a_{nn})$.
- d. A is invertible if and only if the entries a_1, \dots, a_n are all non-zero, then $A^{-1} = \text{diag}(a_1^{-1}, \dots, a_n^{-1})$.
- e. The adjoint of a diagonal matrix is again diagonal.
- f. A square matrix is diagonal if and only if it is triangular and normal.
- g. $\det(A) = \prod_{i=1}^n a_{ii}$.

5. Properties of the inverse matrix.

- a. A^{-1} is unique.
- b. $(A^{-1})^{-1} = A$.
- c. $(AB)^{-1} = B^{-1}A^{-1}$
- d. $(\alpha A)^{-1} = \alpha^{-1}A^{-1} \quad \forall \alpha \neq 0$.
- e. $(A^n)^{-1} = (A^{-1})^n$.
- f. $(A^T)^{-1} = (A^{-1})^T$.
- g. $A^{-1} = \frac{1}{\det(A)} \text{adj } A$.
- h. $\det(A^{-1}) = (\det(A))^{-1}$.
- i. A matrix that is its own inverse, i.e. $A = A^{-1}$ and $A^2 = I$, is called an **involution**.

6. Transpose matrix properties.

- a. $(A^\top)^\top = A$.
- b. $(A + B)^\top = A^\top + B^\top$.
- c. $(AB)^\top = B^\top A^\top$.
- d. $(\alpha A)^\top = \alpha A^\top$.
- e. $\det(A^\top) = \det(A)$.
- f. Let $A \in \mathcal{M}_{n \times n}(\mathbb{F})$ then $\sigma(A) = \sigma(A^\top)$, where σ denotes the spectrum of a matrix.
- g. Let $A \in \mathcal{M}_{n \times n}(\mathbb{R})$. A is called a **symmetric matrix** if $A^\top = A$.
- h. Let $A \in \mathcal{M}_{n \times n}(\mathbb{R})$. A is called a **skew-symmetric matrix** if $A^\top = -A$.
- i. Let $A \in \mathcal{M}_{n \times n}(\mathbb{R})$. A is called a **orthogonal matrix** if $A^\top = A^{-1}$. In addition, $AA^\top = A^\top A = I$.
- j. Let $A \in \mathcal{M}_{n \times n}(\mathbb{C})$. A is called a **Hermitian matrix** if $A^\top = A^*$.
- k. Let $A \in \mathcal{M}_{n \times n}(\mathbb{C})$. A is called a **skew-Hermitian matrix** if $A^\top = -A^*$.

7. Symmetric and skew-symmetric matrices properties.

Let $A \in \mathcal{M}_{n \times n}(\mathbb{F})$.

- a. $A + A^\top$ is a symmetric matrix.
- b. AA^\top is a symmetric matrix.
- c. $A - A^\top$ is a skew-symmetric matrix.

If A, B are symmetric (skew-symmetric) matrices:

- a. $A + B$ is a symmetric (skew-symmetric) matrix.
- b. αA is a symmetric (skew-symmetric) matrix.
- c. AB is not necessarily a symmetric (skew-symmetric) matrix.

8. Conjugate transpose properties.

Let $A^* = (\bar{A})^\top = \bar{A}^\top$ the conjugate transpose or Hermitian transpose, where A^\top denotes the transpose matrix and \bar{A} is matrix with complex conjugated entries. Then

Index

A

Abelian group, 20, 22
Abel's differential equation identity, 142
Additive subgroup, 33, 34
Adjoint matrix, 71
Algebraic multiplicity, 110, 111, 115–117, 119, 121
Antisymmetric, 2
Approximated solutions, 158
Associate matrix, 93, 102
Associativity, 4, 19, 25
Automorphism, 27
Axiom of unions, 2

B

Basis of, 81–83
Bijective, 10–13, 99, 100, 104

C

Cancellation rule, 32, 33
Cauchy-Schwarz inequality, 89
Cayley-Hamilton theorem, 87, 88
Change of basis, 49, 59
Characteristic equation, 137–140, 143
Closure, 22
Codomain, 8–11, 13
Coefficients matrix, 72
Cofactor, 68, 71
Commutative ring, 31, 32, 34–36, 44
Commutativity, 3

Commute, 66
Composition, 93, 104
Congruent modulo, 22
Controllable, 97
Convergence of series, 146
Coordinate vector, 83
Coprime, 41
Corresponding base, 116
Cramer's rule, 73
Cycle of generalized eigenvectors, 120
Cycle of order k , 66
Cyclic subgroup, 22

D

D'Alembert criterion, 147
Decomposition, 67
De Morgan's laws, 4
Determinant, 65, 68–71, 73
Diagonal, 69, 72
Difference of the sets, 5
Differential equation of second order, 128, 134, 139, 152
Differential field extension, 166
Differential rank of output, 169–171
Dimension of, The, 81, 82
Direct product, 29
Direct sum, 78, 79, 85
Disjoint, 66, 67
Disjoint cycle, 66, 67
Distributive property, 50, 52
Distributivity, 3

Divisibility, 36, 37
 Division algorithm for polynomials, 46, 47
 Divisor of zero, 32
 Domain, 8–11, 13
 Dot diagram, 120–122
 Dynamical controller, 175, 176

E

Eigenspace, 110, 120
 Eigenvalue, 109–121
 Eigenvector, 109–115, 117–122
 Elementary matrix, 59, 61, 62
 Elementary row operation, 59, 61, 62
 Epimorphism, 27, 29
 Equivalent matrices, 112
 Euclid's lemma, 41
 Euclidean algorithm, 39, 40, 47
 Euclidean spaces, 75, 88
 Even permutation, 67
 Exact equation, 132
 Existence of an additive identity element, 49
 Existence of an additive inverse, 49

F

Field, 32, 35, 44, 76–81, 83, 85–87, 89, 93, 95, 99–105
 Finite-dimensional, 82–84, 86
 Finite-dimensional vector space, 95, 99, 100, 103–105
 Finite set, 66
 Free fall, 125
 Friction, 127
 Fundamental theorem of arithmetic, 42

G

Gauss-Jordan elimination method, 62
 Gauss-Jordan method, 59
 Generalized controller, 174
 Generalized eigenspace, 120
 Generalized eigenvectors, 120
 General solution, 63
 Generated subspace, 75, 79
 Greatest Common Divisor (GCD), 38–40, 47
 Group, 19–27, 29

H

Homogeneous, 63
 Homogeneous equation, 131, 139, 140, 144, 160
 Homogeneous function, 131

Homogeneous second order linear differential equation, 137
 Homomorphism, 19, 26–29

I

Ideal, 31, 34–36
 Idempotency, 4
 Identical element, 19, 26
 Identity element, 75, 77
 Image, 93, 95
 Indeterminate coefficients, 145, 146
 Inferior triangular, 69
 Infinite group, 20
 Initial value problem, 141, 154–156
 Injective, 94, 99, 100
 Inner product, 88–90
 Inner product space, 89, 90
 Input-output system, 168, 171, 172
 Integral domain, 32, 34
 Intersection, 3
 Inverse additive, 77
 Inverse element, 21, 25, 26, 29
 Inverse of a square matrix, 62
 Invertible, 12, 57–60, 62
 Invertible systems, 163, 168
 Isomorphism, 19, 27–29, 99, 103, 104
 Isomorphism of algebras, 104

J

Jordan block, 116, 118
 Jordan canonical base, 120, 123
 Jordan canonical form, 109, 117, 123

K

K -algebraically independent, 164, 166
 k -cycle, 66
 Kernel, 26, 29, 93, 94
 Kinetic, 126
 Kronecker delta, 56

L

Lagrange's theorem, 23, 24
 Leading coefficient, 44
 Least common multiple, 42, 43
 Linear combination, 80–82
 Linear differential equation, 125, 134, 137, 159
 Linear dynamic, 179, 181
 Linear equation, 63
 Linearization by dynamical feedback, 163
 Linearly dependent, 102

Linearly independent, 80–84, 86, 90, 95, 99, 101, 105, 106
 Linear operations, 50, 51
 Linear operator, 93, 100, 102, 104, 106, 109–111, 116, 118–120
 Linear transformation, 93–95, 99–104
 Lipschitz condition, 157, 158

M

Map, 8
 Mathematical induction, 1, 13, 15, 16
 Matrix, 49, 53–55, 57–62
 Matrix diagonalization, 109
 Matrix representation, 102
 Maximal family, 164
 Modulo, 22
 Monoid, 19
 Monomorphism, 27, 28
 Mutually disjoint, 4
 Mutually prime, 41

N

Nonempty, 19, 21, 22
 Nonempty set, 19, 31, 65
 Nonlinear differential equation, 128
 Normalize, 89
 Normal subgroup, 24, 25, 29
 n-tuple, 50–52
 Null n-tuple, 52

O

Observable, 97
 Observer canonical form, 173
 Odd permutation, 67, 70
 Order of a group, 20
 Orthogonal, 90, 91
 Orthogonal complement, 90
 Orthonormal, 90

P

Pairwise disjoint, 4
 Parity, 67
 Pendulum, 126
 Permutation, 65–68, 70
 Permutations group, 65, 67
 Picard's iterations, 155, 157
 Picard's method, 154
 Polynomial ring, 31, 44
 Potential energy, 126
 Prime number, 32, 41, 42

Primitive element, 173, 175, 178, 181
 Principal ideal, 34
 Principal ideals domain, 34
 Proper ideal, 34

Q

Quotient group, 25
 Quotient ring, 34
 Quotient space, 75, 85

R

Realization, 163, 172
 Real numbers, 49
 Reflexive, 2, 6
 Related module, 85
 Relatively prime, 41
 Right lateral class, 23–25
 Ring, 31–36, 44
 Ring with division, 32
 Ring with identity, 31, 32, 34, 35, 44
 Row addition, 60
 Row multiplication, 60
 Row-reduced, 62
 Row switching, 59

S

Scalar multiplication, 101
 Scalars, 51–53
 Second law of Newton, 125
 Separable differential equation, 129, 131
 Sets, 1–5, 8, 9
 Set without elements, 1
 Sign of, 67, 68
 Single-input single-output systems, 163
 Singleton, 1
 Smooth control law, 181
 Space of linear transformations, 100
 Stabilization, 163, 178
 Subgroup, 19, 21–26
 Subset, 2–4, 7, 13
 Subspace, 75, 78, 79, 83–86, 90, 91, 94, 95
 Sum of subspaces, 78
 Superior triangular, 69, 91
 Surjective, 94, 95, 99, 100, 104
 System of linear equations, 72, 73

T

Trajectory tracking, 168
 Transcendent, 163
 Transcendental field extensions, 163

Transformation matrix, 115, 123
Transitive, 2, 6
Transpose, 58
Transposition, 66, 67, 70
Triangular, 69
Trivial solution, 63

U

Union, 3–5
Unitarian, 89
Universal set, 3
Universe, 3, 5

V

Variation of parameters, 139
Vectors, 49, 51
Vector space, 75, 77–86, 88, 89

W

Well defined, 1
Well-ordering principle, 13

Z

Zero vector, 77