6. Numbers

We do not give an axiomatic definition of the *real numbers* here.

Intuitive meaning: Each point on the (infinite) line of numbers corresponds to a real number, i.e., an element of IR.

The line of numbers:

Important subsets of IR:

- IN the set of all natural numbers (positive integers), does not contain the 0
- $IN_0 := IN \cup \{0\}$ the set of all non-negative integers
- Z the set of all integers $\{ ... -2; -1; 0; 1; 2; ... \}$
- **Q** the set of all rational numbers (representable as fractions of integers p/q, where $q \neq 0$)

We have: $\mathbb{IN} \subseteq \mathbb{Z} \subseteq \mathbb{Q} \subseteq \mathbb{IR}.$

Remark:

Every rational number can be represented as decimal number with its expansion after the decimal dot either coming to an end or becoming periodic. Examples:

1/4 = 0.251/7 = 0.142857 (periodic) $1/6 = 0.1\overline{6}$ (ultimately periodic)

Example for a transformation in the other direction: $0,\overline{62} = 0,62 \cdot (1 + \frac{1}{100} + \frac{1}{10000} + \frac{1}{1000000} + ...) = 0,62 \cdot \frac{100}{99} = \frac{62}{99}$

(note the different notations: decimal dot in anglosaxon countries, comma in Germany)

Irrational numbers are real numbers that are not rational, i.e., cannot be expressed as a fraction of integers.

Their decimal expansion becomes never periodic.

Examples:

 $\sqrt{2}$ = 1,41421 35623 73095 04880 16887 24209 69807 85696 71875 37694 ... π = 3,14159 26535 89793 23846 26433 83279 50288 41971 69399 37510 ... e = 2,71828182845904523536028747135266249775724709369995...

Arithmetic operations on IR:

Addition

Operation symbol: +

a + b exists for every $a, b \in \mathbb{R}$.

+ can be seen as a function with two arguments:

a + b is in prefix notation +(a, b).

Rules for adding numbers:

a + b = b + a(commutativity)(a + b) + c = a + (b + c)(associativity)a + 0 = a(0 is the neutral element of addition)

For every *a*, there is a number -a such that a + (-a) = 0

We have always: -(-a) = a.

Subtraction can be derived from addition: a - b = a + (-b).

Multiplication

Operation symbol: \cdot (often omitted!) (sometimes also * instead of \cdot).

 $a \cdot b$ exists for every $a, b \in \mathbb{R}$.

Rules for multiplication:

 $a \cdot b = b \cdot a$

 $(a \cdot b) \cdot c = a \cdot (b \cdot c)$

 $a \cdot 1 = a$ (1 is the *neutral element* of multiplication) Rule combining addition and multiplication:

 $a \cdot (b + c) = a \cdot b + a \cdot c$ (distributivity)

Note: By convention, \cdot binds stronger than +

For every $a \neq 0$, there is a number 1/a such that $a \cdot 1/a = 1$.

We have always: 1/(1/a) = a. Other notations for 1/a: $\frac{1}{a}$, a^{-1} . 1/a is called the *inverse* of *a*. Division can be derived from multiplication: $a: b = a \cdot 1/b$

Another notation for a : b is $\frac{a}{b}$. a : b is not defined for b = 0.

The power of a number

A power with a positive integer exponent is defined as an iterated multiplication:

Example: $4^3 = 4 \cdot 4 \cdot 4$.

4 is called the basis, 3 the exponent.

By definition, $a^0 = 1$ for all $a \neq 0$. For n > 0, we define as the power with negative exponent -n: $a^{-n} = 1/(a^n)$ (= $(a^n)^{-1}$). Example: $4^{-3} = (4^3)^{-1} = \frac{1}{4^3} = \frac{1}{64}$

The root of a number

For every positive real number *a* and every positive integer *n* there exists a positive real number *x* which fulfills the equation $x^n = a$. This (unique) *x* is called the *n*-th root of *a*. Two notations for *x*: $\sqrt[n]{a} = a^{\frac{1}{n}} \forall a \in \mathbb{R}$

For *odd* integers *n* and negative *a* we can extend this definition by $a^{1/n} = -(-a)^{1/n}$.

For *even n*, the *n*-th root of a negative number is not defined in IR.

To overcome this restriction, it is possible to extend the set of real numbers IR:

The so-called imaginary unit $i = \sqrt{-1}$ is defined which fulfills

 $i \cdot i = -1$.

IR is extended to the set **C** of *complex numbers*. Each complex number has the form a + b i with $a, b \in IR$.

It is possible to calculate with complex numbers in the same way as with real numbers.

Visualization as points in the plane (with real-valued coordinates *a*, *b*).

Back to the real numbers:

The operation "*n*-th root of..." does invert the power operation.

Attention:

We have (by definition) $(\sqrt{x})^2 = x$

but: $\sqrt{x^2} = |x|$!

Here, |x| denotes the *absolute value* of *x*: |x| = x if $x \ge 0$ and |x| = -x otherwise.

|a - b|: the *distance* between *a* and *b*.

In the context of square roots, the solution formula for quadratic equations ("*pq formula*") is often a useful tool:

For the equation $x^2 + px + q = 0$, the solutions (if they exist) are:

$$x_{1,2} = \frac{-p}{2} \pm \sqrt{\frac{p^2}{4}} - q$$

Condition for the existence of the solution(s):

 $\frac{p^2}{4} - q \ge 0$

For control purposes, Vieta's theorem can be useful:

The two solutions fulfill $x_1 + x_2 = -p$ and $x_1 \cdot x_2 = q$.

The power of real numbers with rational exponent:

The power $a^{k/n}$ is defined as

$$a^{\frac{k}{n}} = \sqrt[n]{a^k}$$

(By using limits of series of rational numbers – for the introduction of limits see later – , the definition of a power can also be extended to irrational exponents.) Rules for powers:

$$a^{r} \cdot a^{s} = a^{r+s}$$

$$a^{r} : a^{s} = a^{r-s}$$

$$(a^{r})^{s} = a^{rs}$$

$$a^{r} \cdot b^{r} = (a \cdot b)^{r}$$

Because the power operation a^n is not commutative, there are two different reverse operations: You can search for a basis or you can search for an exponent. The first case leads to the root, the second case to the *logarithm*.

Definition:

Let a, b > 0 be real numbers. The (unique) solution of $b^x = a$ is $x = \log_b a$ (logarithm of a to the base b).

Often the so-called *natural logarithm* is used, which uses the Euler number e = 2.718281828... as its base: In $a = \log_e a$.

Other frequent cases: binary logarithm (base 2); decimal logarithm (base 10).

In general, we have: $\log_b a = \ln a / \ln b$.

Rules for logarithms (hold for arbitrary base):

$$\log(x \cdot y) = \log x + \log y$$

$$\log(x / y) = \log x - \log y$$

$$\log(x^{y}) = y \cdot \log x$$

$$\log(\sqrt[n]{x}) = \frac{1}{n} \cdot \log x$$

The order relation on IR

Every two real numbers a, b can be ordered: Either a < b, or a = b, or a > b. $a \le b$ means a < b or a = b. We have: $a < b \Rightarrow a + c < b + c$ (analogously for \le), for c > 0: $a < b \Rightarrow a \cdot c < b \cdot c$

<u>but</u> for c < 0: $a < b \Rightarrow a \cdot c > b \cdot c$

Bounded intervals

An open, bounded interval (a, b) is the set of all real numbers x which are properly between a and b, i.e., which fulfill a < x < b.

Attention! The same notation as for ordered pairs is used, but the meaning is different.

If a < b, (a, b) is an infinite set.



In a *closed interval* [a, b], the end points are included: $[a, b] = \{ x \in \mathbb{R} \mid a \le x \le b \}.$



An interval closed on the right-hand side:



An interval closed on the left-hand side:



Unbounded intervals

 $(a, +\infty) = \{ x \in \mathbb{IR} \mid a < x \}.$



analogously for intervals unbounded to the left:



The neighbourhood of a number

Let $\varepsilon > 0$ be a positive real number. The interval $(b - \varepsilon, b + \varepsilon)$ is called the ε -neighbourhood of the number *b*.

We have $(b - \varepsilon, b + \varepsilon) = \{x \in \mathbb{R} \mid |x - b| < \varepsilon\}$. That means: The neighbourhood contains all numbers for which the *distance* to *b* is smaller than the given threshold ε .



Bounds

An *upper bound* of a set *M* of real numbers is a number *r* with r > x for all $x \in M$.

Analogously: *lower bound* (exchange > by <).

A set of numbers is called *bounded* if there exists an upper bound and a lower bound for it.

If a set has an upper bound, it has infinitely many upper bounds. We are interested in the smallest one:

The smallest upper bound of a set $M \subseteq \mathbb{R}$ is called the *supremum* of M, denoted sup *M*.

Analogously:

The largest lower bound of a set $M \subseteq IR$ is called the *infimum* of M, denoted inf M.

Examples:

inf {1; 2; 3; 4} = 1, sup {1; 2; 3; 4} = 4,

$$inf \{\frac{1}{n} \mid n \in \mathbb{N}\} = 0$$

7. Vectors

We will work with elements from the set

 $\mathbb{R}^{n} = \mathbb{R} \times \mathbb{R} \times \mathbb{R} \times ... \times \mathbb{R}$

The elements are *n*-tuples of real numbers, we call them *vectors*.

To distinguish vector-valued variables from variables standing for single numbers, often an arrowed letter (a) or printing in a different font is used.

Two ways to write down a vector:

row vector, e.g., (1; 5; -2) column vector $\begin{bmatrix} 1\\5\\-2 \end{bmatrix}$

To distinguish real numbers from vectors, we call them also *scalars*:



for n = 2; 3 geometrically: representation by arrow ; "directed entity") $m \in \mathbb{R}$ <u>scalar</u> ("undirected entity") $\begin{pmatrix} a_1 \\ a_2 \\ a_3 \end{pmatrix} \cdots a_1, a_2, \dots$ are called *components* of the vector

(also: coordinates)

special cases:

 $\mathbb{R}^1 = \mathbb{R}$

 $\mathbb{R}^2 = \mathbb{R} \times \mathbb{R}$, can be represented as a plane:

each vector $\begin{bmatrix} x \\ y \end{bmatrix} \in \mathbb{R}^2$ corresponds to a point in the plane. Often a vector is represented as an arrow pointing from the origin to this point.



 $\mathbb{R}^3 = \mathbb{R} \times \mathbb{R} \times \mathbb{R}$ 3-dimensional space.

IR^{*n*} is called an *n*-dimensional vector space.

Example of a vector in a higher-dimensional vector space \mathbb{IR}^n (n > 3):

The age-class vector of a population (e.g., of a forest stand)



Equality of vectors:

Two vectors are equal iff all their corresponding components are equal.

$$\begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix} \iff a_1 = b_1 \land a_2 = b_2 \land \cdots \land \land \land a_n = b_n$$

Addition of vectors:

Definition of the sum of two vectors in \mathbb{IR}^n

$$\begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} + \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{pmatrix} = \begin{pmatrix} a_1 + b_1 \\ a_2 + b_2 \\ \vdots \\ a_n + b_n \end{pmatrix}$$

Properties of the addition of vectors:

$\vec{a} + \vec{b} = \vec{b} + \vec{a}$	commutativity			
$(\vec{a} + \vec{b}) + \vec{c} = \vec{a} + (\vec{b} + \vec{c})$	associativity			
$\vec{a} + \vec{0} = \vec{a},$	neutral element $ec 0$			
_				

where $\vec{0}$ is the zero vector:

$$\vec{0} = \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} \in \mathbb{R}^n$$

Geometrical interpretation of vector addition:

The arrows of both vectors are placed one after the other, and the origin is connected with the new end point.



(in physics: "parallelogram of forces")

The sum in the case of age-class vectors:

aggregation of two forest stands into one.



For all vectors \vec{a} from IR^{*n*}, there exists exactly one vector $-\vec{a}$ which fulfills $\vec{a} + (-\vec{a}) = \vec{0}$.

inverse (negative) element



Difference of vectors:

$$\vec{a} - \vec{b}$$

 $=\vec{a}+(-\vec{b})$

(as in the case of real numbers)



Geometrical interpretation of the difference of vectors:



inversion of the direction

we get thus the "connecting vector" of the endpoints of both vectors.

Multiplication of a vector with a scalar $(\neq "inner product", \neq "vector product"!)$

 $m \in \mathbb{R}$, $\vec{a} \in \mathbb{R}^n$

$$m \cdot \vec{a} = m \cdot \begin{pmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{pmatrix} := \begin{pmatrix} m \cdot a_1 \\ m \cdot a_2 \\ \vdots \\ m \cdot a_n \end{pmatrix} \in \mathbb{R}^n$$

Example:

$$\frac{2}{3} \cdot \begin{pmatrix} 9 \\ -5 \\ 3 \end{pmatrix} = \begin{pmatrix} \frac{2}{3} \cdot 9 \\ \frac{2}{3} \cdot (-5) \\ \frac{2}{3} \cdot 3 \end{pmatrix} = \begin{pmatrix} 6 \\ -\frac{10}{3} \\ 2 \end{pmatrix}$$

geometrical meaning:

expansion, resp. compression of \vec{a} by the factor *m*

$$\frac{2}{3} \cdot \vec{a} = \vec{a}_{1} \cdot \vec{a}_{2} \cdot \vec{a}_{3} \cdot \vec{a}_{4} \cdot \vec{a}_{4} \cdot \vec{a}_{5} \cdot \vec{a$$

The direction is inverted if the factor m is < 0.

We have the following rules:

$$\begin{aligned} 1 \cdot \vec{a} &= \vec{a} \\ 0 \cdot \vec{a} &= \vec{0} \\ (-1) \cdot \vec{a} &= -\vec{a} \\ m \cdot \vec{0} &= \vec{0} \\ m \cdot \vec{a} &= \vec{0} \implies m = 0 \lor \vec{a} = \vec{0} \\ m \cdot (\vec{a} + \vec{b}) &= m \cdot \vec{a} + m \cdot \vec{b} \\ (k + m) \cdot \vec{a} &= k \cdot \vec{a} + m \cdot \vec{a} \end{aligned}$$

In the following. terms of the form $m_1 \cdot \vec{a}_1 + m_2 \cdot \vec{a}_2 + \ldots + m_k \cdot \vec{a}_k$ $(= \sum_{i=1}^k m_i \cdot \vec{a}_i), \quad m_i \in |\mathbb{R}, \quad \vec{a}_i \in |\mathbb{R}^n$

are important. We speak of a linear combination of the vectors $\vec{a}_i, \dots, \vec{a}_k$; the m_i are called coefficients.

Example (in 3-dimensional space): $\vec{a_1} = (1, -1, 0)$, $\vec{a_2} = (2, 1, 1)$, $\vec{a_3} = (-2, 0, 0)$, $\vec{a_4} = (0, -2, 2)$

(here written as row vectors for convenience).

The vector

$$\vec{b} = 3\vec{a_1} - 2\vec{a_2} + 0\vec{a_3} + 3\vec{a_4}$$

is a linear combination of these four vectors. In column-vector notation, we calculate:

$$\vec{b} = 3 \cdot \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} - 2 \cdot \begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix} + 0 \cdot \begin{bmatrix} -2 \\ 0 \\ 0 \end{bmatrix} + 3 \cdot \begin{bmatrix} 0 \\ -2 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ -11 \\ 4 \end{bmatrix}$$

The trivial linear combination

A linear combination is called *trivial* if all coefficients $m_1, ..., m_k$ are 0.

It is called nontrivial if at least one coefficient is not 0.

A trivial linear combination has the zero vector as its result.

Can the zero vector also be the result of a *nontrivial* linear combination?

An example: 3 vectors in a plane



We can indeed construct a "cycle" of multiples of these vectors which gives as its sum the zero vector:



This is a *nontrivial* linear combination giving the zero vector!

 $0 \cdot \vec{b} + 0 \cdot \vec{a} + 0 \cdot \vec{c} = \vec{0}$ would be trivial.

We say: $\vec{a}, \vec{b}, \vec{c}$ are *linearly dependent*.

<u>Definition:</u> *Linear dependence / independence* of vectors

Given are $k \in \mathbb{IN}$ and the vectors

 $\vec{a}_1, \vec{a}_2, \dots, \vec{a}_k \in \mathbb{R}^n$

These vectors are called *linearly dependent*, if there exist real numbers $m_1, ..., m_k$, which are *not all equal to zero*, such that

$$\sum_{i=1}^k m_i \vec{a}_i = \vec{0} \; .$$

If the latter equation holds only if all coefficients are 0, then the vectors are called *linearly independent*.

One can prove: Several vectors are linearly dependent if and only if one of them can be represented as a linear combination of the others.

Special cases:

- IR¹: only sets with one element, { a }, with $a \neq 0$ are linearly independent.
- IR²: $\{\vec{a}_1, \vec{a}_2\}$ is linearly dependent \Leftrightarrow both vectors are on a line through the origin.
- IR³: $\{\vec{a}_1, \vec{a}_2, \vec{a}_3\}$ is linearly dependent \Leftrightarrow all three vectors are in a plane going through the origin of the coordinate system.

How to test a set of vectors for linear dependence

Example: Given are the three vectors (1; 2; 3), (0; -1; 0) and (-1; 2; -2). Are they linearly dependent?

Approach: We have to assume $\sum_{i=1}^{3} m_i \vec{a}_i = \vec{0}$.

Written with column vectors, this means:

0		$\begin{bmatrix} 1 \end{bmatrix}$		0		[-1]
0	$=m_{1}$	2	$+m_2$	-1	$+m_{_{3}}$	2
0		3		0		$\left\lfloor -2 \right\rfloor$

For each component, we obtain an equation, giving together the following system of 3 linear equations:

 $\begin{array}{rcl} 0 = & m_1 & & -m_3 \Rightarrow & m_3 = m_1 \\ 0 = & 2 m_1 & -m_2 & + 2 m_3 \\ 0 = & 3 m_1 & & -2 m_3 \Rightarrow & 2 m_3 = 3 m_1 \end{array}$

We can solve this step by step for the unknowns m_i . In this case, we obtain quickly $m_1 = m_2 = m_3 = 0$. So the system can only be fulfilled if all coefficients are zero, and the 3 vectors have been proven als *linearly independent*.

Examples for training:

Linearly dependent or independent? Decide yourself!

(a) $\left\{ \begin{bmatrix} 3\\3 \end{bmatrix}, \begin{bmatrix} -2\\-2 \end{bmatrix} \right\}$ (b) $\left\{ \begin{bmatrix} 1\\0 \end{bmatrix}, \begin{bmatrix} 0\\1 \end{bmatrix}, \begin{bmatrix} 0\\1 \end{bmatrix} \right\}$ (c) $\left\{ \begin{bmatrix} 1\\0 \\0 \end{bmatrix}, \begin{bmatrix} 1\\1 \\0 \\0 \end{bmatrix}, \begin{bmatrix} 1\\1 \\0 \end{bmatrix}, \begin{bmatrix} 5\\4 \\0 \end{bmatrix} \right\}$ (d) $\left\{ \begin{bmatrix} 0\\1\\1 \\0 \\0 \end{bmatrix}, \begin{bmatrix} 1\\0\\2 \\3 \end{bmatrix}, \begin{bmatrix} 1\\1\\3 \\3 \end{bmatrix} \right\}$

Rank of a set of vectors

The number of elements of the *maximal* linearly independent subset of a given set of vectors is called the *rank* of the set of vectors.

The basis of a vector space

IR^{*n*} has infinitely many elements. Is there a finite subset $\{\vec{a}_1, \dots, \vec{a}_k\}$, such that all vectors from IR^{*n*} can be represented uniquely as a linear combination of the \vec{a}_i ?

YES!

Such a set of vectors is called a *basis* of \mathbb{R}^n .

Most simple example of a basis:

$$\vec{e}_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad \vec{e}_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad \dots, \vec{e}_n = \begin{pmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 1 \end{pmatrix},$$

the standard basis of \mathbb{IR}^n .

There are infinitely many bases, which have, however, all the same number of elements (namely, *n*). This number is called the *dimension* of the vector space. Example:

$$\left\{ \begin{pmatrix} 1\\1\\0\\0\\1 \end{pmatrix}, \begin{pmatrix} 0\\0\\2\\2 \end{pmatrix} \right\} \text{ has rank 2}$$

lin. indep. lin. dependent

If we remove $\begin{pmatrix} 0\\0\\2 \end{pmatrix}$, we obtain a linearly independent vector system: $\left\{ \begin{pmatrix} 1\\1\\0\\1 \end{pmatrix}, \begin{pmatrix} 0\\0\\1 \end{pmatrix} \right\}$, rank 2. If we add now, e.g., $\begin{pmatrix} 1\\0\\0 \end{pmatrix}$, we obtain a basis of IR³,

i.e., a maximal linearly independent subset:

$$\left\{ \begin{pmatrix} 1\\1\\0\\0 \end{pmatrix}, \begin{pmatrix} 0\\0\\1 \end{pmatrix}, \begin{pmatrix} 1\\0\\0 \end{pmatrix} \right\}, \text{ rank 3.}$$

lin. independent

3 is the dimension of IR³. If we add an arbitrary further element, e.g., $\begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, the set becomes linearly dependent:

$$1 \cdot \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} + 0 \cdot \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} + (-1) \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + (-1) \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \vec{0}$$

The *coordinates* of a vector with respect to a given basis

When an arbitrary basis is given, every vector can be expressed uniquely as a linear combination of the elements of this basis (i.e., the coefficients are uniquely determined).

Example:



In the special case of the standard basis, we have always:

$$a_{1} \cdot \vec{e}_{1} + a_{2} \cdot \vec{e}_{2} + \dots + a_{n} \cdot \vec{e}_{n}$$

$$= a_{1} \cdot \begin{pmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{pmatrix} + a_{2} \cdot \begin{pmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix} + \dots + a_{n} \cdot \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} a_{1} \\ a_{2} \\ \vdots \\ a_{n} \end{pmatrix}$$

The <u>components</u> $a_1,..., a_n$ of a vector $\vec{a} \in \mathbb{R}^n$ are exactly the <u>coordinates</u> of \vec{a} with respect to the standard basis.