

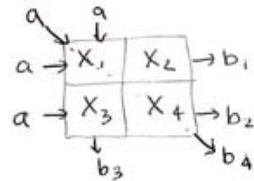


WELCOME ..... TO  
THE MATRIX!!!!!!

# EE16A

Designing Information Devices and Systems I

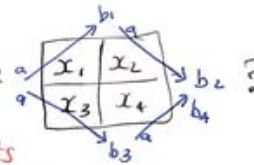
# Last time: Tomography



$$\begin{aligned}
 ax_1 + ax_2 &= b_1 \\
 ax_3 + ax_4 &= b_2 \\
 ax_1 &+ ax_3 = b_3 \\
 ax_1 &+ ax_4 = b_4
 \end{aligned}$$

Linear System of Equations.

some good questions:

1) Why not take diagonal measurements like ?

Answer: Too easy! So it's cheating.  
Also, won't work for bigger objects  
(like 3x3 milk jugs problem in notes).

If we did that, what would system of equations look like?

$$\begin{aligned}
 ax_1 &= b_1 \rightarrow x_1 = b_1/a \\
 ax_2 &= b_2 \\
 ax_3 &= b_3 \\
 ax_4 &= b_4
 \end{aligned}$$

Essentially, these are direct measurements. Good if you can do it!

2) Why is  $a \rightarrow \boxed{x_1, x_2} \rightarrow b = \underbrace{ax_1 + ax_2}_{\text{adding}}$ , instead of  $b = \underbrace{ax_1 x_2}_{\text{multiplying}}$ ?

Answer: This is our model - we decided to use additive model.

3) Why does  $\rightarrow \boxed{x} \rightarrow$  give same measurement as  $\boxed{x}$  and not scaled by  $\sqrt{2}$  because it goes along diagonal?

Answer: This is just our model!

\*See "Beer's Law" for more details on physics of tomography to understand why the model is physically correct.

# Vectors are arrays of numbers

$$\vec{\mathbf{X}} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix}$$

**column vector**

$$\mathbf{X} = \begin{bmatrix} x_1 & x_2 & x_3 & \cdots & x_N \end{bmatrix}$$

**row vector**

What are the dimensions?

N-dimensional vector

# A matrix is a rectangular array of numbers

$$A = \begin{bmatrix} A_{11} & A_{12} & \cdots & A_{1n} \\ A_{21} & A_{22} & \cdots & A_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ A_{m1} & A_{m2} & \cdots & A_{mn} \end{bmatrix}$$

This is element  
(component)  $A_{2n}$  of  
the matrix

What are the dimensions of A?

**m rows** and **n columns** means  
it is a **m x n** matrix

# Some special types of matrices

**zero matrix**

$$\vec{0} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

**diagonal**

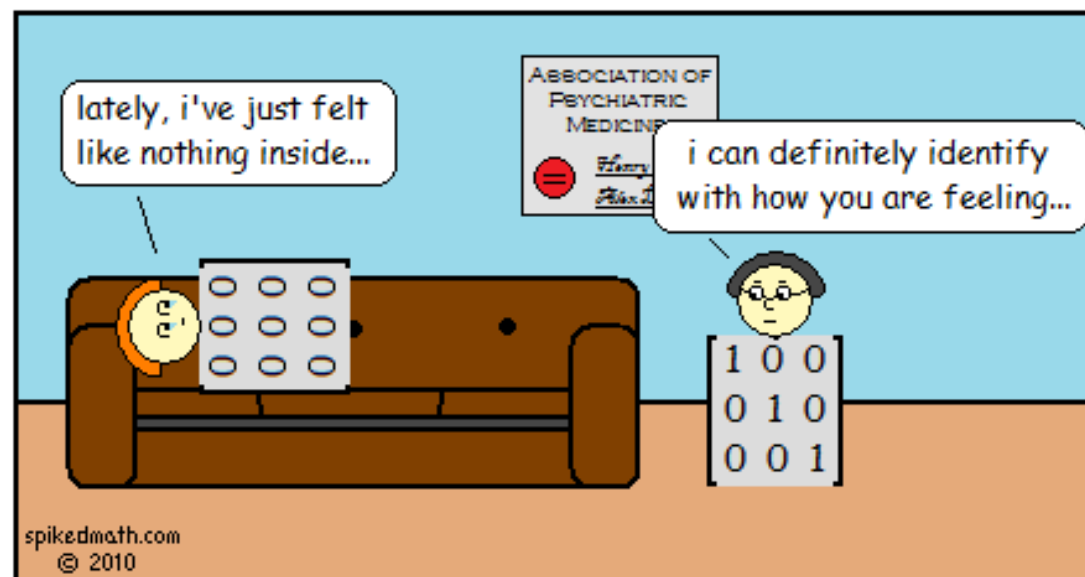
$$\mathbf{A} = \begin{bmatrix} a_{11} & 0 & 0 & \dots & 0 \\ 0 & a_{22} & 0 & \dots & 0 \\ 0 & 0 & a_{33} & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a_{nn} \end{bmatrix}$$

**identity matrix**

$$\mathbf{I} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

**upper triangular**

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ 0 & a_{22} & a_{23} & a_{24} \\ 0 & 0 & a_{33} & a_{34} \\ 0 & 0 & 0 & a_{44} \end{bmatrix}$$



# Ways of representing linear systems of equations

$$\begin{aligned} ax_1 + ax_2 &= b_1 \\ ax_3 + ax_4 &= b_2 \\ ax_1 + ax_3 &= b_3 \\ ax_2 + ax_4 &= b_4 \end{aligned}$$



Can also be represented as:

$$\left[ \begin{array}{cccc|c} a & a & 0 & 0 & b_1 \\ 0 & 0 & a & a & b_2 \\ a & 0 & a & 0 & b_3 \\ 0 & a & 0 & a & b_4 \end{array} \right]$$

Or:



$$\begin{bmatrix} a & a & 0 & 0 \\ 0 & 0 & a & a \\ a & 0 & a & 0 \\ 0 & a & 0 & a \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix}$$

Or:



$$Ax = b$$



The lazy way

# Today: Solving a linear system of equations

First, write in simple form:

$$\textcircled{1} \quad x + 4y = 6$$

$$\textcircled{2} \quad -y + 2x = 3$$



$$\left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 2 & -1 & 3 \end{array} \right]$$

Don't forget to put x in one column and y in another

Now solve it. How?

Start plugging equations into each other....  
See what happens?

e.g.

1) Solve  $\textcircled{1}$  for x and plug into  $\textcircled{2}$

2)  $4 \times \textcircled{2} + \textcircled{1}$

$$\begin{array}{l} \textcircled{1} \quad x + 4y = 6 \\ \textcircled{2} \quad 2x - y = 3 \end{array} \quad \left. \vphantom{\begin{array}{l} \textcircled{1} \\ \textcircled{2} \end{array}} \right\} \text{Solving example}$$

$$4 \times \textcircled{2} + \textcircled{1} \rightarrow \begin{array}{r} 8x - 4y = 12 \\ + \quad x + 4y = 6 \\ \hline 9x = 18 \\ \boxed{x = 2} \end{array}$$

plug into  $\textcircled{1}$ :  

$$(2) + 4y = 6$$

$$4y = 4$$

$$\boxed{y = 1}$$



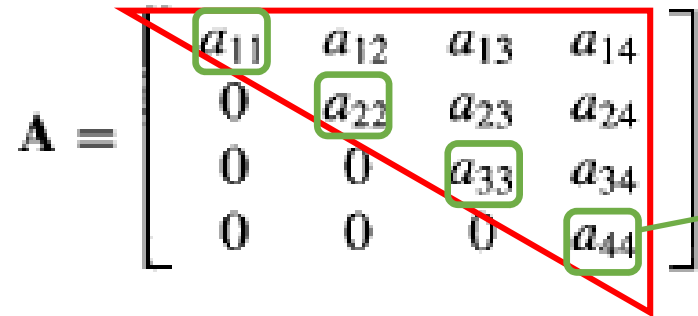
GOAL: to develop a systematic way of solving systems of equations with clear rules that *can be done by a computer*



(then I can be even lazier)

# Gaussian Elimination for solving a linear system of equations

- Specifies the order in which you combine equations (rows) to “eliminate” (make zero) certain elements of the matrix
- Goal is to transform your system of equations into ***upper triangular***



The diagram shows a 4x4 matrix  $A$  in upper triangular form. The elements on the main diagonal,  $a_{11}$ ,  $a_{22}$ ,  $a_{33}$ , and  $a_{44}$ , are each enclosed in a green square box. A red diagonal line runs from the top-left corner to the bottom-right corner of the matrix. A green arrow points from the text "diagonal elements are called pivots" to the box around  $a_{44}$ .

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ 0 & a_{22} & a_{23} & a_{24} \\ 0 & 0 & a_{33} & a_{34} \\ 0 & 0 & 0 & a_{44} \end{bmatrix}$$

diagonal elements are called pivots

How I solved it:

$$\textcircled{1} \quad x + 4y = 6$$

$$\textcircled{2} \quad 2x - y = 3$$

$$\textcircled{2} - 2\textcircled{1} \rightarrow 2x - y - 2x + 8y = 3 - 12$$
$$-9y = -9$$
$$\boxed{y = 1}$$

use Eq. ① to eliminate  $x$  from ②

Then plug it in ~~the~~,

$$\text{say to } \textcircled{1}: \quad x + 4(1) = 6$$

$$\boxed{x = 2}$$

This is Gaussian Elimination!  
But order matters...

Go back to simple form:

$$\left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 2 & -1 & 3 \end{array} \right]$$

$\textcircled{2} - 2\textcircled{1}$

Do this operation on simple form:

$$\left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 0 & -9 & -9 \end{array} \right]$$

Trying to 'eliminate' to make zeros so it is UPPER TRIANGULAR.

UPPER TRIANGULAR means you can read off  
bottom row variable:

$$-9y = -9 \rightarrow \boxed{y=1}$$

Then plug into next row:

$$x + 4y = 6$$

$$x + 4(1) = 6 \rightarrow \boxed{x=2}$$

3D example

Could you solve this graphically?

Intersection of 3 planes.  
Good luck with that!

$$\begin{aligned} 2y + z &= 1 & \textcircled{1} \\ 2x + 6y + 4z &= 10 & \textcircled{2} \\ 2 - 3y + 3z &= 14 & \textcircled{3} \end{aligned} \rightarrow \left[ \begin{array}{ccc|c} 0 & 2 & 1 & 1 \\ 2 & 6 & 4 & 10 \\ 1 & -3 & 3 & 14 \end{array} \right]$$

Now follow the same procedure:

→ use 1st eqn to eliminate 1st variable from 2nd eqn.

Ham... But it's a ZERO! What to do?

We are allowed to swap rows, so swap Row 1 & 2

giving

$$\left[ \begin{array}{ccc|c} 2 & 6 & 4 & 10 \\ 0 & 2 & 1 & 1 \\ 1 & -3 & 3 & 14 \end{array} \right]$$

Now what?

divide 1st row by 2

Why is that allowed?

doesn't change equation.

$$\left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 2 & 1 & 1 \\ 1 & -3 & 3 & 14 \end{array} \right]$$

Now what?

Subtract Row 1 from Row 3

$$\left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 2 & 1 & 1 \\ 0 & -6 & 1 & 9 \end{array} \right]$$

zeros! Good  
What to make zero (eliminate) first? the -6

Which row should I use? Row 2  
because if we use Row 1 we'll lose a zero (=BAD!)

PIVOTS.

upper triangular

$$\left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 2 & 1 & 1 \\ 0 & 0 & 4 & 12 \end{array} \right] \rightarrow 4z = 12 \rightarrow z = 3$$

Now how many letters have I saved myself from writing?!

To be systematic, we should instead make matrix manipulation so that 3rd row pivot is 1:

divide Row 3 by 4

$$\left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 2 & 1 & 1 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

ELIMINATION PART

Now we read off  $z = 3$

For the "Plug in" part, now we need to back-substitute upwards from bottom:

e.g. plug  $z = 3$  into row 2 →  $2y + 1(z) = 1$

$$2y + 3 = 1$$

$$y = -1$$

then plug  $z = 3$  and  $y = -1$  into Row 1

$$x + 3y + 2z = 5$$

$$x + 3(-1) + 2(3) = 5$$

$$x = 5 + 3 - 6 = 2 = x$$

To translate this into matrix manipulations:

$$\text{(Row 2 - Row 3)} \left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 2 & 0 & -2 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

divide Row 2 by 2

$$\left[ \begin{array}{ccc|c} 1 & 3 & 2 & 5 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

Now we read off  $y = -1$

$$\text{Finally, (Row 1 - 3Row 2 + 2Row 3)} \left[ \begin{array}{ccc|c} 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & 3 \end{array} \right] \text{Read off } x = 2 \checkmark$$

# What is allowed in Gaussian elimination?

- Linear combinations of equations (adding scalar multiples of rows to other rows)
- Multiply a row by a scalar
- Swap rows

# Goals of Gaussian Elimination algorithm

- Equation with  $i^{\text{th}}$  variable in the  $i^{\text{th}}$  row
- Coefficient of the  $i^{\text{th}}$  variable in the  $i^{\text{th}}$  row becomes 1
- For rows  $j=i+1$  and higher, subtract row  $i$  times the entry in  $(j,i)$  to cancel variable  $i$



# Gaussian elimination was part of the work of human computers



What might be the variables/measurements in calculating rocket trajectories?

Position, direction of motion, tilt, power/thrust, weight...



# Will it always work?

Example 1:

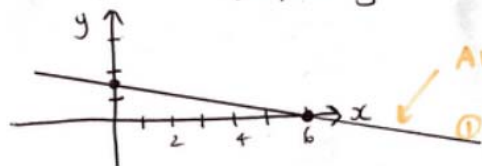
$$\begin{cases} x + 4y = 6 & \textcircled{1} \\ 2x + 8y = 12 & \textcircled{2} \end{cases} \quad \begin{matrix} 2\textcircled{1} = \textcircled{2} \\ \text{No new info!} \end{matrix}$$

$$\left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 2 & 8 & 12 \end{array} \right] \xrightarrow{\text{try Gauss. Elim.}} \left[ \begin{array}{cc|c} \textcircled{1} & 4 & 6 \\ 0 & 0 & 0 \end{array} \right]$$

pivot is zero!  
 $0x + 0y = 0$

Can you solve this? No. (1 equation, 2 unknowns)

Let's look at it graphically:



Any point on this line is a solution.

Questions:

Is there a situation where infinitely many solutions is a good thing?

↳ Yes. In design, gives flexibility.

If you can't solve → UNDER DETERMINED, what should you do?

↳ take more meas!?

Example 2:

$$\begin{cases} x + 4y = 6 \\ 2x + 8y = 10 \end{cases} \rightarrow \left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 2 & 8 & 10 \end{array} \right] \rightarrow \left[ \begin{array}{cc|c} 1 & 4 & 6 \\ 0 & 0 & -2 \end{array} \right]$$

Inconsistent  
NO SOLUTION!  
 $0 = -2$   
cannot solve!

**In both cases, the pivot being zero was a red flag!**

# Possible situations

- Unique solution
- Infinitely many solutions (underdetermined)
- No solution (inconsistent)

Is it possible to have exactly 2 solutions?

No. consider graphically: two lines cannot intersect in exactly two places

# Cats vs. Dogs

These measurements are different linear combinations of two images.

Can you guess what the measurements are?

Top:  $0.6 \text{ (dog)} + 0.4 \text{ (cat)}$

Top:  $0.6 \text{ (cat)} + 0.4 \text{ (dog)}$

Can I solve for both images from just these two linearly combined images? Just one? None?  
How many images do I need minimum?

Two images is enough if they're linearly independent at each pixel!

**measurements**



$300 \times 300 \text{ pixels} = 90,000$

# Cats vs. Dogs

measurements



What are the ideal measurements?

Depends. Maybe direct measurements of cat and dog...

# Cats vs. Dogs: Direct measurements

measurements

1



+0



=



0



+1



=



Very easy to solve!