

Bitte setzt euch in den
vordersten drei Reihen!

Lineare Algebra

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Annika Guhl, n.ethz.ch/~anguhl

Programm

- Nachbesprechung Serie 0
- Theorie-Input
- In-class Exercise

Nachbesprechung Assignment 0

Bitte schreibt nicht in Rot oder Grün

- Mit diesen Farben werde ich korrigieren

Was ist ein Beweis?

- Die logische Erklärung, warum eine Aussage wahr oder falsch ist

The “things” that can be true or false are called *statements*, and the logical arguments are called *proofs*. When speaking about statements and proofs, mathematical language is very precise, typically much more precise and less “forgiving” than natural language. The mathematician needs a very clear understanding of what a statement really means, in order to argue about it in a proof.

Mehr dazu:

<https://ti.inf.ethz.ch/ew/courses/LA24/mathe-vorschau/language-and-logic.html>

<https://www.logik.uni-jena.de/logikmedia/75/einfuehrung-in-das-mathematische-beweisen.pdf?nonactive=1&suffix=pdf>

Wie schreibt man einen Beweis?

- Stellt euch vor, ihr erklärt einem Mitstudierenden, wieso die Aussage stimmt. Kann diese Person verstehen, was ihr meint?
- Erklärt, was ihr macht
- Benutzt Wörter!

Beispiel für einen Beweis

a) Let $u = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix} \in \mathbb{R}^2$.

We want $a, b \in \mathbb{R}$ so that $av + bw = u$.

$$a \cdot \begin{pmatrix} 1 \\ 1 \end{pmatrix} + b \cdot \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}$$

$$\rightarrow \begin{cases} a - b = u_1 \\ a + b = u_2 \end{cases} \rightarrow \begin{cases} a = u_1 + b \\ u_1 + 2b = u_2 \end{cases} \rightarrow \begin{cases} b = \frac{u_2 - u_1}{2} \\ a = \frac{u_2 + u_1}{2} \end{cases}$$

This means that we can write any vector $u \in \mathbb{R}^2$

as a linear combination $a \begin{pmatrix} 1 \\ 1 \end{pmatrix} + b \begin{pmatrix} -1 \\ 1 \end{pmatrix} = \begin{pmatrix} u_1 \\ u_2 \end{pmatrix}$ with

$$a = \frac{u_1 + u_2}{2}, \quad b = \frac{u_2 - u_1}{2}.$$

Fragen?

Theorie

Skalarprodukt

Definition 1.9 (Scalar product). *Let*

$$\mathbf{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_m \end{pmatrix}, \mathbf{w} = \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_m \end{pmatrix} \in \mathbb{R}^m.$$

The scalar product of \mathbf{v} and \mathbf{w} is the number

$$\mathbf{v} \cdot \mathbf{w} := v_1 w_1 + v_2 w_2 + \cdots + v_m w_m = \sum_{i=1}^m v_i w_i.$$

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Observation 1.10. *Let $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^m$ be vectors and $\lambda \in \mathbb{R}$ a scalar. Then*

$$(i) \quad \mathbf{v} \cdot \mathbf{w} = \mathbf{w} \cdot \mathbf{v}; \quad (\text{symmetry})$$

$$(ii) \quad (\lambda \mathbf{v}) \cdot \mathbf{w} = \lambda(\mathbf{v} \cdot \mathbf{w}) = \mathbf{v} \cdot (\lambda \mathbf{w}); \quad (\text{taking out scalars})$$

$$(iii) \quad \mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w} \text{ and } (\mathbf{u} + \mathbf{v}) \cdot \mathbf{w} = \mathbf{u} \cdot \mathbf{w} + \mathbf{v} \cdot \mathbf{w}; \quad (\text{distributivity})$$

$$(iv) \quad \mathbf{v} \cdot \mathbf{v} \geq 0, \text{ with equality exactly if } \mathbf{v} = \mathbf{0}. \quad (\text{positive-definiteness})$$

Euklidische Norm

Definition 1.11 (Euclidean norm). *Let $\mathbf{v} \in \mathbb{R}^m$. The Euclidean norm of \mathbf{v} is the number*

$$\|\mathbf{v}\| := \sqrt{\mathbf{v} \cdot \mathbf{v}}.$$

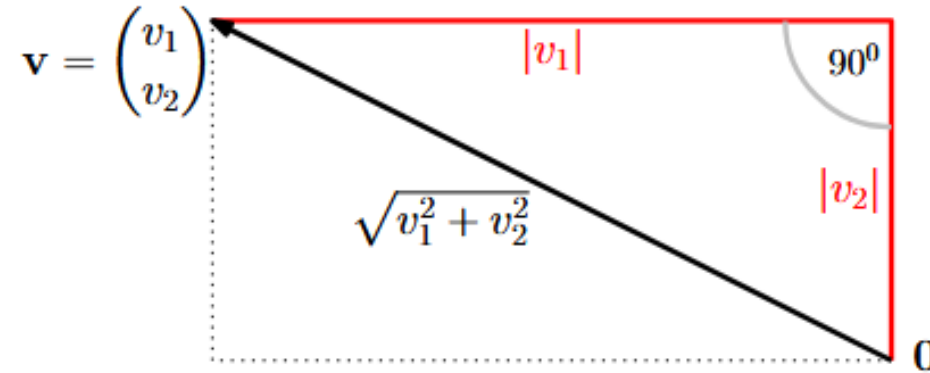


Figure 1.10: The Euclidean norm measures the length of a vector in \mathbb{R}^2 .

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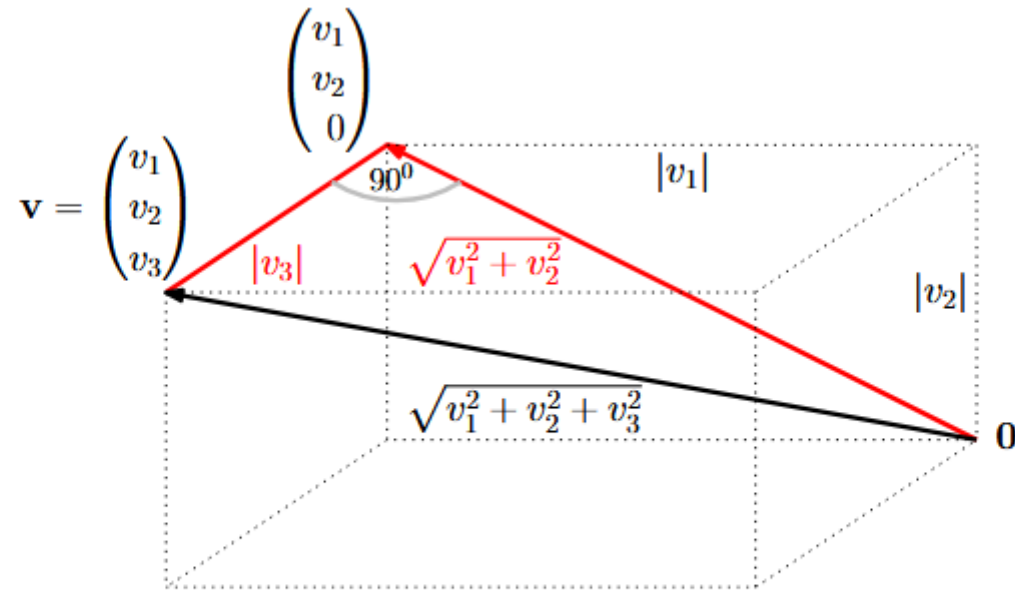
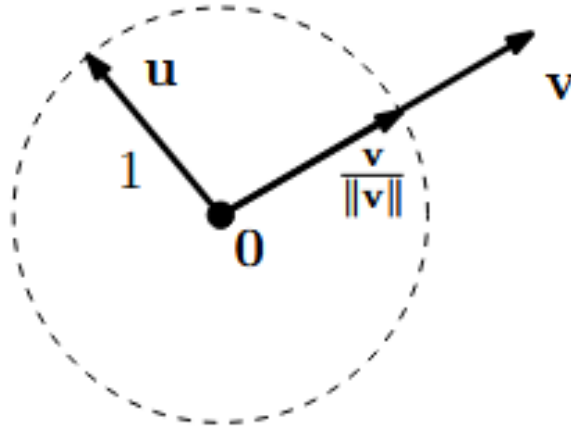


Figure 1.11: The Euclidean norm measures the length of a vector in \mathbb{R}^3 .

Einheitsvektoren

Unit vectors. A *unit vector* is a vector u such that $\|u\| = 1$.



Einheitsvektoren

For $\mathbf{v} \neq \mathbf{0}$, $\frac{\mathbf{v}}{\|\mathbf{v}\|} := \frac{1}{\|\mathbf{v}\|} \mathbf{v}$ is a unit vector.

- Wieso?
- Sei $\mathbf{w} = \frac{\mathbf{v}}{\|\mathbf{v}\|}$.
- Wir berechnen $\mathbf{w} \cdot \mathbf{w} = \left(\frac{1}{\|\mathbf{v}\|} \mathbf{v} \right) \cdot \left(\frac{1}{\|\mathbf{v}\|} \mathbf{v} \right) = \frac{1}{\|\mathbf{v}\|} \cdot \frac{1}{\|\mathbf{v}\|} (\mathbf{v} \cdot \mathbf{v})$
- Also ist $\|\mathbf{w}\| = \sqrt{\mathbf{w} \cdot \mathbf{w}} = \sqrt{\frac{1}{\|\mathbf{v}\|} \cdot \frac{1}{\|\mathbf{v}\|} (\mathbf{v} \cdot \mathbf{v})} = \sqrt{\frac{1}{\|\mathbf{v}\|^2} \cdot \|\mathbf{v}\|^2} = 1$

Cauchy-Schwarz Ungleichung

Lemma 1.12 (Cauchy-Schwarz inequality). *For any two vectors $\mathbf{v}, \mathbf{w} \in \mathbb{R}^m$,*

$$|\mathbf{v} \cdot \mathbf{w}| \leq \|\mathbf{v}\| \|\mathbf{w}\|.$$

Moreover, equality holds exactly if one vector is a scalar multiple of the other.

Winkel

Definition 1.14 (Angle). Let $\mathbf{v}, \mathbf{w} \in \mathbb{R}^m$ be two nonzero vectors. The angle between them is the unique α between 0 and π (180 degrees) such that

$$\cos(\alpha) = \frac{\mathbf{v} \cdot \mathbf{w}}{\|\mathbf{v}\| \|\mathbf{w}\|} \in [-1, 1].$$

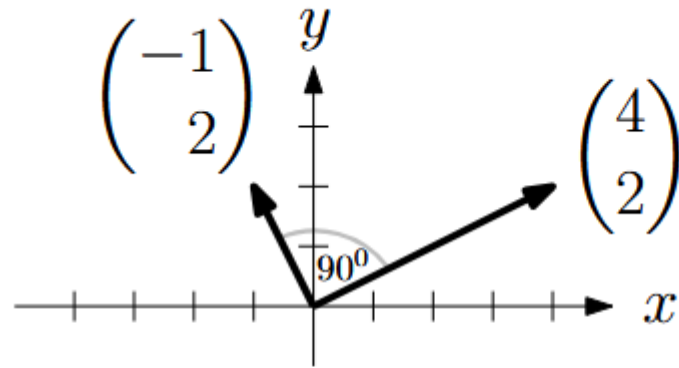
(Here, the interval $[-1, 1] = \{x \in \mathbb{R} : -1 \leq x \leq 1\}$ comes from the Cauchy Schwarz inequality, Lemma [1.12](#)). In other words,

$$\alpha = \arccos \left(\frac{\mathbf{v} \cdot \mathbf{w}}{\|\mathbf{v}\| \|\mathbf{w}\|} \right).$$

Orthogonalität

Orthogonal vectors:

Definition 1.15: Vectors $\mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ are *orthogonal* (or *perpendicular*) if $\mathbf{v} \cdot \mathbf{w} = 0$ (same as $\cos(\alpha) = 0$, or 90 degrees).



$$\begin{pmatrix} 4 \\ 2 \end{pmatrix} \cdot \begin{pmatrix} -1 \\ 2 \end{pmatrix} = -4 \cdot 1 + 2 \cdot 2 = 0$$

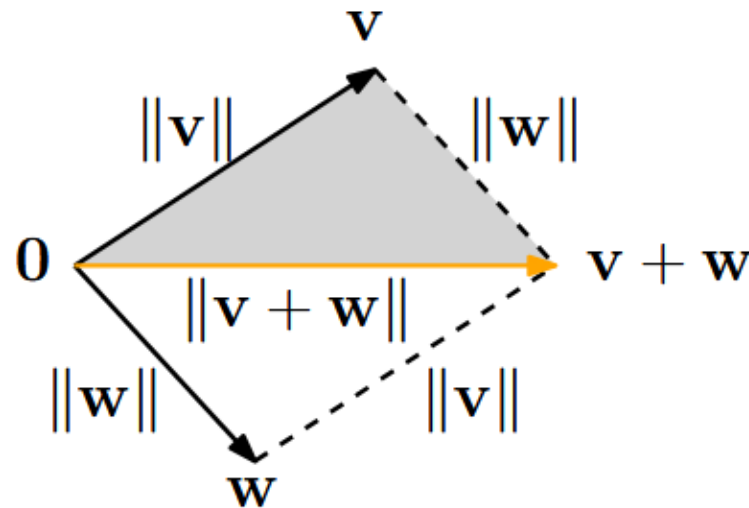
Figure 1.18: Orthogonal vectors: the scalar product equals 0.

Dreiecksungleichung

Lemma 1.17: Let $\mathbf{v}, \mathbf{w} \in \mathbb{R}^m$. Then

$$\|\mathbf{v} + \mathbf{w}\| \leq \|\mathbf{v}\| + \|\mathbf{w}\|.$$

In \mathbb{R}^2 : From 0 directly to $\mathbf{v} + \mathbf{w}$ is shorter than via \mathbf{v} or \mathbf{w} :



Lineare Unabhängigkeit

Linear (in)dependence:

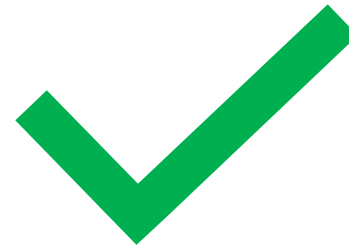
Definition 1.21: Vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are *linearly dependent* if at least one of them is a linear combination of the others, i.e. there exists an index $k \in [n]$ and scalars λ_j such that

$$\mathbf{v}_k = \sum_{\substack{j=1 \\ j \neq k}}^n \lambda_j \mathbf{v}_j.$$

Otherwise, $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$ are *linearly independent*.

Linear Unabhängig?

$$\begin{pmatrix} 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 3 \\ -1 \end{pmatrix}$$



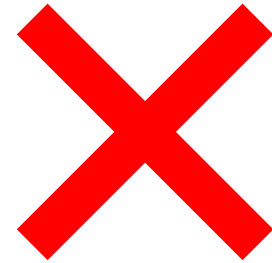
Linear Unabhängig?

$$\begin{pmatrix} 2 \\ 3 \end{pmatrix}, \begin{pmatrix} 4 \\ 6 \end{pmatrix}$$



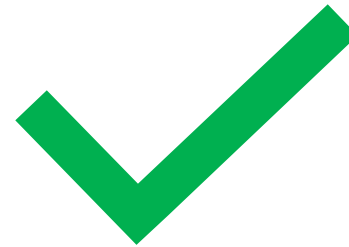
Linear Unabhängig?

$$\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3 \in \mathbb{R}^2$$



Linear Unabhängig?

$$\mathbf{v} \neq \mathbf{0}$$



Linear Unabhängig?

$$\mathbf{v} = \mathbf{0}$$



Linear Unabhängig?

$\dots, \mathbf{v}, \dots, \mathbf{v}, \dots$



Linear Unabhängig?

Leere Sequenz ()



Äquivalente Definitionen

Lemma 1.22: Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in \mathbb{R}^m$. The following statements are *equivalent* (all true, or all false).

- (i) At least one of the vectors is a linear combination of the other ones (linearly dependent by Definition 1.21).
- (ii) There are scalars $\lambda_1, \lambda_2, \dots, \lambda_n$ besides $0, 0, \dots, 0$ such that $\sum_{j=1}^n \lambda_j \mathbf{v}_j = \mathbf{0}$. Math jargon: $\mathbf{0}$ is a *nontrivial linear combination* of the vectors.
- (iii) At least one of the vectors is a linear combination of the previous ones.

Wieso mehrere Definitionen?

• Ist $\begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \\ 1 \end{pmatrix}$ linear unabhängig?

(iii) At least one of the vectors is a linear combination of the previous ones.

Eindeutigkeit von Linearkombinationen

Lemma 1.24. *Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in \mathbb{R}^m$ be linearly independent, $\mathbf{v} \in \mathbb{R}^m$. Let*

$$\mathbf{v} = \sum_{j=1}^n \lambda_j \mathbf{v}_j = \sum_{j=1}^n \mu_j \mathbf{v}_j$$

be two ways of writing \mathbf{v} as a linear combination of $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n$. Then $\lambda_j = \mu_j$ for all $j \in [n]$.

Span

Definition 1.25 (Span). *Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n \in \mathbb{R}^m$. Their span is the set of all linear combinations. In formulas,*

$$\text{Span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_n) := \left\{ \sum_{j=1}^n \lambda_j \mathbf{v}_j : \lambda_j \in \mathbb{R} \text{ for all } j \in [n] \right\}.$$

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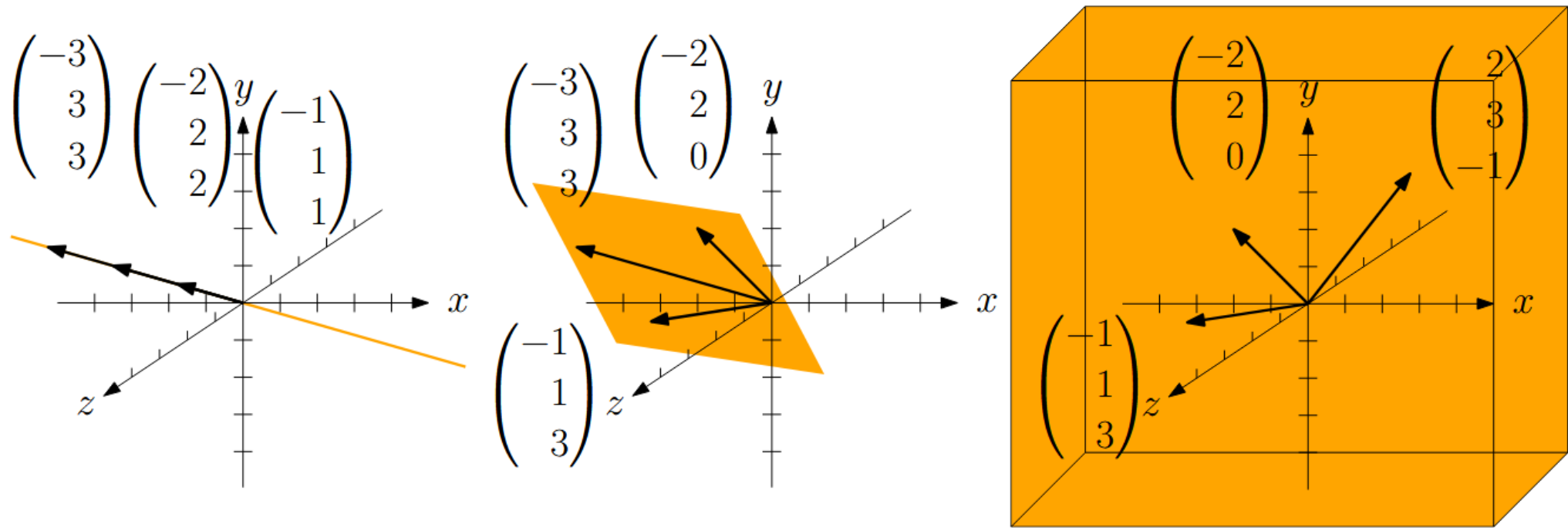


Figure 1.22: The span of three vectors in \mathbb{R}^3 : a line, a plane, or the whole space

Fragen?

Feedback



Übungen