

GENG 8010–Part 2 - Elements of Applied Linear Algebra

Mehrdad Saif ©

University of Windsor

Winter 2022

Mehrdad Saif © (UWindsor)

GENG 8010–Part 2 - Applied Linear Algebra

Winter 2022

1 / 333

Outline of part 2– II

- 6 Matrix diagonalization
 - Case of distinct eigenvalues
 - Case or repeated eigenvalues
 - Generalized eigenvectors

7 Quadratic forms

- 8 Singular value decomposition (SVD)
 - SVD Example
 - SVD applications

- 9 Functions of a square matrix
 - Cayley-Hamilton Theorem
 - Cayley-Hamilton technique

- 10 Matrix formulation of differential equation
 - State-space description
 - State-space formulation & simulation diagrams

11 Matrix formulation of difference equations

Outline of part 2– I

- 1 Preliminaries
- 2 Vector space
 - Definitions
 - Linear independence and bases
 - Change of bases
 - Linear operators and their representation
 - Matrix representation of linear operators \mathcal{L}
- 3 System of Linear Algebraic Equations
 - Existence and number of solutions
- 4 Generalized inverses
 - Matrix inverse
 - Least square
 - Generalized inverse
 - Solution of algebraic equations in terms of A^+
- 5 Eigenspectrum of a matrix

Mehrdad Saif © (UWindsor)

GENG 8010–Part 2 - Applied Linear Algebra

Winter 2022

2 / 333

Outline of part 2– III

- Simulation diagrams for difference equations

Mehrdad Saif © (UWindsor)

GENG 8010–Part 2 - Applied Linear Algebra

Winter 2022

4 / 333

Matrix representation of \mathcal{L} - II

Claim – Every linear operator that maps a finite dimensional space $(\mathcal{X}, \mathcal{F})$ into a finite dimensional space $(\mathcal{Y}, \mathcal{F})$ has a matrix representation with coefficients in \mathcal{F} .

Theorem 2.5.1

Let $(\mathcal{X}, \mathcal{F})$ and $(\mathcal{Y}, \mathcal{F})$ be n and m dimensional linear spaces. Let x_1, x_2, \dots, x_n be a set of linearly independent vectors in \mathcal{X} . Then the linear operator $\mathcal{L} : (\mathcal{X}, \mathcal{F}) \rightarrow (\mathcal{Y}, \mathcal{F})$ is uniquely determined by the n -pairs of mapping $y_i = \mathcal{L}\{x_i\}$, for $i = 1, 2, \dots, n$. Furthermore, with respect to the basis $\{x_1, x_2, \dots, x_n\}$ of \mathcal{X} and $\{u_1, u_2, \dots, u_m\}$ of \mathcal{Y} , \mathcal{L} can be represented by an mxn matrix A with coefficients in \mathcal{F} . The i th column of A is the representation of y_i with respect to the basis $\{u_1, u_2, \dots, u_m\}$.

Matrix representation of \mathcal{L} - III

Matrix representation of \mathcal{L} - IV

Proof.

a) Let $x \in \mathcal{X}$, then

$$x = \alpha_1 x_1 + \alpha_2 x_2 + \dots + \alpha_n x_n$$

Since \mathcal{L} is a linear operator

$$\begin{aligned} \mathcal{L}\{x\} &= \alpha_1 \mathcal{L}\{x_1\} + \alpha_2 \mathcal{L}\{x_2\} + \dots + \alpha_n \mathcal{L}\{x_n\} \\ &= \alpha_1 y_1 + \alpha_2 y_2 + \dots + \alpha_n y_n \end{aligned}$$

which implies that for an $x \in \mathcal{X}$, $\mathcal{L}\{x\}$ is uniquely determined by $y_i = \mathcal{L}\{x_i\}$, $i = 1, 2, \dots, n$.

Matrix representation of \mathcal{L} - V

b) Let us now find representation of y_i wrt basis $\{u_1, u_2, \dots, u_m\}$.

$$y_i = [u_1 \ u_2 \ \dots \ u_m] \begin{bmatrix} a_{1i} \\ a_{2i} \\ \vdots \\ a_{mi} \end{bmatrix}, \quad i = 1, \dots, n ; \quad a_{ij} \in \mathcal{F}$$

Matrix representation of \mathcal{L} – VI

$$\begin{aligned}\mathcal{L}\{[x_1 \ x_2 \ \dots \ x_n]\} &= [y_1 \ y_2 \ \dots \ y_n] \\ &= [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} \\ &= [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \mathbf{A}, \quad \mathbf{A} \in \mathbb{R}^{m \times n}\end{aligned}$$

Matrix representation of \mathcal{L} – VII

With respect to their respective bases, the linear operator $\mathbf{y} = \mathcal{L}\{\mathbf{x}\}$ can be written as

$$\begin{aligned}\mathbf{y} &= \mathcal{L}\{\mathbf{x}\} \\ [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \beta &= \mathcal{L}\{[\mathbf{x}_1 \ \mathbf{x}_2 \ \dots \ \mathbf{x}_n] \alpha\} \\ &= [\mathbf{y}_1 \ \mathbf{y}_2 \ \dots \ \mathbf{y}_n] \alpha \\ &= [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \mathbf{A} \alpha\end{aligned}$$

where α and β are the representations of \mathbf{x} and \mathbf{y} with respect to their own basis.

Matrix representation of \mathcal{L} – VIII

After the basis is chosen, there is no difference between specifying \mathbf{x} and \mathbf{y} and α and β . Hence, in studying $\mathbf{y} = \mathcal{L}\{\mathbf{x}\}$, we may just study the relationship between their representations. So,

$$[\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \beta = [\mathbf{u}_1 \ \mathbf{u}_2 \ \dots \ \mathbf{u}_m] \mathbf{A} \alpha \implies \boxed{\beta = \mathbf{A} \alpha} \quad \blacksquare$$

Remark

It is important to note that \mathbf{A} is completely dependent on the choice of bases chosen for $(\mathcal{X}, \mathcal{F})$ and $(\mathcal{Y}, \mathcal{F})$.

Matrix representation of \mathcal{L} – IX

A subclass of operators are those that map a linear space $(\mathcal{X}, \mathcal{F})$ into itself

$$\mathcal{L} : (\mathcal{X}, \mathcal{F}) \longrightarrow (\mathcal{X}, \mathcal{F})$$

If we choose $\mathcal{B} = \{\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n\}$, then a matrix representation for \mathcal{L} wrt \mathcal{B} is $\mathbf{A} \in \mathbb{R}^{n \times n}$

If we choose $\hat{\mathcal{B}}$, then the matrix representation of the operator wrt to this basis is $\hat{\mathbf{A}} \in \mathbb{R}^{n \times n}$

Question–What is the relationship between \mathbf{A} and $\hat{\mathbf{A}}$?

Matrix representation of \mathcal{L} – X

Matrix representation of \mathcal{L} – XI

Let $x \in \mathcal{X}$ with two representation α and $\hat{\alpha}$ wrt to \mathcal{B} and $\hat{\mathcal{B}}$. Also,

$$y = \mathcal{L}\{x\}$$

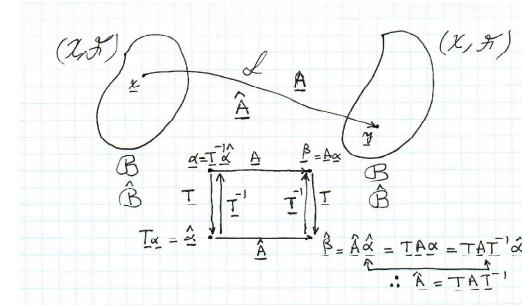


Figure 1: An operator mapping a space into itself.

Matrix representation of \mathcal{L} – XII

So find its representation β and $\hat{\beta}$ wrt to \mathcal{B} and $\hat{\mathcal{B}}$. We know

$$\hat{\alpha} = T\alpha \quad \hat{\beta} = T\beta \quad \text{where } T \text{ is non-singular}$$

$$\hat{\beta} = \hat{A}\hat{\alpha} \quad \beta = A\alpha$$

$$\text{thus, } \hat{A} = TAT^{-1} \quad (1)$$

$$A = T^{-1}\hat{A}T \quad (2)$$

Similar matrices

Two matrices A and \hat{A} are **similar** if there exist a nonsingular matrix T satisfying (1) and (2). The transformation is called a **similarity transformation**.

Matrix representation of \mathcal{L} – XIII

Remark (Interpretation of a matrix)

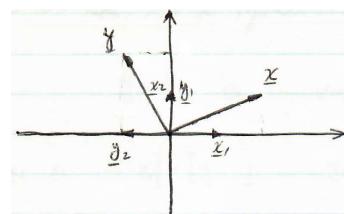
Given an $n \times n$ matrix A with coefficients in \mathcal{F} , if it is not specified to be the representation of some operator, we shall consider it as a linear operator that maps $(\mathcal{F}^n, \mathcal{F})$ into itself.

Example—Consider $(\mathbb{R}^2, \mathbb{R})$ and our example before where we chose $\mathcal{B} = \{x_1, x_2\}$,

Recall that \mathcal{L} was a 90 degrees CCW rotation. We are now interested to find the representation of this linear operator with respect to the natural basis, i.e. $\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.

Matrix representation of \mathcal{L} – XIV

$$\mathbf{y}_1 = \mathcal{L}\{\mathbf{x}_1\} = [\mathbf{x}_1 \quad \mathbf{x}_2] \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$



$$\mathbf{y}_2 = \mathcal{L}\{\mathbf{x}_2\} = [\mathbf{x}_1 \quad \mathbf{x}_2] \begin{bmatrix} -1 \\ 0 \end{bmatrix}$$

thus, $\mathbf{A} = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$, $\alpha = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ rep. \mathbf{x} wrt \mathcal{B}

$$\beta = \mathbf{A}\alpha = \begin{bmatrix} -1 \\ 2 \end{bmatrix}$$

$$\begin{aligned} a_{11}\mathbf{x}_1 + a_{12}\mathbf{x}_2 + \dots + a_{1n}\mathbf{x}_n &= y_1 \\ a_{21}\mathbf{x}_1 + a_{22}\mathbf{x}_2 + \dots + a_{2n}\mathbf{x}_n &= y_2 \\ &\vdots && \vdots \\ a_{m1}\mathbf{x}_1 + a_{m2}\mathbf{x}_2 + \dots + a_{mn}\mathbf{x}_n &= y_m \end{aligned}$$

where $a_{ij} \in \mathcal{F}$ and $y_i \in \mathcal{F}$, also $x_i \in \mathcal{F}$. The above can be written as

$$\mathbf{Ax} = \mathbf{y} \quad \begin{array}{l} \mathbf{A} : m \times n \\ \mathbf{x} : n \times 1 \\ \mathbf{y} : m \times 1 \end{array}$$

Solutions of $\mathbf{Ax} = \mathbf{y}$ – II

Questions:

- ① **Existence**– Condition on \mathbf{A} and \mathbf{y} , $\exists \mathbf{x}$ exists.
- ② **Number of solutions**– Number of linearly independent \mathbf{x} 's
 $\exists \mathbf{Ax} = \mathbf{y}$.

Range

The **range** of a linear operator \mathbf{A} is the set $\mathcal{R}(\mathbf{A})$ defined as:

$$\begin{aligned} \mathcal{R}(\mathbf{A}) &= \{\text{all } \mathbf{y} \in (\mathcal{F}^m, \mathcal{F}) \text{ for which } \exists \text{ at least one} \\ &\quad \mathbf{x} \in (\mathcal{F}^n, \mathcal{F}) \exists \mathbf{Ax} = \mathbf{y}\} \end{aligned}$$

Solutions of $\mathbf{Ax} = \mathbf{y}$ – III

Theorem 3.1.1

$\mathcal{R}(\mathbf{A})$ is a subspace of $(\mathcal{F}^m, \mathcal{F})$

Proof.

If $\mathbf{y}_1, \mathbf{y}_2 \in \mathcal{R}(\mathbf{A}) \implies \exists \mathbf{x}_1, \mathbf{x}_2 \in (\mathcal{F}^n, \mathcal{F}) \exists, \mathbf{y}_1 = \mathbf{Ax}_1, \mathbf{y}_2 = \mathbf{Ax}_2$.

We wish to show that $\forall \alpha_1, \alpha_2 \in \mathcal{F}, \mathbf{y} = \alpha_1 \mathbf{y}_1 + \alpha_2 \mathbf{y}_2 \in \mathcal{R}(\mathbf{A})$.

$\mathbf{y} = \alpha_1 \mathbf{y}_1 + \alpha_2 \mathbf{y}_2 = \alpha_1 \mathbf{Ax}_1 + \alpha_2 \mathbf{Ax}_2 = \mathbf{A}(\alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2)$ and since $(\mathcal{F}^n, \mathcal{F})$ is a vector space, then $\exists \mathbf{x} = \alpha_1 \mathbf{x}_1 + \alpha_2 \mathbf{x}_2 \in (\mathcal{F}^n, \mathcal{F}) \forall \alpha_1, \alpha_2 \in \mathcal{F}$, and thus, $\mathbf{y} \in \mathcal{R}(\mathbf{A})$ ■

Solutions of $Ax = y$ - VIII

Theorem 3.1.3

Consider $Ax = y$ where $A : (\mathcal{F}^n, \mathcal{F}) \rightarrow (\mathcal{F}^m, \mathcal{F})$.

- ① Given A , and a vector $y \in (\mathcal{F}^m, \mathcal{F})$, $\exists x \in (\mathcal{F}^n, \mathcal{F}) \ni Ax = y$ iff $y \in \mathcal{R}(A)$ or $\rho(A) = \rho([A \ y])$.
- ② Given A , $\forall y \in (\mathcal{F}^m, \mathcal{F})$, $\exists x \in (\mathcal{F}^n, \mathcal{F}) \ni Ax = y$ iff the mapping is onto, i.e., $\mathcal{R}(A) = (\mathcal{F}^m, \mathcal{F})$ or $\rho(A) = m$.

Solutions of $Ax = y$ - IX

Proof.

- ① Follows by the definition of $\mathcal{R}(A)$.
- ② $\rho(A) = \dim A$. Since $\mathcal{R}(A) \subset (\mathcal{F}^m, \mathcal{F})$ if $\rho(A) = m$, then $\mathcal{R}(A) = (\mathcal{F}^m, \mathcal{F})$, and so then $\forall y \in (\mathcal{F}^m, \mathcal{F}) \exists x \in (\mathcal{F}^n, \mathcal{F}) \ni Ax = y$.

If $\rho(A) < m$, then \exists at least one nonzero vector $y \in (\mathcal{F}^m, \mathcal{F})$, $y \notin \mathcal{R}(A)$ for which \exists no $x \in (\mathcal{F}^n, \mathcal{F}) \ni Ax = y$. Therefore we must have $\mathcal{R}(A) = (\mathcal{F}^m, \mathcal{F})$ or $\rho(A) = m$.

Solutions of $Ax = y$ - X

Null space and nullity

The **null (or kernel) space** of a linear operator A is the set $\mathcal{N}(A)$ defined as

$$\mathcal{N}(A) = \{\text{all } x \in (\mathcal{F}^n, \mathcal{F}), \exists Ax = \mathbf{0}\}$$

The dimension of $\mathcal{N}(A)$ is called the **nullity** of A and is denoted by $\gamma(A) = \dim \mathcal{N}(A)$.

Remark

If $\gamma(A) = 0$, then the only solution to $Ax = \mathbf{0}$ is $x = \mathbf{0}$. If on the other hand $\gamma(A) = k$, then there are k linearly independent solution to $Ax = \mathbf{0}$ is $x = \mathbf{0}$.

Solutions of $Ax = y$ - XI

Lemma 3.1.4 (Fundamental Lemma)

Let A be an $n \times n$ matrix. Then the homogeneous equation

$$Ax = \mathbf{0}$$

has a nonzero solution iff A is singular.

Example—Find $\rho, \mathcal{N}, \gamma$ for A .

$$A = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \quad \text{verify } \rho(A) = 2$$

$$Ax = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0 \implies x_1 = 0; x_2 = 0$$

and $\gamma(A) = 0$, so the null space only contains the zero vector.

Solutions of $\mathbf{A}\mathbf{x} = \mathbf{y}$ – XII

Example Consider $\mathbf{A} : (\mathbb{R}^5, \mathbb{R}) \rightarrow (\mathbb{R}^3, \mathbb{R})$ where

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 1 & 1 & 0 \\ 0 & 1 & 1 & -1 & 2 \\ -1 & 3 & 2 & -4 & 6 \end{bmatrix}$$

Verify that $\rho(\mathbf{A}) = 2$ and that the first two columns of \mathbf{A} are linearly independent. Note

$$\text{Row3} = -\text{Row1} + 3\text{Row2}$$

As a result of the above

$$x_1 + x_3 + x_4 = 0$$

$$x_2 + x_3 - x_4 + 2x_5 = 0$$

Solutions of $\mathbf{A}\mathbf{x} = \mathbf{y}$ – XIV

Theorem 3.1.5

Let \mathbf{A} be an $m \times n$ matrix, then $\rho(\mathbf{A}) + \gamma(\mathbf{A}) = n$.

Corollary 3.1.6

The number of linearly independent solutions of $\mathbf{A}\mathbf{x} = \mathbf{0}$ is equal to $n - \rho(\mathbf{A})$, where n is the number of columns in \mathbf{A} .

Solutions of $\mathbf{A}\mathbf{x} = \mathbf{y}$ – XIII

a set of solution is

$$\begin{pmatrix} 1 \\ 0 \\ 0 \\ -1 \\ -\frac{1}{2} \end{pmatrix}, \begin{pmatrix} 0 \\ 1 \\ 0 \\ 0 \\ -\frac{1}{2} \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \\ -1 \\ 1 \end{pmatrix}$$

The above vectors are linearly independent and every \mathbf{x} for which $\mathbf{A}\mathbf{x} = \mathbf{0}$ must be a linear combination of the above vectors. Therefore, these vectors form a basis for $\mathcal{N}(\mathbf{A})$, and $\gamma(\mathbf{A}) = 3$.

Solutions of $\mathbf{A}\mathbf{x} = \mathbf{y}$ – XV

Theorem 3.1.7 (Solutions of $\mathbf{A}\mathbf{x} = \mathbf{y}$)

Consider the set of algebraic equation described by

$$\mathbf{A}\mathbf{x} = \mathbf{y} \quad \mathbf{A} \in \mathbb{R}^{m \times n}; \mathbf{x} \in \mathbb{R}^n, \mathbf{y} \in \mathbb{R}^m$$

Let \mathbf{x}_s be a solution and suppose $\gamma(\mathbf{A}) = n - \rho(\mathbf{A})$ is the nullity of \mathbf{A} . If $\gamma = 0$, then \mathbf{x}_s is unique. If however $\gamma > 0$, then $\forall \alpha_i \in \mathbb{F}$

$$\mathbf{x} = \mathbf{x}_s + \alpha_1 \mathbf{n}_1 + \alpha_2 \mathbf{n}_2 + \cdots + \alpha_\gamma \mathbf{n}_\gamma$$

represent solutions where $\mathbf{n}_i \in \mathcal{N}(\mathbf{A})$, $i = 1, 2, \dots, \gamma$

Proof.

$$\mathbf{Ax} = \mathbf{Ax}_s + \sum_{i=1}^{\gamma} \alpha_i \mathbf{An}_i = \mathbf{y}$$

Solutions of $Ax = y$ – XVI

Example 3.1.8

Consider

$$\begin{pmatrix} 1 & 2 & -2 & -1 \\ 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 \\ 2 & 1 & -1 & -2 \end{pmatrix} \mathbf{x} = \begin{pmatrix} 5 \\ -2 \\ 2 \\ 1 \end{pmatrix}$$

verify the followings:

$$\rho(\mathbf{A}) = 3 \implies \gamma(\mathbf{A}) = 4 - \rho(\mathbf{A}) = 1 \text{ and } \mathbf{n} = \begin{pmatrix} -1 \\ 1 \\ 1 \\ -1 \end{pmatrix} \in \mathcal{N}(\mathbf{A})$$

Solutions of $Ax = y$ – XVII

Furthermore,

$$\mathbf{x}_s = \begin{pmatrix} 0 \\ 1 \\ -2 \\ 1 \end{pmatrix}$$

is a solution. Hence, the above has infinitely many solutions and they are given by

$$\boxed{\mathbf{x} = \begin{pmatrix} 0 \\ 1 \\ -2 \\ 1 \end{pmatrix} + \alpha \begin{pmatrix} -1 \\ 1 \\ 1 \\ -1 \end{pmatrix} \text{ where } \alpha \in \mathbb{R}}$$