GENG 8010-Part 2 - Elements of Applied Linear Algebra

Mehrdad Saif ©

University of Windsor

Winter 2022

◆□▶◆圖▶◆園▶◆園▶ 園 990

GENG 8010-Part 2 - Applied Linear Algebra

Winter 2022

1/326

Outline of part 2- II

- 6 Matrix diagonalization
 - Case of distinct eigenvalues
 - Case or repeated eigenvalues
 - Generalized eigenvectors
- Quadratic forms
- Singular value decomposition (SVD)
 - SVD Example
 - SVD applications
- Functions of a square matrix
 - Cayley-Hamilton Theorem
 - Cayley-Hamilton technique
- Matrix formulation of differential equation
 - State-space description
 - State-space formulation & simulation diagrams
- Matrix formulation of difference equations

Outline of part 2- I

- Preliminaries
- Vector space
 - Definitions
 - Linear independence and bases
 - Change of bases
 - Linear operators and their representation
 - ullet Matrix representation of linear operators $\mathscr L$
- System of Linear Algebraic Equations
 - Existence and number of solutions
- Generalized inverses
 - Matrix inverse
 - Least square
 - Generalized inverse
 - Solution of algebraic equations in terms of A^+
- Eigenspectrum of a matrix

◆□▶◆圖▶◆臺▶◆臺▶

Mehrdad Saif © (UWindsor)

GENG 8010-Part 2 - Applied Linear Algebra

Winter 2022

Outline of part 2- III

Simulation diagrams for difference equations

4□ > 4□ > 4 □ > 4 □ > 1□ × 90 (~

Definitions

Introduction & axiomatic definitions- I

Here we shall specify the collection of objects that form the center of our study.

Set: The collection of objects or elements.

real numbers Fields that are considered \(\) complex numbers rational functions

◆ロ > ◆ 個 > ◆ 種 > ◆ 種 > ■ の < ②</p>

GENG 8010-Part 2 - Applied Linear Algebra

Vector space

Definitions

Introduction & axiomatic definitions— III

Example– Is $\{0,1\}$ a field?

Ans.: No since it violates 1.6.

But let us define:

1+1=0+0=0; 0.1=0.0=0; 1+0=1; 1.1=1 then $\{0,1\}$ is a field. It is called the **field of binary numbers**.

Example—The set of all real numbers define a field called \Re .

Example—The set of all complex numbers define a complex field \mathbb{C}

Definition (Ring) A set that satisfies all the axioms in the previous definition except (7) is called a *Commutative Ring* with multiplicative identity.

Introduction & axiomatic definitions— II

Definition (Field)– A field consists of a set \mathscr{F} of elements called scalars. "+" and "." are defined and satisfy the following axioms:

- "+" and "." are commutative
- "+" and "." are associative.
- $\forall \alpha, \beta, \gamma \in \mathscr{F} \ \alpha.(\beta + \gamma) = \alpha.\beta + \alpha.\gamma$ "." is distributive wrt "+"
- $0 \exists 0 \in \mathscr{F} \ni \alpha + 0 = \alpha \text{ and } \exists 1 \in \mathscr{F} \ni 1.\alpha = \alpha \forall \alpha \in \mathscr{F}$
- **6** $\forall \alpha \in \mathscr{F} \ \exists \ \beta \in \mathscr{F} \ni \alpha + \beta = 0$ β : additive inverse
- β : multiplicative inverse

ベロトス部とスミとスミと、意

GENG 8010-Part 2 - Applied Linear Algebra

Vector space Definitions

Introduction & axiomatic definitions- IV

Example—The set of all integers is not a field but is a ring. **Definition** (Vector Space)-a vector space over a field \mathscr{F} is defined by $(\mathscr{X},\mathscr{F})$ which consists of a set \mathscr{X} of elements called vectors defined over a field F and two operation of vector addition and scalar multiplication such that the following axioms are satisfied:

- $\mathbf{0} \ \forall \mathbf{x}_1, \text{ and } \mathbf{x}_2 \in \mathcal{X} \ \exists \ \mathbf{x}_3 = \mathbf{x}_1 + \mathbf{x}_2 \in \mathcal{X}.$
- **3** $\forall x_1, x_2$, and $x_3 \in \mathcal{X}$ $(x_1 + x_2) + x_3 = x_1 + (x_2 + x_3)$ "+" is associative.
- \bigcirc \exists **0** $\in \mathcal{X} \ni$ **0** + $x = x \ \forall x \in \mathcal{X}$
- **10** $\forall \alpha \in \mathscr{F}$ and $\mathbf{x} \in \mathscr{X} \exists \bar{\mathbf{x}} = \alpha \mathbf{x} \in \mathscr{X}$ called scalar product.
- $\mathbf{Q} \ \forall \alpha, \beta \in \mathscr{F} \ \text{and} \ \mathbf{x} \in \mathscr{X} \ \alpha.(\beta.\mathbf{x}) = (\alpha.\beta).\mathbf{x} \ \text{scalar multiplication is}$ associative.

Introduction & axiomatic definitions- V

- multiplication is distributive
- is distributive wrt scalar addition.

Example–A field can form a vector space over itself, e.g., (\Re, \Re) , and $\overline{(\mathbb{C},\mathbb{C})}$ which are the real and complex vector spaces respectively.

Example-How about

- **○** (ℜ, ℂ)
- **②** (ℂ, ℜ)

