#### CSM EECS 20N Lecture Notes

Authored by Dun-Ming Huang, SID: 303\*\*\*\*\*2

#### 0.1 Preface

Preface will be written later.

#### **Contents**

	0.1 Preface	2
I	Linear Algebra is A Really Near Algebruh	5
1	The Fundamentals of Linear Algebra	e
2	Arithmetics of Vectors and Matrices	7
3	Gaussian Elimination	8
4	Linear Dependence	9
5	Vector Spaces	10
6	Eigen Show You The World: Eigenvalues, Eigenvectors, and Eigenpain	11
7	Eigenspaces and Change of Basis	12
8	Inner Products and Norms, Orthogonality	13
9	Least Squares Algorithm: Where Machine Learning Starts	14
II	It is All About the Functions and Sets	15
10	An Integral Review for Integration	16
11	Set!	17
12	Functions	18
II	I Introduction to Signals and Systems	19
13	Introduction to Signals	20
14	Introduction to Systems	21

4	CONTENTS
---	----------

15 Mathematical Definitions for Functions and Signals	22
16 Mathematical Properties of A System	23
17 States	24
18 Linear	25
19 Linear Systems and Its States	26
IV Signal Processing	27
20 Linear Systems and Its States	28
21 It's Time to Get a Little Complex	29
22 Frequency, Phase, Domain	30
23 Fourier Expansion: Infinite Terms	31
24 Linear Time-Invariant Systems	32
25 Frequency Response and Fourier Series	33
26 Introduction to Filtering	34
27 Impulse Resopnse Filters	35
V Sampling and Fourier Transform	36
28 The Four Fourier Transforms, Part I	37
29 The Four Fourier Transforms, Part II	38
30 Fourier Transform vs. Fourier Series	39
31 Sampling and Reconstruction	40
32 The Nyquist-Shannon Sampling Theorem	41

#### Part I

Linear Algebra is A Really Near Algebruh

# The Fundamentals of Linear Algebra

#### **Arithmetics of Vectors and Matrices**

#### **Gaussian Elimination**

# **Linear Dependence**

# **Vector Spaces**

# Eigen Show You The World: Eigenvalues, Eigenvectors, and Eigenpain

# **Eigenspaces and Change of Basis**

## **Inner Products and Norms, Orthogonality**

# **Least Squares Algorithm: Where Machine Learning Starts**

# Part II It is All About the Functions and Sets

# **An Integral Review for Integration**

# Set!

#### **Functions**

# Part III Introduction to Signals and Systems

# **Introduction to Signals**

# **Introduction to Systems**

# **Mathematical Definitions for Functions and Signals**

## **Mathematical Properties of A System**

#### **States**

#### Linear

# **Linear Systems and Its States**

# Part IV Signal Processing

# **Linear Systems and Its States**

# It's Time to Get a Little Complex

# Frequency, Phase, Domain

# **Fourier Expansion: Infinite Terms**

# **Linear Time-Invariant Systems**

# **Frequency Response and Fourier Series**

# **Introduction to Filtering**

# **Impulse Resopnse Filters**

# Part V Sampling and Fourier Transform

# The Four Fourier Transforms, Part I

## The Four Fourier Transforms, Part II

#### Fourier Transform vs. Fourier Series

# **Sampling and Reconstruction**

# **The Nyquist-Shannon Sampling Theorem**