

Linear Algebra

Vectors:

A vector is a point in space. It is represented in the form of $\begin{bmatrix} a \\ b \end{bmatrix}$ (column matrix).

Magnitude

$$\vec{V} = \begin{bmatrix} a \\ b \end{bmatrix}$$

$$|\vec{V}| = \sqrt{a^2 + b^2}$$

It is represented by $|\vec{V}|$ and also called length or norm.

$$\vec{V} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$$|\vec{V}| = \sqrt{(3)^2 + (4)^2} = \sqrt{9 + 16} = \sqrt{25}$$

$$|\vec{V}| = 5$$

Unit Vector/Normal Vector

A vector whose norm is always 1 is called unit vector.

It tells us about the direction

of a vector.

It is represented by \hat{V} .

$$\hat{V} = \frac{\vec{V}}{|\vec{V}|}$$

$$\vec{V} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$$\hat{V} = \frac{\begin{bmatrix} 3 \\ 4 \end{bmatrix}}{5}$$

$$\hat{V} = \frac{1}{5} \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

$$\hat{V} = \begin{bmatrix} 3/5 \\ 4/5 \end{bmatrix}$$

Vector Addition

Vector addition is possible if both vectors have same dimensions.

$$\vec{q} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \vec{p} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}, \vec{r} = \begin{bmatrix} 5 & 6 \end{bmatrix}$$

Vector addition of \vec{p} and \vec{q} is possible while with \vec{r} it is not possible.

$$\vec{q} + \vec{p} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1+3 \\ 2+4 \end{bmatrix} = \begin{bmatrix} 4 \\ 6 \end{bmatrix}$$

Scalar Multiplication:

Multiplication of a vector with a scalar quantity.

$$a = 3, \quad \vec{r} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$a \times \vec{r} = 3 \times \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

Linear Combination:

It has only two operations.

Vector Addition

Scalar Multiplication

$$a = 5, \quad \vec{r} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}, \quad \vec{n} = \begin{bmatrix} 3 \\ 5 \\ 7 \end{bmatrix}$$

$$a(\vec{r} + \vec{n}) = 5 \left(\begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix} + \begin{bmatrix} 3 \\ 5 \\ 7 \end{bmatrix} \right) = 5 \left(\begin{bmatrix} 4 \\ 8 \\ 9 \end{bmatrix} \right)$$

$$a(\vec{r} \times \vec{n}) = \begin{bmatrix} 20 \\ 40 \\ 45 \end{bmatrix}$$

In vectors, linear combination is very important.

Any vector in a plane is represented in the form of a vector combination/linear combination.

Dot product (Inner product)

$$\vec{V} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\vec{U} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$



$$\vec{V}^t = [1 \quad -1]$$

$$\vec{V} \cdot \vec{U} = \vec{V}^t \cdot \vec{U} = [1 \quad -1] \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$= [1-1] = [0]$$

Orthogonal:

Two vectors are said to be orthogonal to each other if their dot product is equal to zero.

$$\vec{n} = \begin{bmatrix} 2 \\ 1 \\ -2 \\ 4 \end{bmatrix}$$

$$\vec{m} = \begin{bmatrix} 3 \\ -6 \\ 4 \\ 2 \end{bmatrix}$$

$$\vec{n}^t = \begin{bmatrix} 2 & 1 & -2 & 4 \end{bmatrix}$$

$$\vec{n} \cdot \vec{m} = \vec{n}^t \cdot \vec{m} = \begin{bmatrix} 2 & 1 & -2 & 4 \end{bmatrix} \begin{bmatrix} 3 \\ -6 \\ 4 \\ 2 \end{bmatrix}$$

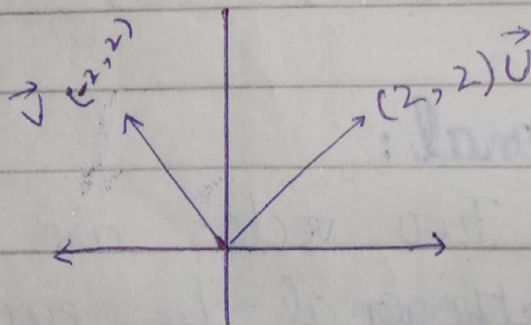
$$= [6 - 6 - 8 + 8]$$

$$= [0]$$

Both vectors are orthogonal to each other.

Orthonormal:

If two unit vectors are perpendicular to each other then they are called orthonormal.



$$\vec{U} = \begin{bmatrix} 2 \\ 2 \end{bmatrix} \Rightarrow |\vec{U}| = \sqrt{(2)^2 + (2)^2} = \sqrt{4 + 4}$$

$$|\vec{U}| = \sqrt{8} = 2\sqrt{2}$$

$$\hat{U} = \frac{\begin{bmatrix} 2 \\ 2 \end{bmatrix}}{2\sqrt{2}} = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\vec{v} = \begin{bmatrix} -2 & 2 \end{bmatrix}, \quad |\vec{v}| = \sqrt{(-2)^2 + (2)^2} = \sqrt{4+4}$$

$$|\vec{v}| = \sqrt{8} = 2\sqrt{2}$$

$$\hat{v} = \frac{\begin{bmatrix} -2 \\ 2 \end{bmatrix}}{2\sqrt{2}} = \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

For orthonormal:

$$\hat{u} \cdot \hat{v} = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix} \cdot \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\hat{u}^t \cdot \hat{v} = \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \end{bmatrix} \begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$= \left[-\frac{1}{2} + \frac{1}{2} \right] = [0]$$

Hence proved that u and v are orthonormal to each other.

Matrices

Matrices are a sort of functions.

They transform vectors.

dimension:

The dimension of a matrix is represented by $m \times n$ where m is no. of rows

and n is no. of columns.

$$A = \begin{bmatrix} 2 & 3 & 1 \\ 1 & 2 & 5 \end{bmatrix}$$

dimension = 2×3

Square Matrix:

A matrix of dimension $m \times m$ is called square matrix.

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$$

dimension = 2×2

Transpose of a matrix:

Converting rows into columns or columns into rows.

$$A = \begin{bmatrix} 1 & 4 \\ 3 & 5 \end{bmatrix}, \quad A^t = \begin{bmatrix} 1 & 3 \\ 4 & 5 \end{bmatrix}$$

Symmetric matrix:

If $A^t = A$ then matrix A is called symmetric matrix.

$$A = \begin{bmatrix} 12 & 7 \\ 7 & 12 \end{bmatrix}, \quad A^t = \begin{bmatrix} 12 & 7 \\ 7 & 12 \end{bmatrix}$$

$$A = A^t$$

Multiplication

$$A = \begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix}$$

$$\vec{A} \cdot \vec{B} = \begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \\ 7 \end{bmatrix} = \begin{bmatrix} 2 + 6 + 28 \\ 1 + 4 + 35 \\ 3 + 6 + 7 \end{bmatrix}$$

$$\vec{A} \cdot \vec{B} = \begin{bmatrix} 36 \\ 40 \\ 16 \end{bmatrix}$$

A vector ' \vec{B} ' is transformed by matrix A .

Finding unknowns

$$\rightarrow A = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 1 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} \\ \\ \end{bmatrix} = \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 2 & 1 \\ 2 & 4 & 1 \\ 3 & 6 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}$$

$$\rightarrow \begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} \\ \\ \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ 9 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 7 \\ 4 \\ 9 \end{bmatrix}$$

Matrix - Matrix multiplication:

$$A = \begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 3 & 2 \\ 2 & 4 & 7 \\ 7 & 2 & 5 \end{bmatrix}$$

$$A \cdot B = \begin{bmatrix} 2+6+28 & 6+12+8 & 4+21+20 \\ 1+4+35 & 3+8+10 & 2+14+25 \\ 3+6+7 & 9+12+2 & 6+21+5 \end{bmatrix}$$

$$AB = \begin{bmatrix} 36 & 26 & 45 \\ 40 & 21 & 41 \\ 16 & 23 & 32 \end{bmatrix}$$

Determinants

$$A = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix}$$

$$\begin{aligned} |A| &= (2)(4) - (1)(3) \\ &= 8 - 3 = 5 \end{aligned}$$

Singular Matrix

A matrix whose determinant is equal to zero is called singular matrix.

$$A = \begin{bmatrix} 3 & 6 \\ 1 & 2 \end{bmatrix}$$

$$\begin{aligned} |A| &= 3(2) - 1(6) \\ &= 6 - 6 \\ &= 0 \end{aligned}$$

- Inverse of a singular matrix does not exist.

- Columns are linearly dependent.

Rank

Number of linearly independent columns is called rank of a matrix.

It cannot be zero.

$$A = \begin{bmatrix} 2 & 3 & 4 \\ 1 & 2 & 5 \\ 3 & 3 & 1 \end{bmatrix} \quad \text{Rank is 3}$$

$$B = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 4 & 1 & 5 \end{bmatrix}$$

As one column is dependent on other two so the rank of this matrix is **2**.

Inverse of a matrix:

Inverse of a 2×2 matrix is defined as:

$$A^{-1} = \frac{\text{Adj } A}{|A|}$$

$$\therefore A = \begin{bmatrix} a & c \\ b & d \end{bmatrix}$$

where $\text{Adj } A = \begin{bmatrix} d & -c \\ -b & a \end{bmatrix}$

Let:

$$A = \begin{bmatrix} 3 & 1 \\ 2 & 5 \end{bmatrix}$$

$$\begin{aligned} |A| &= 3(5) - 2(1) \\ &= 15 - 2 = 13 \end{aligned}$$

$$\text{Adj } A = \begin{bmatrix} 5 & -1 \\ -2 & 3 \end{bmatrix}$$

$$A^{-1} = \frac{\text{Adj } A}{|A|}$$

$$A^{-1} = \frac{\begin{bmatrix} 5 & -1 \\ -2 & 3 \end{bmatrix}}{13} = \begin{bmatrix} 5/13 & -1/13 \\ -2/13 & 3/13 \end{bmatrix}$$

Identity Matrix

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