MATH 115 - Linear Algebra for Engineers

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Vectors

Vectors have a magnitude and a direction, are denoted by vector arrows, and are said to be in \mathbb{R}^n

Two Main Operations

You can perform two main operations with vectors: **vector addition**, which is the algebraic tail to tip addition of vectors, and **scalar multiplication**, which is $t\vec{v}$ where $t \in \mathbb{R}$ and $\vec{v} \in \mathbb{R}^n$

Linear Combinations

The linear combinatio of a set of vectors $(\vec{v_0}, \dots \vec{v_n})$ is any vector which can be obtained from these vectors through vector addition and scalar multiplication. It has the form $a_0\vec{v_0} + \dots + a_n\vec{v_n}$ where $a_0, \dots a_n \in \mathbb{R}$

Example: for
$$\vec{a} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$
 and $\vec{b} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$

$$3\vec{a} - 2\vec{b} = \begin{bmatrix} 3\\ -2 \end{bmatrix}$$

Any vector in \mathbb{R}^2 is a linear combination of this set.

Dot Product

In
$$\mathbb{R}^n$$
, the dot product of $\vec{u} = \begin{bmatrix} a_0 \\ \dots \\ a_n \end{bmatrix}$ and $\vec{v} = \begin{bmatrix} b_0 \\ \dots \\ b_n \end{bmatrix}$ is a scalar defined to be

$$\vec{a} \circ \vec{b} = a_0 b_0 + \dots + a_n b_n$$

thus if
$$\vec{a} = \begin{bmatrix} 3 \\ 5 \end{bmatrix}$$
 and $\vec{v} = \begin{bmatrix} 2 \\ 6 \end{bmatrix}$

$$\vec{u} \circ \vec{v} = 3 * 2 + 5 * 6 = 36$$

Properties

- $\vec{u} \circ \vec{v} = \vec{v} \circ \vec{u}$
- $t\vec{u} \circ \vec{v} = t(\vec{u} \circ \vec{v})$, for any scalar t
- $\bullet \ \vec{u} \circ (\vec{v} + \vec{w}) = \vec{u} \circ \vec{v} + \vec{u} \circ \vec{w}$

Magnitude

The **magnitude** of a vector is its length.

Example: for $\vec{v} = \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \\ 2 \end{bmatrix}$

$$||\vec{v}|| = \sqrt{3^2 + 4^2} = 5$$

More generally

$$||\vec{v}|| = \sqrt{\vec{v} \circ \vec{v}}$$

and

$$\left|\left|\vec{v}\,\right|\right|^2 = \vec{v} \circ \vec{v}$$

Unit Vector

The **unit vector** is a vector of length one. Given \vec{v} , the unit vector with the same direction is

$$\frac{\vec{v}}{||\vec{v}||}$$

This is called **normalization**.

Distance Between Points

For P and Q, the **distance** between them is $||\vec{PQ}||$

Angle Between Two Vectors

For \vec{u} and \vec{v} , the **angle** between them is θ .

Deriving from the **cosine law** $c^2 = a^2 + b^2 - 2ab\cos\theta$, we get

$$\begin{aligned} \left| \left| \vec{u} - \vec{v} \right| \right|^2 &= \left| \left| \vec{u} \right| \right|^2 + \left| \left| \vec{v} \right| \right|^2 - 2 \left| \left| \vec{u} \right| \right| \left| \left| \vec{v} \right| \right| \cos \theta \\ &= (\vec{u} - \vec{v}) \circ (\vec{u} - \vec{v}) \\ &= \vec{u} \circ \vec{u} - \vec{u} \circ \vec{v} - \vec{v} \circ \vec{u} + \vec{v} \circ \vec{v} \\ &= \left| \left| \vec{u} \right| \right|^2 - 2 \vec{u} \circ \vec{v} + \left| \left| \vec{v} \right| \right|^2 \\ -2 \left| \left| \vec{u} \right| \left| \left| \left| \vec{v} \right| \right| \cos \theta &= -2 \vec{u} \circ \vec{v} \\ \cos \theta &= \frac{\vec{u} \circ \vec{v}}{\left| \left| \vec{u} \right| \left| \left| \left| \vec{v} \right| \right|} \\ \theta &= \cos^{-1} \left(\frac{\vec{u} \circ \vec{v}}{\left| \left| \vec{u} \right| \left| \left| \left| \vec{v} \right| \right|} \right) \end{aligned}$$

Definition: two vectors \vec{u} and \vec{v} are orthogonal if $\vec{u} \circ \vec{v} = 0$

Lines

In \mathbb{R}^2 , y = mx + b, but in \mathbb{R}^n we must two vectors to represent a line. The equation for a line in \mathbb{R}^n follows the same forms as in \mathbb{R}^2 , but uses any vector on the line as its intercept, and any vector parallel to the line as its slope.

Example:

$$\vec{x} = (3, 1, 4, 1) + t(2, 0, 3, 2), t \in \mathbb{R}$$

Parametric Form

In **parametric form**, we solve for the values of each variable in the resulting vector. For the above equation we have

$$\vec{x} = \begin{cases} x_0 = 3 + 2t \\ x_1 = 1 \\ x_2 = 4 + 3t \\ x_3 = 1 + 2t \end{cases}$$

where $t \in \mathbb{R}$

Planes (In \mathbb{R}^3 only)

Every plane in \mathbb{R}^3 has a **normal vector** orthogonal to the plane. \vec{n} must be orthogonal to \vec{PX} , where P and X are both points on the plane, so

$$\vec{n} \circ \vec{PX} = 0$$

For any line in \mathbb{R}^3 of the form ax + by + cz = k, $\vec{n} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$

Projections

 $\operatorname{proj}_{\vec{u}}(\vec{v})$ is the **projection** of \vec{v} onto \vec{u}

- 1. $\operatorname{proj}_{\vec{u}}(\vec{v})$ is a scalar multiple of \vec{u}
- 2. $\operatorname{proj}_{\vec{u}}(\vec{v})$ and $\vec{v} \operatorname{proj}_{\vec{u}}(\vec{v})$ are orthogonal

$$\begin{aligned} \operatorname{proj}_{\vec{u}}(\vec{v}) &= \frac{\vec{u} \circ \vec{v}}{\left|\left|\vec{u}\right|\right|^2} \vec{u} \\ \operatorname{perp}_{\vec{u}}(\vec{v}) &= \vec{v} - \operatorname{proj}_{\vec{u}}(\vec{v}) \\ \operatorname{perp}_{\vec{u}}(\vec{v}) \circ \operatorname{proj}_{\vec{u}}(\vec{v}) &= 0 \end{aligned}$$

Shortest Distance

The tip of $\operatorname{proj}_{\vec{u}}(\vec{v})$ is the **closest point** to \vec{v}

Example: The shortest distance between the point P and the line \vec{QR} is

$$\left|\left|\operatorname{perp}_{\vec{QR}}(\vec{QP})\right|\right|$$

Projection onto a Plane

For a point P and a plane containing point Q, the **projection** onto that plane is

$$\operatorname{perp}_{\vec{n}}(\vec{QP})$$

Vector Algebra

The definition of \mathbb{R}^n is $\{(a_0, \dots a_n) \mid a_0, \dots a_n \in \mathbb{R}\}$

There are 10 properties of \mathbb{R}^n . For any $\vec{x}, \vec{y}, \vec{z} \in \mathbb{R}^n$. $s, t \in \mathbb{R}$

- 1. $\vec{x} + \vec{y} \in \mathbb{R}^n \leftarrow$ closure of addition
- 2. $\vec{x} + \vec{y} = \vec{y} + \vec{x} \leftarrow \text{commutativity}$
- 3. $(\vec{x} + \vec{y}) + \vec{z} = \vec{x} + (\vec{y} + \vec{z}) \leftarrow$ associativity
- 4. There exists $\vec{0} \in \mathbb{R}^n$ such that $\vec{0} + \vec{x} = \vec{x}$
- 5. For every $\vec{x} \in \mathbb{R}^n$, there exists $-\vec{x} \in \mathbb{R}^n$ such that $\vec{x} + (-\vec{x} = \vec{0})$
- 6. $t\vec{x} \in \mathbb{R}^n \leftarrow \text{closure under scalar multiplication}$
- 7. $s(t\vec{x}) = (st)\vec{x}$
- 8. $(s+t)\vec{x} = s\vec{x} + t\vec{x}$
- 9. $t(\vec{x} + \vec{y}) = t\vec{x} + t\vec{y}$
- 10. $1 * \vec{x} = \vec{x}$

Any algebraic structure that satisfies these 10 properties will "act" like \mathbb{R}^n and be called **vector spaces**. We can apply things in \mathbb{R}^n to these structures.

Subspaces

Subspaces are vector spaces within \mathbb{R}^n . To check if a subset of \mathbb{R}^n is a **subspace**, we only need to check properties 1, 4, and 6; the other properties are inherited.

Definition: A non-empty subset S of \mathbb{R}^n is a subspace of \mathbb{R}^n if for all $\vec{x}, \vec{y} \in S, t \in \mathbb{R}$

$$\vec{x} + \vec{y} \; \epsilon \; S$$
 and $t \vec{x} \; \epsilon \; S$

Property 4 follows from the fact that the set is non-empty.

Generally, any line containing $\vec{0}$ is a subspace and any line that does not contain $\vec{0}$ is not a subspace (not closed under scalar multiplication). Generally, any plane through the origin is a subspace.

Spanning Sets

Recall: every element of \mathbb{R}^n in a plane can be written as a linear combination of $\{\begin{bmatrix}1\\0\end{bmatrix},\begin{bmatrix}0\\1\end{bmatrix}\}$

Definition: the **span** of $\{\vec{v_0}, \dots \vec{v_k}\}$ is denoted span $\{\vec{v_0}, \dots \vec{v_k}\}$ is the set of all linear combinations of $\vec{v_0}, \dots \vec{v_k}$

$$\operatorname{span}\{\vec{v_0}, \dots \vec{v_k}\} = \{a_0 \vec{v_0}, \dots a_k \vec{v_k} \mid a_0, \dots a_k \in \mathbb{R}\}$$

 $\operatorname{span}\{\begin{bmatrix}1\\2\end{bmatrix}\} \text{ is the line through 0 with distance } \begin{bmatrix}1\\2\end{bmatrix}. \text{ If } \vec{x} \in \operatorname{span}\{\begin{bmatrix}1\\2\end{bmatrix}\}, \text{ then } \vec{x}=a_0 \begin{bmatrix}1\\2\end{bmatrix}, a_0 \in \mathbb{R}$

Theorem: if $\vec{v_0}, \dots \vec{v_k} \in \mathbb{R}^n$, then span $\{\vec{v_0}, \dots \vec{v_k}\}$ is a subspace of \mathbb{R}^n

In \mathbb{R}^2 we have $\mathbb{R}^2 = \operatorname{span}\left\{\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}0\\1\end{bmatrix}, \begin{bmatrix}1\\1\end{bmatrix}\right\} = \operatorname{span}\left\{\begin{bmatrix}1\\0\end{bmatrix}, \begin{bmatrix}0\\1\end{bmatrix}\right\}$ because $\begin{bmatrix}1\\1\end{bmatrix}$ is a linear combination of the other two vectors, and is thus redundant.

Theorem: if $\vec{v_0}, \dots \vec{v_k} \in \mathbb{R}^n$ and $\vec{v_k}$ is a linear combination of $\vec{v_0}, \dots \vec{v_{k-1}}$, then $\operatorname{span}\{\vec{v_0}, \dots \vec{v_k}\} = \operatorname{span}\{\vec{v_0}, \dots \vec{v_{k-1}}\}$

Linear Independence

Definition: The set $\{\vec{v_0}, \dots \vec{v_k}\}$ is **linearly dependent** if there exists $a_0, \dots a_k$ not all zero such that $a_0\vec{v_0} + \dots + a_k\vec{v_k} = \vec{0}$. Otherwise (ie, if $a_0, \dots a_k$ are all zero) the set is **linearly independent**.

Basis

Definition: A basis B of a subspace S is a linearly independent subset of S such that $S = \text{span}\{B\}$

Systems of Linear Equations

A linear equation is in the form

$$a_0x_0 + \cdots + a_nx_n = b$$

where

$$a_1, \ldots a_n, b \in \mathbb{R}$$
 and $x_0, \ldots x_n \in \mathbb{R}^n$

A solution is a vector \vec{x} that satisfies the equation.

Matrices

A matrix A is $m \times n$ if it has m rows and n columns. The entry at row i and column j is the ij-th entry, denoted by $(A)_{ij}$ or a_{ij} . When m=n, it is a square matrix. The diagonal entries of a square matrix are a_{11}, a_{22}, \ldots

Reduced Row-Echelon Form (RREF)

A matrix is in row-echelon form (REF) if

- 1. The firt nonzero entry in each row is a **leading one** (1)
- 2. Rows of zeros are at the bottom of the matrix
- 3. Each leading one is to the right of the leading ones in all the rows above it

In addition, if each column containing a leading one has 0's everywhere else, then it is in **RREF**.

To get the complete solution from RREF

- 1. Assign each non-leading zero a parameter
- 2. Write solutions to leading variables in terms of these parameters

Rank

The **rank** of a matrix is the number of leading ones in its RREF.

Consistency

A system of linear equations is **consistent** if it has at least one solution. Otherwise it is inconsistent.

RREF Facts

- 1. Every augmented matrix can be reduced to RREF by **elementary row operations** (vector addition, scalar multiplication, and row-swapping)
- 2. The RREF of an augmented matrix is always unique
- 3. $\operatorname{rank}\{A\} \leq \min\{m,n\}$ where m and n are the number of rows and columns in the matrix
- 4. A system is inconsistent if and only if there is a row of the form $\begin{bmatrix} 0 & \dots & 0 & 1 \end{bmatrix}$ in its RREF
- 5. If a system is consistent, then the number of parameters in the solution set is the number of variables (columns) n rank $\{A\}$
- 6. A consistent system has a unique solution when $n = \text{rank}\{A\}$ (i.e. no parameters)
- 7. A consistent system has infinitely many solutions when $n > \text{rank}\{A\}$

Homogeneous System

A system is **homogeneous** if all the constants in the right-most column are 0. By taking each var = 0, we get a solution to any homogeneous system. Any homogeneous system has either only the trivial solution or infinitely many solutions

To guarantee consistency of a set spanning \mathbb{R}^n , the span must contain at least n vectors, where n is the number of rows.

Bases

In \mathbb{R}^n any basis has size n.

Theorem: if S is a subspace, then any basis for S has the same size.

Definition: the dimension of a subspace is the size of its basis.

$$\dim\{S\} = k$$

Example: the dimension of any plane is 2.

Note: $\{\vec{0}\}\$ is not a basis for $\{\vec{0}\}\$ because it is not linearly independent.

Special Matrices

- In the **Zero Matrix** every entry is 0 and the matrix is denoted by 0 or 0_{mn}
- A matrix is **diagonal** if every off-diagonal entry is 0
- In the **Identity Matrix** every diagonal entry is 1 (the identity matrix is diagonal)
- An **Upper Triangular Matrix** is a square matrix where anything below the diagonal is 0
- A Lower Triangular Matrix is a square matrix where anything above the diagonal is 0

Two basic operations

- 1. **Matrix addition** \rightarrow if A and B are two matrices of the same size, then we define A + B by $(A + B)_{ij} = (A)_{ij} + (B)_{ij}$
- 2. Scalar Multiplication \rightarrow if A is a matrix and t is a scalar, then we define tA as $(tA)_{ij} = t(A)_{ij}$

The set of all $m \times n$ matrics together with these two operations satisfy the 10 properties of \mathbb{R}^n (eg. closure of addition, closure of scalar multiplication, commutativity, ...), so this is a vector space.

Transpositions

The **transpose** of a $m \times n$ matrix is an $n \times m$ matrix where $(A^T)_{ij} = (A)_{ji}$

Properties of a Transpose

- 1. $(A^T)^T = A$
- 2. $(kA)^T = k(A^T)$
- 3. $(A+B)^T = A^T + B^T$

Definition: A square matrix A is symmetric if $A^T = A$. It is skew-symmetric if $A^T = -A$

Matrix Multiplications

Definition: let A be an a by b matrix and B be a b by c matrix. Then AB is an a by c matrix defined by

$$(AB)_{ij} = A_i * B_j$$

Non-comutativity: $AB \neq BA$. Order of multiplication matters.

Cencellation law: If AC = BC, $A \neq B$

Properties of Matrix Multiplication

- 1. If A is $m \times n$, then IA = AI = A
- $2. \ A(BC) = (AB)C = ABC$
- $3. \ A(B+C) = AB + AC$
- 4. (B+C)A = BA + CA
- 5. k(AB) = (kA)B = A(kB)
- $6. \ (AB)^T = B^T A^T$

Linear Mappings

A function is a **linear mapping** if for any $\vec{x}, \vec{y} \in \mathbb{R}^m$, $f(\vec{x}) \in \mathbb{R}^n$ and $t \in \mathbb{R}$

- 1. $f(\vec{x} + \vec{y}) = f(\vec{x}) + f(\vec{y})$
- $2. \ f(t\vec{x}) = tf(\vec{x})$

A function $f(\vec{x}) = [f]\vec{x}$ is a **matrix mapping** if for any $\vec{x} \in \mathbb{R}^m$, $[f]_{m \times n}$, and $f(\vec{x}) \in \mathbb{R}^m$. All matrix mappings are linear mappings and vice-versa.

Solving Mappings

$$f(\vec{x}) = f(x_0 \vec{e_0} + \dots + x_n \vec{e_n})$$

= $x_0 f(\vec{e_0}) + \dots + x_n f(\vec{e_n})$
= $(f(\vec{e_0}), \dots f(\vec{e_n}))(x_0, \dots x_n)$

The standard matrix of f is $[f] = [f(\vec{e_0}) \dots f(\vec{e_n})]$

If $f: \mathbb{R}^n \to \mathbb{R}^m$ is linear, f is an $m \times n$ matrix.

Linear Combinations

Definition: let $f, g: \mathbb{R}^n \to \mathbb{R}^m$ be linear. We define $f+g: \mathbb{R}^n \to \mathbb{R}^m$ by

$$(f+g)(\vec{x}) = f(\vec{x}) + g(\vec{x})$$

Definition: if $t \in \mathbb{R}$, we define $tf : \mathbb{R}^n \to \mathbb{R}^m$ by

$$(tf)(\vec{x}) = tf(\vec{x})$$

Note: the set of all linear mappings $f: \mathbb{R}^n \to \mathbb{R}^m$ forms a vector space.

Compositions of Mappings

for
$$f(x) = \cos x, g(x) = 1 - x^2$$

$$g \circ f(x) = 1 - \cos^2 x$$

The **codomain** of f is the same as the domain of g

Definition: let $f: \mathbb{R}^n \to \mathbb{R}^m$, and $g: \mathbb{R}^m \to \mathbb{R}^p$ be linear. We define $g \circ f: \mathbb{R}^n \to \mathbb{R}^p$ by $g \circ f(\vec{x}) = g(f(\vec{x}))$. If f, g are linear, $g \circ f$ is as well

$$g \circ f(\vec{x}) = g(f(\vec{x}))$$

$$= g([f]\vec{x})$$

$$= [g][f]\vec{x}$$

$$[g \circ f] = [g][f]$$

Suppose we want to take \vec{x} , rotate it $\frac{\pi}{4}$ around x_2 , then project it onto $x_1 + x_2 + x_3 = 0$. For f = rotation and g = projection, this is

$$g \circ f(\vec{x}) = [g][f]\vec{x}$$

Geometric Mappings

- Rotation in \mathbb{R}^2
 - Let $R_{\theta}: \mathbb{R}^2 \to \mathbb{R}^2$ be the mapping that rotates the input vector an angle θ counter-clockwise around the origin. This is a linear mapping
- Rotation in \mathbb{R}^3
 - Rotate an angle of θ around the x_3 -axis in the x_1, x_2 direction. This is a linear mapping
- Reflection over a line in \mathbb{R}^2
 - Let $f: \mathbb{R}^2 \to \mathbb{R}^2$. $f(\vec{x}) = \vec{x} 2 \operatorname{perp}_{\vec{d}}(\vec{x}) = \operatorname{proj}_{\vec{d}}(\vec{x}) \operatorname{perp}_{\vec{d}}(\vec{x})$. This is a linear mapping

Bases (again)

For any subspace S of dimension k, any set of k linearly independant vectors in S form a basis (ie. span S).

Example: in the plane P: x+y+x=0, which has a dimension of 2, two random linear independant vectors are $\begin{bmatrix} 3\\1\\-4 \end{bmatrix}, \begin{bmatrix} 0\\5\\-5 \end{bmatrix}$. These vectors form a basis .

Proof: if $\{\vec{v_1}, \dots \vec{v_k}\}$ ϵ S is linearly independant, but not a basis, there must be some \vec{w} ϵ S not in span $\{\vec{v_1}, \dots \vec{v_k}\}$. Then span $\{\vec{v_1}, \dots \vec{v_k}, \vec{w}\}$ is linearly dependant because it contains more then k vectors. However, since \vec{w} is not in the span $\{\vec{v_1}, \dots \vec{v_k}\}$, we know that span $\{\vec{v_1}, \dots \vec{v_k}, \vec{w}\}$ is linearly independant. As this is a contradiction, \vec{w} must not exist, and $\{\vec{v_1}, \dots \vec{v_k}\}$ ϵ S must be a basis.

Inverses

Definition: let A be a square matrix and B be the **inverse** of A such that BA = I and AB = I, where AB = I, BA = I, and B is a unique matrix.

Finding an Inverse

To find A^{-1} , we solve $\begin{bmatrix} A & I \end{bmatrix}$. For any invertible matrix

$$A\vec{x} = \vec{b}$$
$$\vec{x} = A^{-1}\vec{b}$$

Note: This means that if A can be row-reduced to I, then A^{-1} exists.

Properties of an Invertible Matrix

A is invertible if and ony if A has rank n (where A is $n \times n$). If A is invertible, then A^{-1} is invertible and $(A^{-1})^{-1} = A$

If A, B are $n \times n$ invertible matrices and $t \in \mathbb{R}$, then

- $(tA)^{-1} = \frac{1}{t}A^{-1}$
- $(AB)^{-1} = B^{-1}A^{-1}$
- $(A^T)^{-1} = (A^{-1})^T$

Determinants

Definition: The **determinant** of an $n \times n$ matrix A is

$$\det A = \sum_{i=1}^{n} \sum_{j=1}^{n} C_{ij} a_{ij}$$

where

$$C_{ij} = (-1)^{i+j} \det A(i,j)$$

For any 2x2 matrix $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$, $\det A = ad - bc$

Example: find the determinant of $\begin{bmatrix} 0 & -1 & 3 \\ 3 & 1 & 5 \\ -3 & 2 & 0 \end{bmatrix}$

$$\det A = C_{11}a_{11} + C_{12}a_{12} + C_{13}a_{13}$$

$$= 0(1 * 0 - 5 * 2) + -(-1)[3 * 0 - 5 * (-3)] + 3[3 * 2 - 1 * (-3)]$$

$$= 33$$

The determinant of A is denoted |A|

Upper Triangular Matrices

The determinant of an **upper triangular matrix** is equal to the product of the numbers along its diagonal.

Row or Column Multiplication

For any matrix A which is equal to the matrix B, except for one row or column which has been **multiplied by** k

$$\det A = k \det B$$

Row Swapping

For any matrix A which is equal to the matrix B, except for one row or column which has been switched with another

$$\det A = -\det B$$

Row Addition

Row addition does not change the determinant of a matrix.

Example:
$$\begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = \begin{vmatrix} 1 & 0 \\ 121 & 1 \end{vmatrix}$$

Invertibility

Theorem: A is invertible if and only if $detA \neq 0$

Determinant of a Product

$$\det(AB) = \det(A)\det(B)$$

Traces

The **trace** of a square matrix A is the sum of its diagonal values.

Eigenvalues and Eigenvectors

For a square matrix A, a non-zero vector \vec{v} is an **eigenvector** of A if

$$A\vec{v} = \lambda \vec{v}$$

for some constant λ , which is called an **eigenvalue** of A. Eigenvectors are the non-zero solutions to

$$(A - \lambda I)\vec{v} = 0$$

Any solutions of

$$\det(A - \lambda I) = 0$$

are eigenvalues of A.

Eigenspaces

Definition: the **eigenspace** of an eigenvalue λ for A is the set of all eigenvectors of A with eigenvalue λ . This is a subspace since it is the solution set to the homogeneous system $(A - \lambda I)\vec{v} = 0$

Characteristic Polynomials

Definition: the characteristic polynomial of A is

$$\det(A - \lambda I)$$

For any nxn matrix A, the degree of its characteristic polynomial is n. A polynomial with degree n has exactly n roots (including complex and repeating roots). Thus, any nxn matrix has n eigenvalues. A multiplicity of a root is the number of times it appears as a root of its polynomial.

If r is a root, $\lambda - r$ is a factor of the characteristic polynomial.

Diagonalization

To find the powers of matrices, it can be helpful to **diagonalize** them, since the square of a diagonal matrix is equal to that matrix with each of its entries squared, et cetera.

Definition: A square matrix A is diagonalizable if there exists an invertible matrix P and a diagonal matrix D such that

$$P^{-1}AP = D$$

Suppose A is diagonalizable, and $P^{-1}AP = D$. Then

$$A^n = PD^nP^{-1}$$

Finding P and D

The matrix D is a diagonal vector containing the eigenvalues of A. The matrix P is a matrix composed of the eigenvectors of A, in the same order as their corresponding eigenvalues appear in D.

Example: for a 2x2 matrix A with eigenvalues 3 and 1, and corresponding eigenvectors $\begin{bmatrix} 2 \\ -1 \end{bmatrix}$ and $\begin{bmatrix} -3 \\ 1 \end{bmatrix}$

$$D = \begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix}$$

$$P = \begin{bmatrix} 2 & -3 \\ -1 & 1 \end{bmatrix}$$

$$P^{-1} = \begin{bmatrix} -1 & -3 \\ -1 & -2 \end{bmatrix}$$

Recurrence

For the Fibonnaci sequence 1, 1, 2, 3, 5, 8, 13, 21, 34, 55, 89, 144, 233 defined as

$$f(n+1) = f(n) + f(n-1)$$

we can see that

$$\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} f(n) \\ f(n-1) \end{bmatrix} = \begin{bmatrix} f(n+1) \\ f(n) \end{bmatrix}$$

as this **recurrence** is a linear relationship.

Through diagonalization, we can find

$$\begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \frac{1+\sqrt{5}}{2} & 0 \\ 0 & \frac{1-\sqrt{5}}{2} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{5}} & -\frac{1-\sqrt{5}}{2\sqrt{5}} \\ -\frac{1}{\sqrt{5}} & \frac{1+\sqrt{5}}{2\sqrt{5}} \end{bmatrix}$$

Reintroducing vectors and solving for the nth power gives us

$$\begin{bmatrix} f(n+1) \\ f(n) \end{bmatrix} = \begin{bmatrix} 1 & 1 \\ 1 & 0 \end{bmatrix}^n \begin{bmatrix} f(1) \\ f(0) \end{bmatrix}
= \begin{bmatrix} \frac{1+\sqrt{5}}{2} & \frac{1-\sqrt{5}}{2} \\ 1 & 1 \end{bmatrix} \begin{bmatrix} \frac{1+\sqrt{5}}{2} & 0 \\ 0 & \frac{1-\sqrt{5}}{2} \end{bmatrix}^n \begin{bmatrix} \frac{1}{\sqrt{5}} & -\frac{1-\sqrt{5}}{2\sqrt{5}} \\ -\frac{1}{\sqrt{5}} & \frac{1+\sqrt{5}}{2\sqrt{5}} \end{bmatrix} \begin{bmatrix} f(1) \\ f(0) \end{bmatrix}$$

Thus f(n) is the second component of that equation

$$f(n) = \frac{1}{\sqrt{5}} \left[\left(\frac{1+\sqrt{5}}{2} \right)^n - \left(\frac{1-\sqrt{5}}{2} \right)^n \right]$$

Similar Matrices

Definition: Two $n \times n$ matrices A and B are **similar** if there exists an invertible P such that $P^{-1}AP = B$, or $A \sim B$. A is diagonalizable if it is similar to a diagonalizable matrix.

Theorem: If $A \sim B$, then they have the same determinant, characteristic polynomial, eigenvalues, rank, and trace.

Theorem: If A is diagonalizable, detA is the product of the eigenvalues of A and trA is the sum of the eigenvalues of A.

Orthogonality

Definition: A set $\{\vec{v_1}, \dots \vec{v_k}\}$ is **orthogonal** if $v_i \neq v_j$ whenever $i \neq j$

Example: the standard basis is an orthogonal set, ie. $\left\{ \begin{bmatrix} 1\\0\\0 \end{bmatrix}, \begin{bmatrix} 0\\1\\0 \end{bmatrix}, \begin{bmatrix} 0\\0\\1 \end{bmatrix} \right\}$

If $\{\vec{v_1}, \dots \vec{v_k}\}$ is an orthogonal set that does not include $\vec{0}$, then it is linearly independent.

Suppose $\{\vec{v_1}, \dots \vec{v_k}\}$ is an orthogonal basis for a subspace S. Let $\vec{x} \in S$. So $\vec{x} = a_1 \vec{v_1} + \dots + a_k \vec{v_k}$ for some a_i 's. For some i, take the dot product of $\vec{v_i}$ on both sides to get

$$x\vec{v_i} = a_1\vec{v_1} \circ \vec{v_i} + \dots + a_i\vec{v_i} \circ \vec{v_i} + \dots + a_k\vec{v_k} \circ \vec{v_i}$$

$$a_i = \frac{x\vec{v_i}}{||\vec{v_i}||^2}$$

$$\vec{x} = \frac{xa_1}{||\vec{a_1}||^2}\vec{v_1} + \dots + \frac{xa_k}{||\vec{a_k}||^2}\vec{v_k}$$

Example: for $\left\{ \begin{bmatrix} 1\\1 \end{bmatrix}, \begin{bmatrix} 1\\-1 \end{bmatrix} \right\}$

$$\begin{bmatrix} 3\\4 \end{bmatrix} = \frac{7}{2} \begin{bmatrix} 1\\1 \end{bmatrix} + \frac{-1}{2} \begin{bmatrix} 1\\-1 \end{bmatrix}$$

Definition: A set $\{\vec{v_1}, \dots \vec{v_k}\}$ is **orthonormal** if it is orthogonal and $||\vec{v_i}|| = 1$ for each i (ie. any orthogonal set where each vector has been normalized)

Theorem: If $\{\vec{v_1}, \dots \vec{v_k}\}$ is an orthonormal basis for a subspace S and $\vec{k} \in S$, then

$$\vec{x} = (x\vec{v_1})\vec{v_1} + \dots + (x\vec{v_k})\vec{v_k} = kx$$

Orthogonal Matrices

A matrix is **orthogonal** if $A^{-1} = A^T$, or $A^T A = I$. Along it's diagonal, $||\vec{v_i}|| = 1$, for each i.

If A is orthogonal, so is A^T . Also, each of its rows and columns are **orthonormal**.

Orthogonal Complements

Definiton: let S be the subspace of \mathbb{R}^n . The **orthogonal complement** of S, denoted S^{\perp} , is the set of all vectors orthogonal to every vector in S.

$$S^{\perp} = \left\{ \frac{1}{x} \; \epsilon \; \mathbb{R}^n \; \middle| \; \vec{x} \vec{v} = 0 \text{ for all } \vec{v} \; \epsilon \; S \right\}$$

Example: if P is a plane through the origin

$$P^{\perp} = \operatorname{span}\left\{ \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \right\}$$

 $S \cap S^{\perp} = \{\vec{0}\}$, ie the only vector in both S and S^{\perp} is $\vec{0}$

Properties of S^{\perp} , $S \in \mathbb{R}^n$

- 1. S^{\perp} is a subspace (solution set of a homogeneous system)
- 2. $(S^{\perp})^{\perp} = S$
- 3. $\dim(S^{\perp}) = n \dim(S)$, where dimension is equal to the number of parameters.
- 4. if $\{v_1, \ldots v_k\}$ is an orthonormal basis for S and $\{x_1, \ldots x_k\}$ is an orthonormal basis for S^{\perp} , then $\{v_1, \ldots v_k, x_1, \ldots x_k\}$ is an orthonormal basis for \mathbb{R}^n

Projection onto Subspaces

$$\vec{x} = \operatorname{proj}_{\vec{S}}(\vec{x}) + \operatorname{perp}_{\vec{S^{\perp}}}(\vec{x})$$

Definition: let $\{v_1, \dots v_k\}$ be an orthonormal basis of the subspace $S \in \mathbb{R}^n$. Then

$$\operatorname{proj}_{\vec{s}}(\vec{x}) = \vec{x}\vec{v_1}\vec{v_1} + \dots + \vec{x}\vec{v_k}\vec{v_k}$$

If $\{\vec{v_1}, \dots \vec{v_k}\}$ is orthogonal, then

$$\operatorname{proj}_{\vec{s}}(\vec{x}) = \frac{\vec{x}\vec{v_1}}{||\vec{v_1}||^2} \vec{v_1} + \dots + \frac{\vec{x}\vec{v_k}}{||\vec{v_k}||^2} \vec{v_k}$$

Example: find P = x - 2y + 3z = 0 projected onto $\vec{x} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$

An orthogonal basis is $\vec{v} = \left\{ \begin{bmatrix} 1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} 5 \\ 4 \\ 1 \end{bmatrix} \right\}$ thus

$$\operatorname{proj}_{\vec{p}}(\vec{x}) = \frac{\vec{x}\vec{v_1}}{||\vec{v_1}||^2} \vec{v_1} = \frac{\vec{x}\vec{v_2}}{||\vec{v_2}||^2} \vec{v_2}$$

Theorem: let S be a subspace of \mathbb{R}^n and \vec{x} be a vector in \mathbb{R}^n . There exists a unique vector $\vec{s} \in S$ such that we can find the minimum of $||\vec{x} - \vec{s}||$, and that vector is

$$\vec{s} = \text{proj}_{\vec{s}}(\vec{x})$$

Gram-Schmidts Procedure

Given a basis $\{w_1, \dots w_k\}$ for a subspace S, **Gram-Schmidtz produce** an orthogonal basis $\{v_1, \dots v_k\}$ for S_i where for each i

$$\operatorname{span}\{w_1,\ldots w_i\} = \operatorname{span}\{v_1,\ldots v_i\}S_i$$

Suppose $\{w_1, \ldots w_k\}$ is a basis for S. We define $S_i = \text{span}\{w_1, \ldots w_i\}$. To find an orthogonal basis, we calculate

- 1. $\vec{v_1} = \vec{w_1}$
- 2. $\vec{v_n} = \operatorname{perp}_{\vec{S_n}}(\vec{w_n})$ where $\operatorname{perp}_{\vec{S_n}}(\vec{w_n}) = \operatorname{perp}_{\vec{v_n-1}}(\vec{w_n}) \cdots \operatorname{perp}_{\vec{v_1}}(\vec{w_n})$
- 3. if $\vec{v} \in S$, \vec{v} is an orthogonal basis

Application: Line fitting, curve fitting

Orthogonal Diagonaliazation

For a "normal" diagonal, where D is a diagonal matrix and P is invertable $P^{-1}AP = D$

Definition: A matrix A is **orthogonally diagonalizable** if there exists an orthogonal matrix Q and a diagonal matrix D such that

$$Q^{-1}AQ = D$$

We need an orthonormal basis of eigenvectors in \mathbb{R}^n

Suppose A is orthogonally diagonalizable. SO $Q^TAQ = D$ or $A = QDQ^T$

$$A^{T} = (QDQ^{T})^{T}$$

$$= (Q^{T})^{T}D^{T}Q^{T}$$

$$= QDQ^{T}$$

$$= A$$

thus if a matrix is orthogonally diagonalizable, it must be symmetric.

Principle Axis Theorem: if A is symmetric, then A is orthogonally diagonalizable.

Example: $A = \begin{bmatrix} 2 & -2 \\ -2 & 5 \end{bmatrix}$

$$\det(A - \lambda I) = \begin{vmatrix} 2 - \lambda & -2 \\ -2 & 5 - \lambda \end{vmatrix}$$
$$= (2 - \lambda)(5 - \lambda) - 4$$
$$= (\lambda - 6)(\lambda - 1)$$

For
$$\lambda = 6$$
, $A - 6I = \begin{bmatrix} -4 & -2 \\ -2 & -1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 0 & 0 \end{bmatrix}$, $\vec{v_1} = \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ -2 \end{bmatrix}$

For
$$\lambda = 1, A - 1I = \begin{bmatrix} 1 & -2 \\ -2 & 4 \end{bmatrix} = \begin{bmatrix} 1 & -2 \\ 0 & 0 \end{bmatrix}, \vec{v_2} = \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$D = \begin{bmatrix} 6 & 0 \\ 0 & 1 \end{bmatrix}$$
$$Q = \begin{bmatrix} \frac{1}{\sqrt{5}} & \frac{2}{\sqrt{5}} \\ \frac{-2}{\sqrt{5}} & \frac{1}{\sqrt{5}} \end{bmatrix}$$

Theorem: If A is symmetric, the eigenvectors corresponding to distinct eigenvalues are orthogonal.

Example:
$$A = \begin{bmatrix} 0 & -1 & -1 \\ -1 & 0 & 1 \\ -1 & 1 & 0 \end{bmatrix}$$

$$\det(A - \lambda I) = -(\lambda + 1)^2(\lambda - 2)$$
$$\lambda = -1, -1, 2$$

For

$$\lambda = 2, A - 2I = \begin{bmatrix} -2 & -1 & -1 \\ -1 & -2 & -1 \\ -1 & - & -2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & -1 \\ 0 & 0 & 0 \end{bmatrix}$$

an eigenvector is

$$\frac{1}{\sqrt{3}} \begin{bmatrix} -1\\1\\1 \end{bmatrix}$$

For

$$\lambda = -1, A + 1I = \begin{bmatrix} 1 & -1 & -1 \\ -1 & 1 & 1 \\ -1 & 1 & 1 \end{bmatrix} = \begin{bmatrix} 1 & -1 & -1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

a basis for its eigenspace is

$$\left\{ \begin{bmatrix} 1\\1\\0 \end{bmatrix}, \begin{bmatrix} 1\\0\\1 \end{bmatrix} \right\}$$

Gram-Schmidtz this:
$$\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix} - \frac{1}{2} \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} = \frac{1}{\sqrt{2}} \begin{bmatrix} 1 \\ -1 \\ 2 \end{bmatrix}$$

Thus A can be diagonalized by P into D

Note: eigenvectors for distinct eigenvalues are already orthogonal. For eigenvectors of an eigenvalue of high multiplicity, use Grom-Schmidtz to orthogonalize them.

Application: Graphing quadratic equations

$$A \to 2x_1^2 - 4x_1x_2 + 5x_2^2 = 12$$
$$A = \begin{bmatrix} x_1 & x_2 \end{bmatrix} \begin{bmatrix} 2 & -2 \\ -2 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

Through orthogonal diagonalization we get

$$A \to 6y_1^2 + y_2^2 = 12$$

where y_1 and y_2 are specific vectors, thus we can graph A by plotting these vectors on an x - y graph.

Vector Spaces

Example vector spaces (sets obeying the 10 required properties):

- \bullet \mathbb{R}^n
- The set of all mxn matrices
- \bullet The set of all polynomials on x of max degree n
- The set of all continuous functions on [a, b]

Subspaces of Vector Spaces

Definition: Let \mathbb{V} be a vector space. A non-empty subset S of \mathbb{V} is a **subspace** if for any $\vec{x}, \vec{y} \in S, t \in \mathbb{R}$

- 1. $\vec{x} + \vec{y} \in S$
- 2. $t\vec{x} \in S$

Subspaces are vector spaces.

Theorem: Let V be a vector space and let $\{v_1, \ldots v_k\} \in V$. Then the span $\{v_1, \ldots v_k\}$ is a subspace of V

Linear Independence

Definition: Let \mathbb{V} be a vector space, let $\vec{v_1}, \dots \vec{v_k} \in \mathbb{V}$. Then $\{\vec{v_1}, \dots \vec{v_k}\}$ is **linearly independent** if the only solution to

$$a_1\vec{v_1} + \dots + a_k\vec{v_k} = 0$$

is the trivial solution.

Basis and Dimension

Definition: Let \mathbb{V} be a vector space. Then a **basis** is a linearly independent set that spans \mathbb{V} .

Theorem: If S and T are bases for V, then S and T have the same size.

Definition: The dimension of a vector space is the size of its basis.

Let V be a vector space of dimension n. Then

- 1. Any set of more than n vectors is linearly dependant
- 2. Any set of less than n vectors does not span \mathbb{V}
- 3. Any linearly independent set of n vectors is a basis of v

Finding a Basis

Given $S = \text{span}\{\vec{v_1}, \dots \vec{v_k}\}$ find a basis. If there is linear dependence, throw out dependant vectors until you have independence.

Theorem: If $\vec{v_k}$ is a non-trivial linear combination of $\{\vec{v_1}, \dots \vec{v_k}\}$, then

$$\operatorname{span}\{\vec{v_1}, \dots \vec{v_k}\} = \operatorname{span}\{\vec{v_1}, \dots \vec{v_{k-1}}\}$$

Extending a Basis

Given a basis B of a subspace S of \mathbb{V} , extend B to a basis for \mathbb{V} .

Theorem: If $\vec{v_1}, \dots \vec{v_k}$ is linearly independent and $\vec{v_{k+1}}$ is not in the span $\{\vec{v_1}, \dots \vec{v_k}\}$, then $\{\vec{v_1}, \dots \vec{v_k}, \vec{v_{k+1}}\}$ is still linearly independent.

Usually, we can consider adding vectors from the standard basis.

Inner Products

A dot product in \mathbb{R}^n gives us the vector's length and orthogonality.

For C[a, b], the **inner product** is $f, g \in [a, b]$ and

$$\langle f, g \rangle = \int_a^b f(x)g(x) dx$$

If $\langle f, g \rangle = 0$, f and g are orthogonal.

$$||\vec{f}||^2 = \langle f, f \rangle = \int_a^b f^2(x) \, dx$$

To project f(x) onto $\{\sin x, \cos x\}$ we have

$$\frac{\langle f(x), \sin x \rangle}{\left|\left|\sin x\right|\right|^2} \sin x + \frac{\langle f(x), \cos x \rangle}{\left|\left|\cos x\right|\right|^2} \cos x$$

Complex Numbers

Fundamental Theorem of Algebra: The polynomial equation

$$a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x + a_0 = 0$$

where each $a_i \in \mathbb{C}$, $a_n \neq 0$ has at least one root in \mathbb{C}

Definition: A complex number z in standard form is z = a + bi where $a, b \in \mathbb{R}$. The set of all complex numbers is $\mathbb{C} = \{a + bi \mid a, b \in \mathbb{R}\}$

The real part of z is a and the imaginary part is b, thus $\mathbb{R} \in \mathbb{C}$.

We define two operations:

- 1. a + bi + c + di = (a + c) + (b + d)i
- 2. (a+bi)(c+di) = (ac-bd) + (ad+bc)i

Division in \mathbb{C}

FInd the inverse of a + bi.

The inverse of a + bi is

$$(a+bi)^{-1} = \frac{a-bi}{a^2+b^2}$$

where a - bi is the conjugate \bar{z} and $a^2 + b^2$ is the length, squared.

Complex Conjugate

Definition: If z = a + bi, the **conjugate** of z is $\bar{z} = a - bi$

Properties of the Conjugate

1.
$$z + \bar{w} = \bar{z} + \bar{w}$$

$$2. \ z\bar{w} = \bar{z}\bar{w}$$

3.
$$\bar{\bar{z}} = z$$

4.
$$z + \bar{z} = 2a$$

$$5. \ z - \bar{z} = 2bi$$

6.
$$z\bar{z} = a^2 + b^2$$

7.
$$z^{-1} = \frac{\bar{z}}{z\bar{z}}$$

Complex Plane

We can plot complex numbers in the same way as any two-dimensional number, using Re and Im as our axes.

Modulus

The **modulus** of z = a + bi is $|z| = \sqrt{a^2 + b^2}$

- 1. $|z| \ge 0$, equality only holds when z = 0
- 2. $|\bar{z}| = |z|$
- 3. |zw| = |z||w|
- 4. $|z+w| \le |z| + |w|$

Complex Roots

$$a + bi = r(\cos \theta + i \sin \theta)$$

$$a + bi = r(\cos(-\theta) + i \sin(-\theta))$$

Example:

$$(1+i)^{314} = \sqrt{2}(\cos\frac{\pi}{4} + i\sin\frac{\pi}{4})$$

$$= 2^{157}(\cos\frac{314\pi}{4} + i\sin\frac{314\pi}{4})$$

$$= 2^{157}(\cos\frac{\pi}{2} + i\sin\frac{\pi}{2})$$

$$= 2^{157}i$$

Complex Exponentials

For $f(\theta) = (\cos \theta + i \sin \theta)e^{-i\theta}$

$$f'(\theta) = (-\sin\theta + i\cos\theta)e^{-i\theta} + (\cos\theta + i\sin\theta)(-ie^{-i\theta})$$
$$= e^{-i\theta}(-\sin\theta + i\cos\theta - i\cos\theta + \sin\theta)$$
$$= 0$$

Thus $f(\theta) = C$ for some constant C. f(0) = 1, thus C = 1 and

$$\cos\theta + i\sin\theta = e^{i\theta}$$

we can reduce this to Euler's Formula

$$e^{i\pi} = -1$$

Roots of Complex Numbers

 $z^n = a$ where $a \in \mathbb{C}$ has n roots (Fundamental Theorem of Algebra states that every polynomial of degree $n \geq 1$ has at least 1 root in \mathbb{C}).

Example:

$$z^{2} = i$$

$$\left(\frac{1}{\sqrt{2}} + i\frac{1}{\sqrt{2}}\right)^{2} = i$$

$$e^{i\frac{\pi}{4}}z = i$$

$$e^{i\frac{\pi}{2}} = i$$

$$i = i$$

Since we can do this with $-\frac{1}{\sqrt{2}}$, we have $z = \frac{1}{\sqrt{2}} + i\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}} - i\frac{1}{\sqrt{2}}$

Example:

$$z^{n} = a$$

$$z^{n} = re^{i\theta}$$

$$(se^{i\phi})^{2} = re^{i\theta}$$

$$s^{n}e^{in\phi} = re^{i\theta}$$

So $s^n = r$ and $n\phi = \theta + 2\pi\mathbb{Z}$, thus $s = \sqrt[n]{r}$ and $\phi = \frac{\theta + 2\pi(\mathbb{Z} + n)}{n}$. Every nth root of \mathbb{Z} has the same angle, so we only need $k = 0, \dots n$

Notes:

- 1. All roots of $z^n = a$ have the same r, so they are on a circle.
- 2. The roots are equally spaced on the circle. n roots will divide the circle into n equal pieces.
- 3. The n roots of a are distinct.