

Chapter 1

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1 Linear Algebra

1.1

Linear algebra is about linear functions.

1. Linear functions are any 1 degree polynomial

$$\begin{aligned}ax + by &= c \\y &= mx + b \\f(x) &= 2x + 1 \\y &= 2x + 1\end{aligned}$$

$$\begin{aligned}\begin{bmatrix} 2 \\ 1 \end{bmatrix} &= 2 \begin{bmatrix} 3 \end{bmatrix} + \begin{bmatrix} 0 \\ 1 \end{bmatrix} \\&= 2\vec{i} + \vec{j}\end{aligned}$$

2. Solutions for linear equations

1. no solution
2. one solution.
3. infinitely many solutions

14 c)

$$4x_1 + 2x_2 + 3x_3 + x_4 = 20$$

Back Substitution.

$$\text{let } x_4 = s$$

$$\text{let } x_3 = r$$

$$\text{let } x_2 = t$$

$$4x + 2t + 3r + s = 20$$

$$x = \frac{1}{4}(20 - 2t - 3r - s)$$

3. Augmented matrix

8 a)

$$3x_1 - 2x_2 = -1$$

$$4x_1 + 5x_2 = 3$$

$$7x_1 + 3x_2 = 2$$

Can be written as

$$\begin{bmatrix} 3 & -2 & -1 \\ 4 & 5 & 3 \\ 7 & 3 & 2 \end{bmatrix}$$

4. Elementary row operations (ERO)

1. multiply a non zero number to the whole row.
2. add to another row.
3. exchange the rows.

1.2 Gaussian Elimination

We can simplify fractions and other things in math by using an equivalent simpler form. For example:

$$\frac{2}{4} = \frac{1}{2}$$

In linear algebra we are given a matrix by size with this notation:

$$2 \times 2 \rightarrow (\text{rows } \times \text{ columns})$$

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

We can simplify this to row echelon form (REF)

$$\begin{bmatrix} - & - \\ 0 & - \end{bmatrix}$$

The first number is the pivot number.

Or it can be simplified to Reduced Row Echelon Form (RREF)

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

1 c)

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

This is an example of both.

Trivial Solutions This is when all solutions are 0.

Methods:

- Gaussian elimination. REF.
- Gaussian - Jordan. RREF.

16.

$$\begin{aligned} 2x - y - 3z &= 0 \\ -x + 2y - 3z &= 0 \\ x + y + 4z &= 0 \end{aligned}$$

$$\begin{aligned} & \begin{bmatrix} 2 & -1 & -3 & 0 \\ -1 & 2 & -3 & 0 \\ 1 & 1 & 4 & 0 \end{bmatrix} \\ R_1 \rightarrow R_3 \rightarrow & \begin{bmatrix} 2 & -1 & -3 & 0 \\ -1 & 2 & -3 & 0 \\ 1 & 1 & 4 & 0 \end{bmatrix} \\ R_1 + R_2 \mid R_1(-2) + R_3 \rightarrow & \begin{bmatrix} 2 & -1 & -3 & 0 \\ -1 & 2 & -3 & 0 \\ 1 & 1 & 4 & 0 \end{bmatrix} \\ R_2 + R_3 \rightarrow & \begin{bmatrix} 2 & -1 & -3 & 0 \\ -1 & 2 & -3 & 0 \\ 1 & 1 & 4 & 0 \end{bmatrix} \end{aligned}$$

Cont...

When reducing a matrix, depending on which form you are trying to achieve (RREF, REF) dictates which method of elimination you should use.

Given:

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RREF	Gaussian-Jordan elimination
REF	Gaussian Elimination

When doing a reduction you make the each number down the diagonal your pivot. Then you only affect the items in your column. You want to go left to right because failing to do so can cause previous reductions to change.

$$\begin{bmatrix} a & b & c \\ 0 & e & f \\ 0 & 0 & j \end{bmatrix}$$

6.

$$\begin{aligned} 2x_1 + 2x_2 + 2x_3 &= 0 \\ -2x_1 + 5x_2 + 2x_3 &= 0 \\ 8x_1 + x_2 + 4x_3 &= 0 \end{aligned}$$

$$\begin{aligned} & \begin{bmatrix} 2 & 2 & 2 & 0 \\ -2 & 5 & 2 & 1 \\ 8 & 1 & 4 & -1 \end{bmatrix} \\ R_1 + R_2 \quad R_1(-4) + R_3 & \rightarrow \begin{bmatrix} 2 & 2 & 2 & 0 \\ 0 & 7 & 4 & 1 \\ 0 & -7 & -4 & -1 \end{bmatrix} \\ R_2 + R_2 & \rightarrow \begin{bmatrix} 2 & 2 & 2 & 0 \\ 0 & 7 & 4 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \\ R_1 \cdot \frac{1}{2} & \rightarrow \begin{bmatrix} 1 & 1 & 1 & 0 \\ 0 & 7 & 4 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} 1x_1 + 1x_2 + 1x_3 &= 0 \\ 7x_2 + 4x_3 &= 1 \end{aligned}$$

$$\begin{aligned} \text{let } x_3 &= t \\ x_1 + x_2 + t &= 0 \\ 7x_2 + 4t &= 1 \end{aligned}$$

$$\begin{aligned} 7x_2 &= 1 - 4t \\ x_2 &= \frac{1 - 4t}{7} \end{aligned}$$

$$x_1 + \frac{1 - 4t}{7} + t = 0$$

...

1.3 Operations on matrices

1.3.1 Basic arithmetic

If the matrices are the same size:

$$\begin{aligned} A + B &= \begin{bmatrix} a_1 + b_1 & a_2 + b_2 \\ a_3 + b_3 & a_4 + b_4 \end{bmatrix} \\ A - B &= \begin{bmatrix} a_1 - b_1 & a_2 - b_2 \\ a_3 - b_3 & a_4 - b_4 \end{bmatrix} \\ kA &= \begin{bmatrix} ka_1 & ka_2 \\ ka_3 & ka_4 \end{bmatrix} \end{aligned}$$

1.3.2 Matrix multiplication

First recall:

$$\vec{u} \cdot \vec{v} = u_1 + v_1 + u_2 + v_2$$

This naturally extends to matrices, you can imagine each row and column as a vector.

The operation goes like this:

$$\begin{bmatrix} a_1 & a_2 \\ a_3 & a_4 \end{bmatrix} \begin{bmatrix} b_1 & b_2 \\ b_3 & b_4 \end{bmatrix} = \begin{bmatrix} a_1b_1 + a_2b_3 & a_1b_2 + a_2b_4 \\ a_3b_1 + a_4b_3 & a_3b_2 + a_4b_4 \end{bmatrix}$$

You can imagine it as taking each row vector in A , R_n , and each column vector in B , C_n , taking the dot product and setting the resulting element in the final matrix to the result.

Remember: It is ROW x COLUMN.
The resulting size can then be imagined as:

$$A_{R \times B_C}$$

Note: The resulting matrix always has to be square.

1.3.3 Trace

Trace of A : $n \times n$

$$T_r(A) = a_1 + a_4$$

Take the vector along the diagonal.

1.3.4 Transpose

$$A^T = \begin{bmatrix} a_1 & a_3 \\ a_2 & a_4 \end{bmatrix}$$

$$C_n \rightarrow R_n$$

3. k)

$$B = \begin{bmatrix} 4 & -1 \\ 0 & 2 \end{bmatrix}$$

$$7B = \begin{bmatrix} 28 & -7 \\ 0 & 14 \end{bmatrix}$$

$$4tr(7B) = 4(28 + 14)$$

$$4(42) = 168$$

4. f)

$$\begin{aligned} B - B^T &= \begin{bmatrix} 4 & -1 \\ 0 & 2 \end{bmatrix} - \begin{bmatrix} 4 & 0 \\ -1 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \end{aligned}$$

Recall:

$$2x = 3$$

$$x = \frac{3}{2}$$

$$Ax = b \quad \text{We can't divide by } A \quad AA^{-1}Ax = A^{-1}b$$

$$Ix = A^{-1}b$$

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

1.4 Inverse of a matrix

1.4.1 Identity matrix, $n \times n$

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

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

1.4.2 Only square matrices can have inverse.

1.4.3 Find the inverse:

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \quad A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$x = 10y$$

$$x = 10y$$

$$x = 10y$$

1.5

1.6

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$$4x_1 - 7x_2 = b_1$$

$$x_1 + 2x_2 = b_2$$

$$(i) \quad b_1 = 0, b_2 = 1$$

$$(iii) \quad b_1 = -1, b_2 = 3$$

$$A^{-1} = \begin{bmatrix} 4 & -7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix}$$

$$R_2 \rightarrow R_1 \rightarrow \begin{bmatrix} 4 & -7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix}$$

$$R_2(-\frac{1}{15}) \rightarrow \begin{bmatrix} 4 & -7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix}$$

$$R_2(-2) + R_1 \rightarrow \begin{bmatrix} 4 & -7 & 1 & 0 \\ 1 & 2 & 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} \frac{2}{15} & -\frac{7}{15} \\ \frac{-1}{15} & \frac{4}{15} \end{bmatrix} \begin{bmatrix} 0 & -4 \\ 1 & 7 \end{bmatrix}$$

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$$6x_1 - 4x_2 = b_1$$

$$3x_1 - 2x_2 = b_2$$

$$A^{-1} = \begin{bmatrix} 6 & -4 & b_1 \\ 3 & -2 & b_2 \end{bmatrix}$$

$$R_1 \rightarrow R_2 \rightarrow \begin{bmatrix} 3 & -2 & b_2 \\ 6 & -4 & b_2 \end{bmatrix}$$

$$R_1(-2) + R_2 \rightarrow \begin{bmatrix} 3 & -2 & b_2 \\ 0 & 0 & -2b_2 + b_1 \end{bmatrix}$$

Not consistent, ∞ solutions

1.7

1.7.1 Diagonal Matrix

We know about three different types of matrices.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^n \quad n = 1, 2, 3 \dots$$

To power A .

$$\begin{matrix} A & & D \\ \begin{bmatrix} a & b \\ c & d \end{bmatrix} & \xrightarrow{ERO} & \begin{bmatrix} d_1 & 0 \\ 0 & d_2 \end{bmatrix} \end{matrix}$$

This is called **diagonalization**.

$$D^k = \begin{bmatrix} d_1^k & 0 \\ 0 & d_2^k \end{bmatrix} \quad k \text{ is any real number.}$$

$$k = -1 \quad D^{-1} = \begin{bmatrix} \frac{1}{d_1} & 0 \\ 0 & \frac{1}{d_2} \end{bmatrix}$$

D is invertible if $d_1 \neq 0, d_2 \neq 0$

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

1.7.2 Triangular Matrix

$$\begin{bmatrix} a & 0 & \dots & 0 \\ a & a & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a & a & \dots & a \end{bmatrix} \quad \begin{bmatrix} 0 & b & \dots & b \\ 0 & 0 & \dots & b \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & 0 \end{bmatrix}$$

Lower Δ

Upper Δ

1.7.3 Symetric Matrix

$$A = \begin{bmatrix} n & x & n \end{bmatrix}$$

$$A \text{ is symetric if } A = A^T$$

$$A = \begin{bmatrix} 2 & a - 2b + 2c & 2a + b + c \\ 3 & 5 & a + c \\ 0 & -2 & 7 \end{bmatrix}$$

$$A^T = \dots$$

$$a - 2b + 2c = 3$$

$$a - 2b + 2c = 3$$

$$2a + b + c = 0$$

$$a + c = 2$$

$$\begin{bmatrix} 1 & -2 & 2 & 3 \\ 2 & 1 & 1 & 0 \\ 1 & 0 & 1 & 2 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 2 & 3 \\ 2 & 1 & 1 & 0 \\ 0 & 0 & -1 & -1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 2 & 3 \\ 2 & 1 & 1 & 0 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 2 & 3 \\ 0 & 5 & -2 & -6 \\ 0 & 0 & 1 & 1 \end{bmatrix}$$

$$\vdots$$

1.8 Matrix Transformations

Linear transformations are the real **meal** of Linear Algebra. The big reason why we are really really studying this is because of one very valuable property of linear transformations. **They preserve the structure of the original space.** Much like algebra, when you do something with the matrices, any transformation you do is reversible. Not in the sense that every transformation matrix has a inverse, but there is a 1:1 mapping of every point in the original space to the transformed space such that the following rules hold.

$$T((x, y, \dots) + (a, b, \dots)) = T(x + a, y + b, \dots)$$

$$T(k(x, y, \dots)) = kT(x, y, \dots)$$

If you can find any input to $T(\vec{u})$ that causes either of those rules to fail, it is not a linear transformation. This is a **Proof by contradiction**.

For more info watch [Essence of Linear Algebra](#) by 3Blue1Brown. 3Blue1Brown does an amazing job of giving you an example and building intuition for why certain things work. Also ... **those animations :weary:**

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$$T : R^4 \rightarrow R^2$$

$$w_1 = 2x_1 + 2x_2 - 5x_3 - x_4$$

$$w_2 = x_1 - 5x_2 + 2x_3 - 3x_4$$

...

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b).

$$T(x_1, x_2, x_3) = (x_1, x_2 - x_3, x_2) \quad x = (1, 0, 5)$$

$$T = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & -1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix} = \begin{bmatrix} 1 \\ -5 \\ 0 \end{bmatrix}$$

$$T(1, 0, 5) = (1, -5, 0)$$

$$\vec{u}, \quad \vec{v} \quad \text{Two vectors}$$

1.

$$T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$$

$$T(k\vec{u}) = kT(\vec{u}) \quad k\text{-scalar.}$$

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a)

$$t(x, y, z) = (x + y, y + z, x)$$

$$\text{let } t(a, b, c) = (a + b, b + c, a)$$

$$T[(x, y, z) + (a, b, c)] = T(x + a, y + b, z + c)$$

$$T(x, y, z) + T(a, b, c) = (x + y, y + z, x) + (a + b, b + c, a)$$

$$= (x + y + a + b, y + z + b + c, x + a)$$

b)

$$\begin{aligned}T(k(x, y, z)) &= T(kx, ky, kz) \\&= (kx + ky, ky, +kz, kx) \\&= k(x + y, y, +z, x) \\&= kT(x, y, z)\end{aligned}$$

→ T is a linear transformation.

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a)

$$T(x, y) = (x, y + 1)$$