

Linear Algebra Lecture 5.

Chapter 3

$\underline{PA = LU}$ $\underline{[1 \ 0] [0 \ 1]}$ factorization.
Vector Space and Subspace

Permutations P : execute row exchanges

↳ identity matrix with reordered rows

$$n \text{ rows} \rightarrow n! = n(n-1) \dots (3)(2)(1)$$

$$\boxed{A = LU \\ \text{becomes } PA = LU}$$

$$P^T = P^{-1} \Leftrightarrow P^T P = I$$

Counts recordings
→ counts all $n \times n$ permutations

Transpose

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

R^T

R (for rectangular matrix)

$$(A^T)_{ij} = A_{ji}$$

Symmetric matrices. $A^T = A$

$$\text{Example } \begin{bmatrix} 3 & 1 & 7 \\ 1 & 2 & 9 \\ 7 & 9 & 4 \end{bmatrix}$$

$R^T R$ is always symmetric WHY?

(RR^T)

$$\begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 4 \\ 3 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 10 & 11 & 7 \\ 11 & 13 & 11 \\ 7 & 11 & 17 \end{bmatrix}$$

Vector Spaces

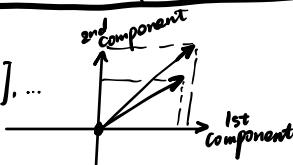
TAKE TRANSPOSE!

$$(R^T R)^T = R^T R^{TT} = R^T R. \text{ So, it's symmetric.}$$

(reverse and transpose)

Examples: \mathbb{R}^2 = all 2-dim real vectors. $\begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \dots$

= "x-y plane"



\mathbb{R}^3 = all vectors with 3 components $\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$

\mathbb{R}^n = all column vectors with n real components

⟨ number of components. ⟩

a vector space inside \mathbb{R}^2 — subspace of \mathbb{R}^2 .

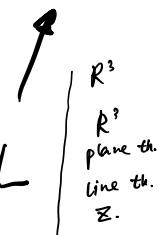
EX: line in \mathbb{R}^2 through the zero vector.

List Subspaces of \mathbb{R}^2 .

① all of \mathbb{R}^2 . plane

② any line through $\begin{bmatrix} 0 \\ 0 \end{bmatrix}$

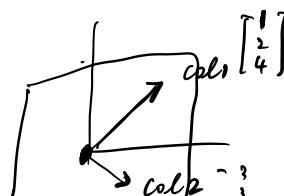
③ zero vector only \emptyset



$$A = \begin{bmatrix} 1 & 2 \\ 2 & 3 \\ 4 & 1 \end{bmatrix} \text{ columns in } \mathbb{R}^3$$

all these linear combinations form a subspace of \mathbb{R}^3 .

called column space $C(A)$



Linear Algebra Lecture 6.

Vector spaces and subspaces

Column space of A : Solving $Ax = b$

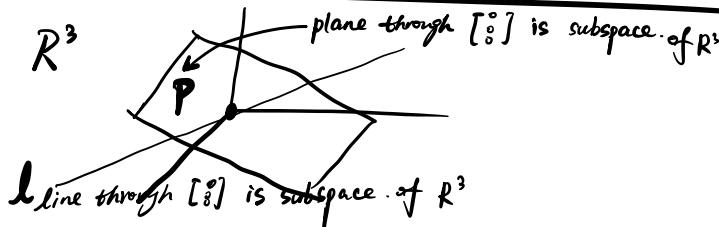
Nullspace of A .

Vector space requirements

$v+w$ and $c v$ are in the space.

all combs. $c v + d w$ are in the space

2 ways to build up subspaces.



2 subspaces: P and L

$P \cup L$ = all vectors in P or L (or both.)

This ~~(is not)~~ is not a subspace

intersect

$P \cap L$ = all vectors in both P and L .

Subspaces S and T .

intersection $S \cap T$ is a subspace.

Column Space of A is subspace of \mathbb{R}^4 (CA)

$A = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix}$ \Rightarrow all linear combs. of columns of A .

Does $Ax = b$ have a solution for every b ? NO

4 equations, 3 unknowns.

$$Ax = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix}$$

Which b 's allow this system to be solved??

mxn

throw one or a few columns, stay the same.
"pivot column" the vector space part

Nullspace of A (NCA) now we look at the weights/coefficients in the combinations

$$Ax = \begin{bmatrix} 1 & 1 & 2 \\ 2 & 1 & 3 \\ 3 & 1 & 4 \\ 4 & 1 & 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

contains $\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ -1 \\ 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \\ 4 \\ 5 \end{bmatrix}$

Check that solutions to $Ax = 0$ always give a subspace. (why?)
If $Av = 0$ and $Aw = 0$, then $A(v+w) = Av+Aw = 0$. \Rightarrow then $A(cv) = 0$.

Only if $b = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$.

The solutions pass through the origin! and it's necessary to be a vector space.

Linear Algebra. Lecture 7
 Computing the nullspace ($\underline{Ax=0}$) during elimination, the solutions to the system stay the same, because I'm doing the legitimate operations on the equations.
 Pivot variables - free variables
 Special Solutions - $\text{ref}(A) = R$

So the null space
Stay the same.

$$A = \begin{bmatrix} 1 & 2 & 2 & 2 \\ 2 & 4 & 6 & 8 \\ 3 & 6 & 8 & 10 \end{bmatrix} \quad \textcircled{1} \text{ elimination } Ax=0 \rightarrow Ux=0.$$

$$\rightarrow \begin{bmatrix} 1 & 2 & 2 & 2 \\ 0 & 0 & 4 & 8 \\ 0 & 0 & 2 & 4 \end{bmatrix}$$

↓ the 2nd column is dependent on the earlier column

$$\rightarrow \begin{bmatrix} 1 & 2 & 2 & 2 \\ 0 & 0 & 4 & 8 \\ 0 & 0 & 0 & 0 \end{bmatrix} = U$$

echelon form [like staircase form]

have the same level with previous pivot
 each one free variable matching a kind of linear combination using its
 previous columns \Rightarrow matching one basis.

rank of $A = \# \text{ of pivots}$ now we can solve $Ux=0$ instead of $Ax=0$.

$\dim C(A) = \dim \text{ref}(A)$

$\text{rank } A = 2$. number of pivot variables $\Rightarrow r$ equations here. pivot rows

pivot columns \rightarrow pivot variables
 FREE VARIABLES. really independent choose freely x_1 and x_2 (the ones multiply col. col. &
 free columns \rightarrow "free" means that we can assign any number freely to variables x_3 and x_4 (the ones multiply col. col.)

variables in total $\rightarrow n-r = 4-2$ as number of free variables

solutions Then we can solve the equations for x_1 and x_3 .

$$x = \begin{bmatrix} 1 & 2 \\ 0 & 1 \\ 0 & 0 \\ 0 & 0 \end{bmatrix} + d \begin{bmatrix} 2 \\ 0 \\ -2 \\ 0 \end{bmatrix} \quad x_1 + 2x_2 + 2x_3 + 2x_4 = 0. \\ 2x_3 + 4x_4 = 0.$$

a line.

② "special numbers I give to the free variables" (give them those special zero one values)
 give one of the free variables one and the others 0.
 → a good way to be sure I got everybody.

$R = \text{reduced row echelon form and zeros above+below pivots} = I$ notice $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$ in pivot rows/cols
 $\begin{bmatrix} 1 & 2 & 2 & 2 \\ 0 & 0 & 4 & 8 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ do elimination upwards $\rightarrow \begin{bmatrix} 1 & 2 & 0 & 2 \\ 0 & 0 & 2 & 4 \\ 0 & 0 & 0 & 0 \end{bmatrix} = R = \text{ref}(A)$

get all the information as clear as it can be.

$$x_1 + 2x_2 - 2x_4 = 0 \\ x_3 + 2x_4 = 0 \Rightarrow Rx=0. \quad \text{all the same}$$

the identity part of the matrix at the same time.

I So: $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ pivot cols

$\begin{bmatrix} 2 & 2 \\ 0 & 2 \end{bmatrix}$ free part of the matrix.

free cols $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

weight matrix of free variables.

ref form. change to rank.
 $R = \begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix}$ pivot rows
 r pivot cols $n-r$ free cols
 $Rx=0.$

$N = \begin{bmatrix} -F \\ I \end{bmatrix}_{n-r}$
 nullspace matrix. (columns = special solutions)

same as this I isn't the I in R. It refers to the choose of one zero numbers for free variables.

$$Rx=0. \quad \begin{bmatrix} I & F \end{bmatrix} \begin{bmatrix} x_{\text{pivot}} \\ x_{\text{free}} \end{bmatrix} = 0. \quad x_{\text{pivot}} = -Fx_{\text{free}}$$

\rightarrow There are " $n-r$ " kinds of x_{free} .
 and matched x_{pivot} .

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 8 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 0 \end{bmatrix} \quad x \in \mathbb{C}^3 : x = \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} + \mathbb{C}^2 \cdot \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}$$

Linear Algebra lecture 9

Linear independence

Spanning a Space.

BASIS and dimension.

Suppose A is $m \times n$ with $m < n$.

(more unknowns than equations)

Then there are some non-zero solutions to $Ax=0$ (there is something in nullspace.)

Reason: There will be free variables! (r couldn't be up to n , because of the elimination of m)

Independence: Vector v_1, v_2, \dots, v_n are independent if.

No combination gives zero vector (except the zero comb. call $c_i = 0$)

$$c_1v_1 + c_2v_2 + \dots + c_nv_n = 0$$

$v_1 = 2v_1$
 $v_2 = v_2$
 $v_3 = 0v_3$

$$2v_1 - v_2 + 0v_3 = 0$$

$$0v_1 + 0v_2 + 0v_3 = 0$$

If one vector is zero, the independence dead.

$$0v_1 + 0v_2 + 0v_3 = 0$$

and then $Ax=0$ have solutions.

$$m < n \Rightarrow \text{free variables always exist.}$$

When we have a matrix, we're interested in whether its columns are dependent or independent.

Repeat: when v_1, \dots, v_n are columns of A . $\xrightarrow{\text{combination}} \text{put in directly}$

They are independent if nullspace of A is $\{ \text{zero vector} \}$ rank = n (no free column/variable) $N(A) = \{ 0 \}$.

They are dependent if $Ae=0$, for some non-zero e . rank < n Yes free variable
 something in the nullspace

Vectors v_1, \dots, v_k span a space

means: The space consists of all comb. of those vectors

for a space is a sequence of vectors v_1, v_2, \dots, v_d with 2 properties.

Basis for a space is a sequence of vectors v_1, v_2, \dots, v_d with 2 properties.

1. They are independent. (not more)

2. They span the space. (not less).

row space!! \uparrow

R^n : n vectors give basis if the matrix with those cols is invertible.

Example:

Space is R^3 .

One basis is $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$. Another basis $\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix}$

Given a space: cols

Every basis for the space has the same number of vectors.

Space is $C(A)$.

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

rank(A) = the number of pivot columns = dimension of $C(A)$

Def. Dimension of the space

(rank of matrix ; dimension of column subspace of A)

$$\dim C(A) = r$$

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

$$\dim N(A) = \# \text{ free variables}$$

$$= n - r$$

Linear Algebra Lecture 10

① Correct error in Lect. 9 !!

② Four Fundamental subspaces (for matrix A)

4 Subspaces

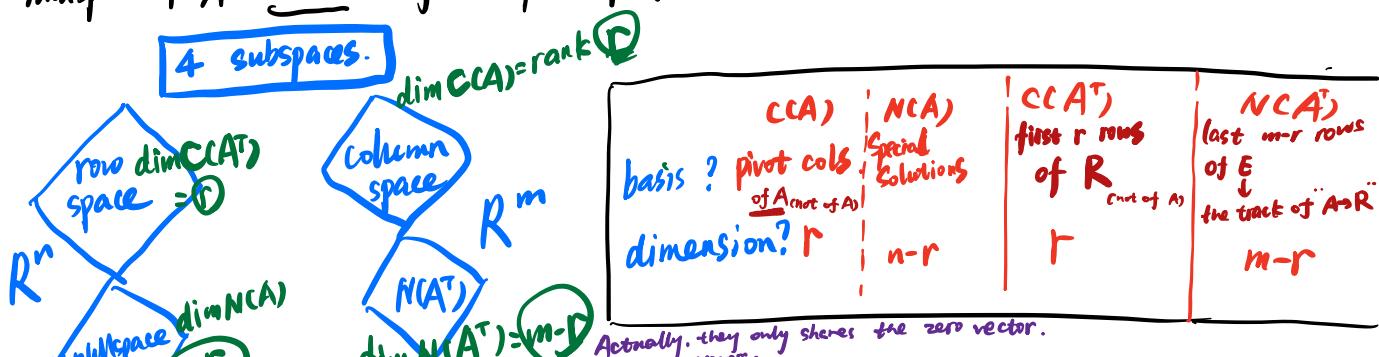
column space $C(A)$ in \mathbb{R}^m

nullspace $N(A)$ in \mathbb{R}^n

row space = all combinations of rows of A = all combinations of columns of A^T = $N(CAT)$ in \mathbb{R}^n

nullspace of $A^T = N(CAT)$ = left nullspace of A in \mathbb{R}^m

as good as A . Just happens to
be $n \times m$.



(the null space is perpendicular to the row space ??)

$CCR \neq C(A)$ different column space

row operations preserve the row space, but they influence the column space

→ still in the space

Same row space

Rank doesn't change, but the space changes

Basis for the row space of A or of R is the first r rows of R

"sitting there in R ". (sometimes true for "of A ", but not all.)

$A \rightarrow R$ do the row exchanges and get $[I \ F]$

New vector spaces!
All 3×3 matrices!! M
every 3×3 matrix is one of my "vectors"
→ entitled to call them vectors because they could obey the proper operations $A+B$, CA (not AB for now)
"subspaces" of M : e.g. upper triangular matrices

4th space: $N(CAT)$

$$A^T y = 0 \rightarrow y^T A^T = 0^T \rightarrow y^T A = 0^T$$

$$[\quad] [\quad] = [0] \quad [\quad y^T \quad] [\quad A \quad] = [\quad 0 \quad]$$

how $A \rightarrow R$?

we do the reduced row echelon form of the matrix: (not $n \times n$ as Cauchy-Jordan but we can still do it) keep track of E .

$$\text{ref: } [A \mid I] \xrightarrow{\text{ref}} [R \mid E]$$

and last $m-r$ rows of E is transpose of a nice invertible square matrix R is the identity in the notes before, R is just I then E is A inverse

combine the rows of A and get

zero vector in the last $m-r$ rows of R

e.g. symmetric matrices of diagonal matrices

"smaller"? "contained in"? precisely? complete basis!"

Linear Algebra Lecture 11

Bases of new vector spaces $\rightarrow M = \text{all } 3 \times 3 \text{ matrices}$ $\dim M = 9$
 Symmetric 3×3 . upper triangular 3×3 .
 Rank one matrices $\dim S = 6$
 Small world graphs

Basis for $M = \text{all } 3 \times 3$'s
 $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}, \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 0 \end{bmatrix}, \dots, \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$

Intersection

$S \cap U = \text{sym and upper triangular} = \text{diagonal } 3 \times 3$'s

$$\dim(S \cap U) = 3.$$

$$\dim S = 6, \dim U = 6$$

$W_1 = \text{sym}$ and $W_2 = \text{upper triangular}$. $\dim(W_1 \cup W_2) = 6$. $W_1 \cup W_2$ is the union

s and u head in different direction, such as $\langle (1, 0) \rangle, \langle (0, 1) \rangle$. the union of W_1 and W_2 is the union

of x axis and y axis. It means little...

we really need to focus on the "combination" in "space" rather than the union of entries.

use the operation of vector spaces to combine them

Sum combinations of things in S and things in U

$S + U = \text{any element of } S + \text{any element of } U = \text{all } 3 \times 3$'s. $\dim(S + U) = 9$

$$\Rightarrow \dim S + \dim U = \dim(S \cap U) + \dim(S + U)$$

$$\frac{d^2y}{dx^2} + y = 0, y = \cos x, \sin x, \dots \text{ (null space)}$$

BASIS

$$\text{Complete Solution: } y = C_1 \cos x + C_2 \sin x$$

$$\dim(\text{solution space}) = 2.$$

Ordinary D.E. (ODE) (containing an unknown function of one real or complex variable x and its derivatives).
 An equation that relates one or more functions and their rates of change (partial D.E. often involve partial derivatives).
 Generally represent physical quantities.

and linear differential equations are the differential operators and the linear transformation function and its derivatives.

$$A = \begin{bmatrix} 1 & 4 & 5 \\ 2 & 8 & 10 \\ 2 & 2 & 1 \end{bmatrix} \quad \dim C(A) = \text{rank} = \dim C(A^T)$$

(rank 1 matrix)

$$A = UV^T$$

$$= \begin{bmatrix} 1 \\ 2 \\ 2 \end{bmatrix} \begin{bmatrix} 1 & 4 & 5 \\ 2 & 8 & 10 \\ 2 & 2 & 1 \end{bmatrix}$$

U, V are all column vectors of A

$M = \text{all } 3 \times 17 \text{ matrices.}$
 subset of rank ≤ 1 matrices
 not a subspace.

$$Av = 0$$

Example: In R^4 , $V = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ v_4 \end{bmatrix}$ $S = \text{all vectors } v \text{ in } R^4 \text{ with } v_1 + v_2 + v_3 + v_4 = 0$.

$S = \text{null space of } A = \begin{bmatrix} 1 & 1 & 1 & 1 \end{bmatrix}$ $\text{rank } A = 1 = r$.

Or see it directly.

$$\dim N(A) = n - r = 3$$

Basis for S [special vectors]

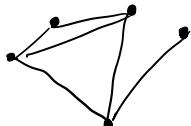
$$\begin{bmatrix} 1 \\ 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 0 \\ 1 \\ 1 \end{bmatrix}$$

$$F = \begin{bmatrix} -1 & -1 & -1 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad F_{\text{reduced}} \quad I_{(r \times r) \times (n \times r)}$$

$$C(A) = R^1, N(A^T) = \{0\} \rightarrow 3+1=4=n$$

$$C(A^T) = C(I^T) \rightarrow 1+0=m$$

Graph = {nodes, edges}



Linear Algebra Lecture 12.

Graphs + Networks.

Incidence Matrices

Kirchhoff's Laws

Graph: Nodes. Edges



$n=4$ nodes.
 $m=5$ edges.

Incidence

node1	2	3	4	edges	
-1	1	0	0		
0	-1	1	0	2	
1	0	1	0	3	
-1	0	0	1	4	
0	0	-1	1	5	

Subgraph.
loop inside node (1,2)
loop correspond to dependent
(Linearly dependent rows)

Properties of graphs lead to the properties of its matrices.

!!! SHIT. x is exactly the weights of the nodes!

Ax is the total potential differences of each node! $Ax = \begin{bmatrix} x_1 - x_1 \\ x_2 - x_2 \\ x_3 - x_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

combinations of columns of A : $x = x_1, x_2, x_3 - x_1$

to get voltage differences of each node

$\Rightarrow x$'s meaning is: how to pick the potentials from every part of the graph that end or in the node (choose if pick and the times)

We want the equation to

Ax is the total potential differences of each node!

!!! SHIT, χ is exactly the voltage
 is the total potential
 differences of each node!

$$\Delta V = \begin{bmatrix} \chi_1 - \chi_1 \\ \chi_2 - \chi_1 \\ \chi_3 - \chi_1 \\ \chi_4 - \chi_1 \\ \chi_4 - \chi_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

combination of columns of one to get one
 how do
 χ is the choose of χ
 null space means all the
 potentials vectors that
 make potential differences
 to be zero vector.
 χ must be constant

rank = 3
 (node - 1)

$$\chi = C \quad \left| \quad \right|$$

\Rightarrow X's meaning is: how to pick the potentials from every part of the circuit that are node differences at each node (choose if pick and the times)

We want the exiting to be "all zero". and we find we must mul each column the same scalar !!!
ss the edges (pass all for the same time)

Null space of A transpose $\underline{N(A^T)}$ $\dim N(A^T) = m - r$

$Ay = 0$ the most fundamental equation of applied mathematics that we don't pass one of the nodes.

$$\dim N(A^T) = m-r$$

$x = x_1, x_2, x_3, x_4$
to definite the potentials at nodes

A add batteries in edges
 \rightarrow give the conductance of the edges
 \rightarrow currents flow on edges

available changes in potential
physical constants in OHM'S LAW
make some currents happen

In KCL: asking for five currents that satisfy KCL (as a balanced equation - a conservation law; basis for NCA)

~~Net flow is zero~~

→ net flow is zero
 Redraw the graph.

$y_1 - y_2 = 0$ (in equals to out)

$y_1 + y_3 - y_2 = 0$ charge doesn't change

$y_1 + y_3 = 0$ assume later at the nodes.

just like [] [] []

and it travels around.

- final step >

$$A^T y = 0$$

$\uparrow A^T$!!! (Graphs in vision of edges matching the columns)

$(C(A^T))$ (row space of A) correspond to edges
 Use formula for dimension:
 $\dim(C(A^T)) = m - \# \text{loops}$ [if independent]
 col1, col2, col4 [Pivot columns] \downarrow independent
 $\# \text{loops} = \# \text{edges} - (\# \text{nodes} - 1)$

in graph, those there edges have no loop. works for every graph

the loops" match "dependencies"; they're in graph. Euler's Formula
comes from loops; they were the things in the NCAT

A graph with no loops is called a tree.

$$A^T C A x = f$$