

Linear Algebra

Introduction

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Linear Algebra

- Linear algebra is the branch of mathematics concerning **linear equations** such as

$$a_1x_1 + \cdots + a_nx_n = b,$$

linear functions such as

$$(x_1, \cdots, x_n) \rightarrow a_1x_1 + \cdots + a_nx_n,$$

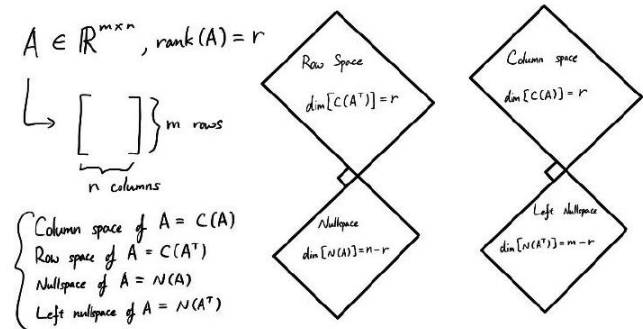
and their representations through **matrices** and **vector spaces**.

From Wikipedia



How to Learn Linear Algebra

- Understanding concepts



- Proving theorems

Prove that $(k+k') \cdot \vec{u} = k\vec{u} + k'\vec{u}$
 $k, k' \in \mathbb{R}$ $\vec{u} \in \mathbb{R}^n$

$\vec{u} = (u_1, u_2, \dots, u_n)$, $k, k' \in \mathbb{R}$

$$\begin{aligned} (k+k') \vec{u} &= (k+k') (u_1, \dots, u_n) \\ &= ((k+k')u_1, \dots, (k+k')u_n) \\ &= (ku_1 + k'u_1, \dots, ku_n + k'u_n) = \\ &= (ku_1 + \dots + ku_n) + (k'u_1 + \dots + k'u_n) = \end{aligned}$$

- Manipulating expressions

Inverse of 3×3 MATRIX

$A = \begin{bmatrix} 0 & 1 & 2 \\ 1 & 0 & 3 \\ 4 & -3 & 8 \end{bmatrix}$ $\begin{bmatrix} 0 & 1 & 2 & | & 1 & 0 & 0 \\ 1 & 0 & 3 & | & 0 & 1 & 0 \\ 4 & -3 & 8 & | & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_1 \leftrightarrow R_2} \begin{bmatrix} 1 & 0 & 3 & | & 0 & 1 & 0 \\ 0 & 1 & 2 & | & 1 & 0 & 0 \\ 4 & -3 & 8 & | & 0 & 0 & 1 \end{bmatrix} \xrightarrow{R_3 - 4R_1} \begin{bmatrix} 1 & 0 & 3 & | & 0 & 1 & 0 \\ 0 & 1 & 2 & | & 1 & 0 & 0 \\ 0 & -3 & -4 & | & 0 & -4 & 1 \end{bmatrix} \xrightarrow{R_3 + 3R_2} \begin{bmatrix} 1 & 0 & 3 & | & 0 & 1 & 0 \\ 0 & 1 & 2 & | & 1 & 0 & 0 \\ 0 & 0 & 2 & | & 3 & -4 & 1 \end{bmatrix} \xrightarrow{R_3 \cdot 1/2} \begin{bmatrix} 1 & 0 & 3 & | & 0 & 1 & 0 \\ 0 & 1 & 2 & | & 1 & 0 & 0 \\ 0 & 0 & 1 & | & 3/2 & -2 & 1/2 \end{bmatrix} \xrightarrow{R_1 - 3R_3, R_2 - 2R_3} \begin{bmatrix} 1 & 0 & 0 & | & -9/2 & 7 & -1/2 \\ 0 & 1 & 0 & | & 3/2 & 2 & 1/2 \end{bmatrix}$

Linear Algebra for CS Students

- Understanding concepts
- Proving theorems
- Manipulating expressions



- Visualizing the algebraic concepts, theorems, and expressions into their geometric counterparts
 - To intuitively understand the mechanisms behind the abstract mathematical notations
- Representing the abstract objects and systems as the computational data structures and algorithms
 - To apply the power of linear algebra to various computational problems (e.g. computer graphics, machine learning)



Textbook: Interactive Linear Algebra

- Free e-book
 - Focusing on the synthesis of algebra and geometry
 - Developed for the introductory linear algebra course at Georgia Tech
 - Download PDF and/or access directly on the web
 - <https://textbooks.math.gatech.edu/ila/1553/>



Topics to Be Covered

- Systems of Linear Equations: Algebra
 - Systems of linear equations
 - Row reduction
 - Parametric form
- Systems of Linear Equations: Geometry
 - Vectors
 - Vector equations and spans
 - Matrix equations
 - Solution sets
 - Linear independence
 - Subspaces
 - Basis and dimension
 - The rank theorem



Topics to Be Covered

- Linear Transformations and Matrix Algebra
 - Matrix transformations
 - One-to-one and onto transformations
 - Matrix multiplication
 - Matrix inverses
 - The invertible matrix theorem
- Determinants
 - Determinants: definition
 - Cofactor expansions
 - Determinants and volumes



Topics to Be Covered

- Eigenvalues and Eigenvectors
 - Eigenvalues and eigenvectors
 - The characteristic polynomial
 - Diagonalization
 - Complex eigenvalues
 - Stochastic matrices
- Orthogonality
 - Dot products and orthogonality
 - Orthogonal complements
 - Orthogonal projection
 - The method of least squares



Schedule

Week	Mon	Wed	Homework
1	Introduction	Systems of Linear Equations (1)	
2	Systems of Linear Equations (2)	Row Reduction (1)	Worksheet 2.1
3	Row Reduction (2)	Parametric Form, Vectors	Worksheet 2.2-2.3
4	Vector Equations	Matrix Equations	Worksheet 3.1-3.2
5	Solutions Sets	Linear Independence	Worksheet 3.3-3.5
6	Subspaces	Basis, Dimension, and Rank	Worksheet 3.6-4.1
7	Matrix Transformations	One-to-one and Onto	
8	Midterm Exam		
9	Linear Transformations	Matrix Multiplication	Worksheet 4.2-4.3
10	Matrix Inverses	Determinants	Worksheet 4.4-4.5
11	Cofactor Expansions	Eigenvalues and Eigenvectors	Worksheet 5.1-6.1
12	Characteristic Polynomial	Diagonalization	Worksheet 6.2-6.4
13	Dot Product and Orthogonality	Orthogonal Complements	Worksheet 7
14	Orthogonal Projections (1)	Orthogonal Projections (2)	
15	Final Exam		