

MATH 115

COMPLEX NUMBERS

$$\mathbb{C} = \{x + yj, x, y \in \mathbb{R}\}$$

$$j^2 = -1$$

- Operations:

- o Add/subtract: add up $\operatorname{Re}(z)$ and $\operatorname{Im}(z)$

- o Multiply + divide: multiply " " "

↳ Division: $\frac{z}{w} = \frac{z\bar{w}}{w\bar{w}} = \boxed{\frac{z\bar{w}}{w^2}}$

- Conjugate: $z = x + yj, \bar{z} = x - yj$

- o Purely real: $z = \bar{z}$ Purely imaginary: $z = -\bar{z}, \bar{z+w} = \bar{z} + \bar{w}$

- Modulus: $|z| = \sqrt{x^2 + y^2}$

- o $z\bar{z} = |z|^2, |z+w| \leq |z| + |w|$

- Common question:

- o Ex:// Find solutions for $z^2 = \bar{z}$

1. Write z in standard form:

$$\begin{aligned} z &= x + yj \\ z^2 &= (x^2 + 2xyj - y^2) \end{aligned}$$

$$\bar{z} = x - yj$$

2. Equate Re and Im to form 2 equations.

$$\textcircled{1}: x = x^2 - y^2$$

$$\textcircled{2}: -y = 2xy$$

3. Consider cases of 0 and not zero

Case #1: $y = 0$

$$\textcircled{1}: x = x^2 \Rightarrow x = \pm 1, y = 0 \quad \boxed{z = \pm 1}$$

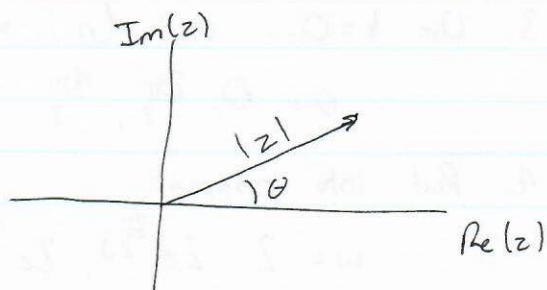
Case #2: $y \neq 0$

$$\textcircled{2}: -1 = 2x \Rightarrow x = -\frac{1}{2}, y \neq 0$$

$$\begin{aligned} -\frac{1}{2} &= x^2 - y^2 \\ y^2 &= \frac{3}{4} \Rightarrow y = \pm \sqrt{\frac{3}{4}} = \pm \frac{\sqrt{3}}{2} \end{aligned}$$

$$\boxed{z = -\frac{1}{2} \pm \frac{\sqrt{3}}{2}j}$$

- Representation:



- Polar form:

$$z = r(\cos\theta + j\sin\theta)$$

o Conversion from standard to polar

1. Find r ($r = |z|$)

2. Find θ :

$$x = r\cos\theta \quad y = r\sin\theta$$

o Multiplying / dividing:

$$z_1 z_2 = r_1 r_2 (\cos(\theta_1 + \theta_2) + j\sin(\theta_1 + \theta_2))$$

$$\frac{z_1}{z_2} = \frac{r_1}{r_2} \left(\cos(\theta_1 - \theta_2) + j\sin(\theta_1 - \theta_2) \right)$$

- Complex exponential:

$$e^{j\theta+2\pi k} = \cos\theta + j\sin\theta \Leftarrow \text{Infinite } (\theta + 2\pi k)$$

o Ex: Put $1+j$ into complex exponential

1. Convert into polar form:

$$r = \sqrt{2}, \theta = \frac{\pi}{4}$$

$$\therefore 1+j = \sqrt{2} \left(\cos \frac{\pi}{4} + j\sin \frac{\pi}{4} \right)$$

2. Convert to exponential:

$$1+j = \sqrt{2} e^{\frac{\pi}{4}j}$$

- DE Moivre's Theorem:

o Power: $(re^{j\theta})^n = r^n e^{jn\theta} = r^n (\cos n\theta + j\sin n\theta)$

o Used to prove other properties (like addition + subtraction)

- N^{th} Roots:

o Ex: // Find cube roots of 8

$$\begin{aligned} 8 &= 8 \\ \omega^3 &= 8 \\ r^3 e^{3j\theta} &= 8 \end{aligned}$$

1. Put number into complex exponential.

$$8 = 8e^{j(0+2\pi k)}$$

2. Equate radius and power.

$$\therefore \textcircled{1}: r^3 = 8 \Rightarrow r = 2$$

$$\textcircled{2}: \theta = \frac{2\pi k + 0}{3}$$

3. Use $k = 0, \dots, n-1$ (n is # of roots)

$$\therefore \theta = 0, \frac{2\pi}{3}, \frac{4\pi}{3}$$

4. Put into original:

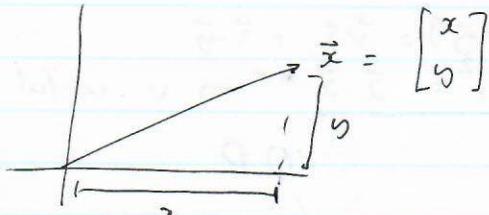
$$\omega = 2, 2e^{\frac{2\pi}{3}j}, 2e^{\frac{4\pi}{3}j} \Rightarrow \boxed{[2, -1+\sqrt{3}i, -1-\sqrt{3}i]}$$

VECTORS

$$\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in \mathbb{R}^n$$

$$\vec{x} = \vec{s}$$

$$x_i = s_i \quad (i = 1, \dots, n)$$



- Addition:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} + \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} x+a \\ y+b \\ z+c \end{bmatrix}$$

- Scalar multiplication:

$$a \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} ax \\ ay \\ az \end{bmatrix}$$

- Behaves very similarly to real numbers.

$$\vec{0} = \begin{bmatrix} 0 \\ \vdots \\ 0 \end{bmatrix}$$

- Norm. magnitude:

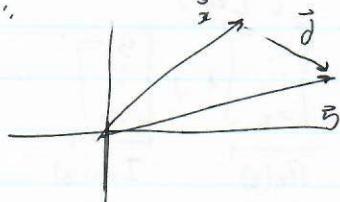
$$\left\| \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \right\| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2} \quad \Leftrightarrow \quad \|\vec{x}\| = \sqrt{\vec{x} \cdot \vec{x}}$$

$$\circ \quad \|\vec{v}\| = 0 \Leftrightarrow \vec{v} = \vec{0}$$

$$\circ \quad \|t\vec{v}\| = |t| \cdot \|\vec{v}\|$$

$$\circ \quad \|\vec{x} + \vec{y}\| \leq \|\vec{x}\| + \|\vec{y}\| \Rightarrow \text{Equal if collinear}$$

- Distance:



$$\vec{d} = \vec{x} - \vec{y}$$

$$\|\vec{d}\| = \|\vec{x} - \vec{y}\|$$

↳ Similar to distance eqn.

- Dot product:

$$\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \cdot \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = (x_1 y_1) + (x_2 y_2) + \dots + (x_n y_n) \in \mathbb{R}$$

o Properties:

- 1) $\vec{x} \cdot \vec{v} = \vec{v} \cdot \vec{x}$
- 2) $t(\vec{x} \cdot \vec{v}) = t\vec{x} \cdot t\vec{v}$
- 3) $\vec{v}(\vec{x} + \vec{y}) = \vec{v}\vec{x} + \vec{v}\vec{y}$
- 4) $\|\vec{x}\|^2 = \vec{x} \cdot \vec{x} \Rightarrow v. \text{ useful}$

DP

$$x_1 y_1 + x_2 y_2 + \dots + x_n y_n$$

$$\vec{x} \cdot \vec{y} = \|\vec{x}\| \|\vec{y}\| \cos \theta$$

Obtuse, acute, orthogonal ($\vec{x} \cdot \vec{y} = 0$)
parallel: $\vec{x} \cdot \vec{y} = \|\vec{x}\| \|\vec{y}\|$

o Cauchy-Schwarz:

$$|\vec{x} \cdot \vec{y}| \leq \|\vec{x}\| \|\vec{y}\|$$

- Unit vector: $\|\vec{v}\| = 1$

$$e_n = \begin{bmatrix} 0 \\ \vdots \\ 1 \end{bmatrix} \rightarrow 1 \text{ is in } n^{\text{th}} \text{ component}$$

o To make vectors into unit vectors

$$\frac{\vec{v}}{\|\vec{v}\|} = 1 \Rightarrow \begin{bmatrix} 3 \\ 2 \end{bmatrix} = \frac{1}{\sqrt{38}} \begin{bmatrix} 3 \\ 2 \end{bmatrix}$$

o Can use this to make vectors of specific length (multiply by scalar)

- Complex vectors:

$$\mathbb{C}^n = \left\{ \begin{bmatrix} z_1 \\ \vdots \\ z_n \end{bmatrix} \mid z \in \mathbb{C} \right\}$$

$$\vec{z} = \underbrace{\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}}_{\text{Re}(\vec{z})} + j \underbrace{\begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}}_{\text{Im}(\vec{z})}$$

o Inner product:

$$\langle \vec{z}, \vec{w} \rangle = \sum_{i=1}^n \bar{z}_i w_i$$

o Ex:

$$\vec{z} = \begin{bmatrix} 1 \\ j \end{bmatrix}, \vec{w} = \begin{bmatrix} j+2 \\ 2j \end{bmatrix}, \langle z, w \rangle = j+2 - j(2j) = j+4$$

- Complex norm:

$$\|\vec{z}\| = \sqrt{\langle \vec{z}, \vec{z} \rangle} = \sqrt{\vec{z} \cdot \vec{z}} = \sqrt{\|\vec{z}\|^2} = \|\vec{z}\|$$

◦ Norm is square root of inner product of itself.

- Cross product:

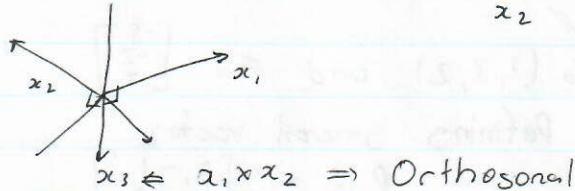
$$\vec{x} \times \vec{y} \in \mathbb{R}^3$$

$$\begin{bmatrix} x_2 y_3 - x_3 y_2 \\ -(x_1 y_3 - x_3 y_1) \\ x_1 y_2 - x_2 y_1 \end{bmatrix}$$

Magnitude

$$\|\vec{x} \times \vec{y}\| = \|\vec{x}\| \cdot \|\vec{y}\| \sin \theta$$

↳ Area of parallelogram ($2 \times \text{Area of triangle}$)



$$x_1 \times x_2$$

$x_3 \Leftarrow x_1 \times x_2 \Rightarrow \text{Orthogonal}$

◦ Properties:

$$1) \vec{u} \times \vec{v} = -(\vec{v} \times \vec{u}) \Rightarrow \text{Order matters}$$

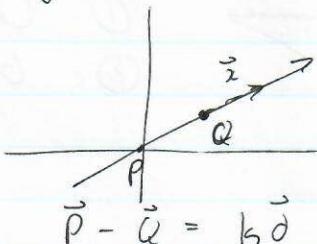
$$2) \vec{0} \times \vec{u} = \vec{0}$$

$$3) t(\vec{u} \times \vec{v}) = t\vec{u} \times \vec{v}$$

$$4) \vec{u} \times (\vec{v} \pm \vec{w}) = (\vec{u} \times \vec{v}) \pm (\vec{u} \times \vec{w})$$

LINES

direction vector
 $\vec{d} = t\vec{d} + \vec{c} \leftarrow \text{Point}$



$$\vec{P} - \vec{Q} = k\vec{d}$$

Parametric:

$$P_1 - q_1 = k d_1$$

$$P_2 - q_2 = k d_2$$

Vector:

$$\vec{PQ} = k\vec{d}$$

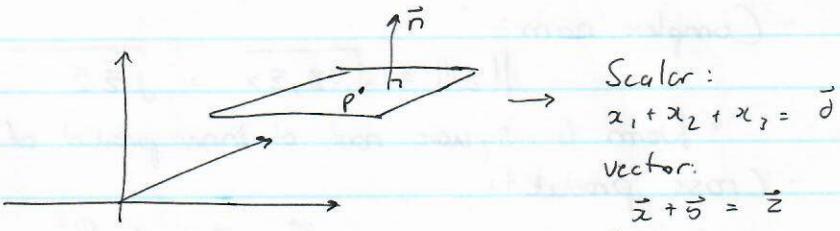
$$\vec{P} = k\vec{d} + \vec{Q}$$

1. Find vector between 2 points \Rightarrow direction vector

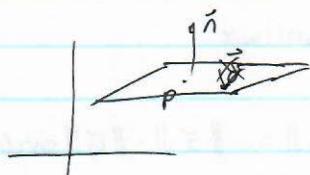
2. Put arbitrary point

Hilary

PLANES



①: Point + direction



1. Define an arbitrary vector from an arbitrary point:
 $\vec{p_x} = \vec{p} - \vec{x} = \begin{bmatrix} p_1 - x_1 \\ p_2 - x_2 \\ p_3 - x_3 \end{bmatrix}$
2. $\vec{p_x} \cdot \vec{n} = \bar{0}$ (from orthogonality)

Scalar: expand dot product:

$$n_1(x_1 - p_1) + n_2(x_2 - p_2) + n_3(x_3 - p_3) = \bar{0}$$

Ex://

$$p_0(1, 3, 2) \text{ and } \vec{n} = \begin{bmatrix} 5 \\ -2 \\ 3 \end{bmatrix}$$

1) Defining general vector:

$$\vec{p_0x} = \begin{bmatrix} x_1 - 1 \\ x_2 - 3 \\ x_3 - 2 \end{bmatrix}$$

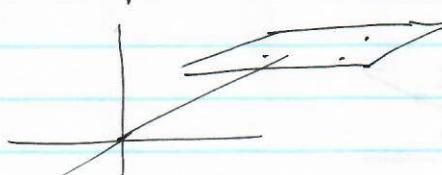
2) Orthogonality:

$$\begin{bmatrix} x_1 - 1 \\ x_2 - 3 \\ x_3 - 2 \end{bmatrix} \cdot \begin{bmatrix} 5 \\ -2 \\ 3 \end{bmatrix} = \bar{0}$$

$$5(x_1 - 1) - 2(x_2 - 3) + 3(x_3 - 2) = 0$$

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

②: 3 points:



①: Create 2 vectors (non-parallel)

②: General form:

$$\vec{x} = s\vec{v}_1 + t\vec{v}_2 + \vec{p}$$

Scalar form:

①: Create 2 vectors (non-parallel)

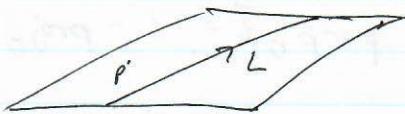
②: Create cross product to find \vec{n}

③: Use point + direction start.

Parametric:

Split it into components.

③: 1 point + 1 line:



①: Find \vec{d} of L

②: Create vector from p to L (non-parallel)

③: Vector format:

$$\vec{x} = s\vec{v}_1 + t\vec{v}_2 + \vec{p}$$

Ex:// Consider plane with 2 lines:

$$\begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} + t \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}, \quad \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix} + s \begin{bmatrix} -4 \\ -2 \\ 6 \end{bmatrix} \quad (s, t \in \mathbb{R})$$

Find vector and scalar equation.

Note: vectors given are parallel \Rightarrow can't be used.

$$\vec{v}_1 = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

$$\vec{v}_2 = \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} - \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix} \leftarrow \text{New vector from points}$$

$$\therefore \vec{x} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}t + \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}s + \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} \Rightarrow \text{Vector eqn.}$$

Define \vec{n} :

$$\vec{n} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} \times \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 \\ -8 \\ 0 \end{bmatrix}$$

Define arbitrary \vec{r} : $\begin{bmatrix} x_1 - 1 \\ x_2 - 2 \\ x_3 - 1 \end{bmatrix}$ (point from 1st line)

$$\therefore 4(x_1 - 1) - 8(x_2 - 2) + 0(x_3 - 1) = 0$$

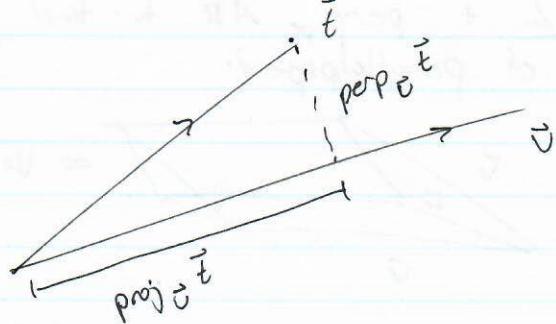
$$4x_1 - 8x_2 = 12 \Rightarrow \text{Scalar eqn.}$$

- Scalar to vector:

- ①: Find 3 noncollinear points on plane (plus in arbitrary points)
- ②: Construct 2 vectors (should be non-parallel)
- ③: Combine into vector equation:

$$\vec{x} = t\vec{v}_1 + s\vec{v}_2 + \vec{r}$$

Projections:

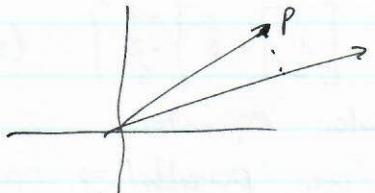


$$\vec{t} = \text{proj}_{\vec{v}} \vec{t} + \cancel{\text{proj}_{\vec{v}}} \text{perp}_{\vec{v}} \vec{t}$$

$$\text{proj}_{\vec{v}} \vec{t} = \left(\frac{\vec{v} \cdot \vec{t}}{\|\vec{v}\|^2} \right) \vec{v} \quad \text{perp}_{\vec{v}} \vec{t} = \vec{t} - \text{proj}_{\vec{v}} \vec{t}$$

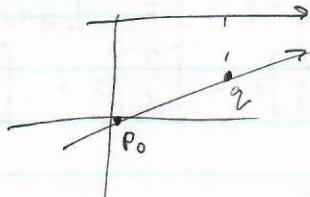
- Question examples:

- Find shortest distance between 2 ~~vector~~ points and line



\Rightarrow Calculate $|\cancel{\text{proj}_{\vec{v}}} \vec{t}|$ by constructing a vector from point to line

- Find closest point on \vec{v} from to \vec{t}



- Find shortest distance

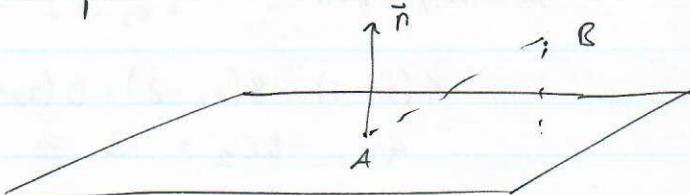
- Add distance to original point on line \vec{v}

$$\vec{q} = \vec{p}_0 + \text{proj}_{\vec{v}} \vec{t}$$

OR

$$\vec{q} = \vec{p}_0 + \cancel{\text{proj}_{\vec{v}}} (\vec{t} - \text{perp}_{\vec{v}} \vec{t}) \quad \begin{matrix} \text{vector from} \\ \vec{p}_0 \text{ to } \vec{q} \text{ now!} \end{matrix}$$

- Projecting on plane:



Common: find distance from B to plane.

- Construct vector from A to B

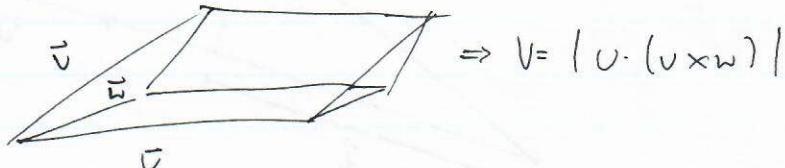
- Project AB to normal

- Find point on plane underneath by $\vec{B} - \text{proj}_{\vec{n}} \vec{AB}$

To project point on plane:

$\vec{A} - \cancel{\text{proj}_{\vec{n}}} \vec{AB}$ + $\text{perp}_{\vec{n}} \vec{AB}$ to find point.

- Volume of parallelepiped:



SETS

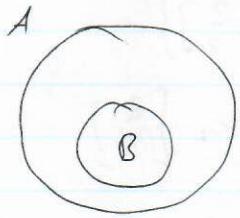
$$A = \{1, 2, \emptyset\}$$

Special set:
 $\emptyset = \{\} \Rightarrow$ empty set.

Notation:

$$\{x \text{ form } \text{restrictions}\}$$

Subsets + Equality



$$\begin{aligned} A &\subseteq B \\ B &\subseteq A \\ B &\neq A \end{aligned}$$

$$A \subseteq B \wedge B \subseteq A$$

o Problem: show $A = B$

1. Show $A \subseteq B$ (decomposing A to look like B)
2. Show $B \subseteq A$ (|| B to look like A)

Ex:// $S = \left\{ a \begin{bmatrix} 1 \\ 2 \end{bmatrix} + b \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c \begin{bmatrix} 2 \\ 3 \end{bmatrix} \mid a, b, c \in \mathbb{R} \right\}$

$$T = \left\{ e \begin{bmatrix} 1 \\ 2 \end{bmatrix} + f \begin{bmatrix} 1 \\ 1 \end{bmatrix} \mid e, f \in \mathbb{R} \right\}$$

Show $S = T$.

$S \subseteq T$:

$$\text{Let } \vec{x} \in S. \dots \vec{x} = a \begin{bmatrix} 1 \\ 2 \end{bmatrix} + b \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

3 vectors \Rightarrow 2 vectors (split 1 vector into other 2)

$$\begin{aligned} \vec{x} &= a \begin{bmatrix} 1 \\ 2 \end{bmatrix} + b \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c \left(\begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix} \right) \\ &= (a+c) \begin{bmatrix} 1 \\ 2 \end{bmatrix} + (b+c) \begin{bmatrix} 1 \\ 1 \end{bmatrix} \end{aligned}$$

$$\therefore \vec{x} \in T \Rightarrow S \subseteq T$$

$T \subseteq S$:

$$\begin{aligned} \vec{y} \in T &\therefore \vec{y} = e \begin{bmatrix} 1 \\ 2 \end{bmatrix} + f \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \checkmark \text{Common trick! Only works if coefficient can be zero} \\ &= e \begin{bmatrix} 1 \\ 2 \end{bmatrix} + f \begin{bmatrix} 1 \\ 1 \end{bmatrix} + 0 \begin{bmatrix} 2 \\ 3 \end{bmatrix} \in S \end{aligned}$$

$$\therefore \vec{y} \in S \Rightarrow T \subseteq S \Rightarrow T = S$$

SPANNING SETS

$$\vec{x} \in \text{span}\{v_1, \dots, v_k\} \Rightarrow \vec{x} = c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_k \vec{v}_k$$

$$\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = c_1 \begin{bmatrix} v_{11} \\ \vdots \\ v_{1n} \end{bmatrix} + \dots + c_k \begin{bmatrix} v_{k1} \\ \vdots \\ v_{kn} \end{bmatrix}$$

1. Show $\vec{x} \in \text{span}$.

Show that \vec{x} can be made of spanning set.

$$\hookrightarrow \text{Ex: } \begin{bmatrix} 2 \\ 3 \end{bmatrix} \in \text{span}\left\{\begin{bmatrix} 4 \\ 8 \end{bmatrix}, \begin{bmatrix} 2 \\ 2 \end{bmatrix}\right\}$$

$$\begin{bmatrix} 2 \\ 3 \end{bmatrix} = c_1 \begin{bmatrix} 4 \\ 8 \end{bmatrix} + c_2 \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

$$\begin{cases} ①: 4c_1 + 2c_2 = 2 \\ ②: 8c_1 + 2c_2 = 3 \end{cases} \quad \text{Solve.}$$

2. Reducing span

Show 1 vector can be represented as a combo of other.

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

* If $v_k \in \text{big set}$,
 $v_k \in \text{small} \Leftrightarrow \text{span}(\text{big})$
 $= \text{span}(\text{small})$

$$\begin{bmatrix} 1 \\ 0 \end{bmatrix} = c_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \quad ! \Rightarrow \text{Solve for } c_1 \text{ and } c_2$$

$$\therefore \text{span}\left\{\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}\right\} = \text{span}\left\{\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix}\right\}$$

◦ Important to demonstrate set equality.

3. Show $\text{span}\{\dots\} = \{\dots\}$

Show general vector that belongs in other set can be represented in terms of span.

$$\text{Ex: } \text{Show } \text{span}\left\{\begin{bmatrix} 1 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix}\right\} = \mathbb{R}^3$$

$$\text{Let } \vec{x} \in \mathbb{R}^3 \Rightarrow \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\vec{x} = c_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_3 \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\begin{cases} ①: x_1 = c_1 + c_2 + c_3 \\ ②: x_2 = c_2 + 2c_3 \\ ③: x_3 = c_3 \end{cases} \quad \vec{x} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} (x_1 - x_2 + x_3) + \dots$$

∴ I can choose any \vec{x} and still represent via spanning vectors.

LINEAR DEPENDENCE / INDEPENDENCE

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_k \vec{v}_k = \vec{0}$$

If all $c_i = 0$
independent

If one or more not 0
dependent.

- Ex:// $B = \left\{ \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}, \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} ? \\ 1 \\ 0 \end{bmatrix} \right\}$

1. Unit vector equation:

$$c_1 \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + c_2 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + c_3 \begin{bmatrix} ? \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

2. Parametric equations:

$$\textcircled{1}: c_1 + c_2 + 2c_3 = 0$$

$$\textcircled{2}: c_2 + c_3 = 0$$

$$\textcircled{3}: -c_1 + c_2 = 0$$

3. Solve:

$$\textcircled{3}: c_2 = c_1$$

$$\textcircled{2}: c_2 = -c_3$$

$$\textcircled{1}: c_2 + c_2 - 2c_3 = 0$$

Infinite solutions \rightarrow not linear independent

\hookrightarrow We can write vectors in terms of one another

- Subset of a lin. indep. set is also lin. indep.

SUBSPACES

1. All subspaces must have $\vec{0}$

2. All subspaces are closed under vector addition.

3. All subspaces are closed under scalar multiplication

- Ex:// Show S is a subspace where

$$S = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \mid \begin{array}{l} x_1 + x_2 = 0 \\ x_1 + x_3 = 0 \end{array} \right\}$$

1. Zero vector:

$$x_1 = x_2 = x_3 = 0 \Rightarrow \text{satisfies condition.}$$

2. Vector addition:

$$x_1 = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, \quad y_1 = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}, \quad x_1 + y_1 = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ x_3 + y_3 \end{bmatrix}$$

Hilroy

$$\begin{aligned} x_1 + y_1 + x_2 + y_2 &= (x_1 + x_2) + (y_1 + y_2) \\ &= 0 + 0 \\ &= 0 \end{aligned}$$

$$\begin{aligned} x_1 + y_1 + x_2 + y_3 &= (x_1 + x_2) + (y_1 + y_3) \\ &= 0 + 0 \\ &= 0 \end{aligned}$$

3. Scalar multiplication.

$$\vec{x} \in S, \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, k\vec{x} = \begin{bmatrix} kx_1 \\ kx_2 \\ kx_3 \end{bmatrix}$$

$$kx_1 + kx_2 = k(x_1 + x_2) = 0$$

$$kx_1 + kx_3 = k(x_1 + x_3) = 0$$

All three parts of tests were passed. $\therefore S$ is a subspace.

BASES

Minimal # of lin. indep. vectors that can span space.

1. Linearly independent

2. Span the whole subspace

Basic strategy:

1. Show linear independence.

2. Spanning:

Show some general vector $\vec{x} \in S$, can be decomposed into bases.

- Ex:// $S = \left\{ \begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ -1 \end{bmatrix} \right\}$ is a bases for \mathbb{R}^2

1. Spans \mathbb{R}^2 .

$$\vec{x} = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

$$\textcircled{1}: c_1 = x_1$$

$$\textcircled{2}: -c_2 + c_1 = x_2$$

$$\hookrightarrow c_2 = x_1 - x_2$$

$$\therefore \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + (x_1 - x_2) \begin{bmatrix} 0 \\ -1 \end{bmatrix}$$

2. Lin. indep.:

$$c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 0 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

- Standard basis: $\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \vec{e}_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.

- Finding basis of subspace.

- Manipulate subspace definition to form vectors that span some general vector.

Ex:// Find basis of

$$S = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \mid \begin{array}{l} x_1 + x_2 = 0 \\ x_1 + 3x_3 = 0 \end{array} \right\}$$

1. Find a general vector and use definition for components.

$$\vec{x} \in S : \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} =$$

2. Take out free variable:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \rightarrow \text{Basis: } \hookrightarrow \text{Lin. indep + span}$$

Ex:// Find basis of

$$\left\{ \begin{bmatrix} a-b \\ b-c \\ c-a \end{bmatrix} \mid a, b, c \in \mathbb{R} \right\}$$

$$\vec{x} = \begin{bmatrix} a-b \\ b-c \\ c-a \end{bmatrix} = a \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} + b \begin{bmatrix} -1 \\ 1 \\ 0 \end{bmatrix} + c \begin{bmatrix} 0 \\ -1 \\ 1 \end{bmatrix}$$

ORTHOGONAL + ORTHONORMAL SETS

$$\{v_1, v_2, \dots, v_k\}$$

Orthogonal:

$$v_i \cdot v_j = 0$$

Orthonormal:

$$v_i \cdot v_j = 0 \wedge \|v_i\| = 1 \Leftarrow \text{Lin. indep + unit vector}$$

- Writing vectors as projections of orthogonal / orthonormal sets.

Ex:// \vec{x} as proj of $\{v_1, \dots, v_k\} \Rightarrow$ orthogonal.

$$\vec{x} = \text{proj}_{\vec{v}_1} \vec{x} + \text{proj}_{\vec{v}_2} \vec{x} + \dots + \text{proj}_{\vec{v}_k} \vec{x}$$

$$= \frac{\vec{v}_1 \cdot \vec{x}}{\|\vec{v}_1\|^2} \vec{v}_1 + \frac{\vec{v}_2 \cdot \vec{x}}{\|\vec{v}_2\|^2} \vec{v}_2 + \dots + \frac{\vec{v}_k \cdot \vec{x}}{\|\vec{v}_k\|^2} \vec{v}_k$$

Proj

o Orthonormal: $\|v_i\| = 1$!

$$\therefore \vec{z} = (\vec{v}_1 \cdot \vec{z}) \vec{v}_1 + (\vec{v}_2 \cdot \vec{z}) \vec{v}_2 + \dots + (\vec{v}_k \cdot \vec{z}) \vec{v}_k$$

- Construct orthonormal set:

1. Get orthogonal vectors: look carefully at dot product

2. Normalize (divide by magnitude).

o Ex:// Construct orthonormal basis for \mathbb{R}^2 given $v_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$.

1. Get orthogonal vector:

$$\therefore v_1 \cdot v_2 = 0$$

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

2. Normalize: $\frac{1}{\|v_1\|} v_1, \frac{1}{\|v_2\|} v_2$

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \Rightarrow \frac{1}{\sqrt{5}} \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \begin{bmatrix} 2 \\ -1 \end{bmatrix} \Rightarrow \frac{1}{\sqrt{5}} \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

3. Basis:

$$\mathbb{R}^2 \text{ basis: } \begin{bmatrix} \frac{1}{\sqrt{5}} \\ \frac{2}{\sqrt{5}} \end{bmatrix}, \begin{bmatrix} \frac{2}{\sqrt{5}} \\ -\frac{1}{\sqrt{5}} \end{bmatrix}$$

SYSTEMS OF EQUATIONS + MATRICES

$$\underbrace{\begin{bmatrix} x \\ y \\ z \end{bmatrix}}_{n \text{ cols}} \Rightarrow M_{m \times n}$$

Use matrix for linear equations:

o Ex://

$$\textcircled{1}: x_1 - x_2 - x_3 = b_1$$

$$\textcircled{2}: 3x_1 - 6x_2 - 5x_3 = b_2$$

$$\textcircled{3}: 2x_1 - x_2 + x_3 = b_3$$

$$\begin{bmatrix} 1 & -2 & -1 \\ 3 & -6 & -5 \\ 2 & -1 & 1 \end{bmatrix} \vec{x} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

$\overbrace{\quad}^{\text{Coefficient matrix}}$

RREF:

$$\left[\begin{array}{cccc} 1 & 0 & 0 & 4 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & 6 \\ 0 & 0 & 0 & 15 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

1. All rows have a leading 1.

(pivot)

2. All entries below/above pivot = 0

To reduce matrix to RREF form:

$$\left[\begin{array}{c|c|c|c} & & & \bar{b} \end{array} \right] \rightarrow \text{row operations (subtracting rows, multiply)}$$

Key: do row op one by one.

Steps to solve matrix problems:

① Represent problem in a matrix (augmented matrix)

$$A\vec{x} = \vec{b}$$

Augmented:

$$\left[\begin{array}{c|c} A & b \end{array} \right] = \vec{x}$$

② Reduce to row-echelon form or RREF.

③ Put this back into equations using columns as variables.

$$\left[\begin{array}{cccc|c} 1 & -3 & 0 & 1 & 1 \\ 0 & 2 & 1 & 0 & 5 \\ 0 & 3 & 0 & 4 & 6 \end{array} \right] \Leftrightarrow \begin{array}{l} \textcircled{1}: x_1 - 3x_2 + x_4 = 1 \\ \textcircled{2}: 2x_2 + x_3 = 5 \\ \textcircled{3}: 3x_3 + 4x_4 = 6 \end{array}$$

④ Separate variables into leading vars / free variables.

↳ Leading vars: determined (cols w/ pivot)

↳ Free vars: not determined (cols w/ no pivot)

⑤ Write leading variables in terms of free variables + parametrize them ($x_2 \rightarrow t$, $x_3 \rightarrow s$, $s, t \in \mathbb{R}$)

⑥ Take general solution vector \vec{x} and break into bases:

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_3 + s x_2 + t \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} s \\ 1 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} t \\ 0 \\ 1 \end{bmatrix}$$

Bases: $\left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} s \\ 1 \\ 0 \end{bmatrix}, \begin{bmatrix} t \\ 0 \\ 1 \end{bmatrix} \right\}$

Hilary

↳ Bases of soln space.

- Complex matrices: same but be aware that x_j is a valid row op

RANK

of leading vars in REF $\Rightarrow \text{rank}(A)$

of free vars in REF \Rightarrow nullity of A.

$$n = \text{rank}(A) + \text{nullity}(A)$$

How do we know if a system will give a solution.

$$\text{rank}(A) \Leftrightarrow \text{rank}([A|b])$$

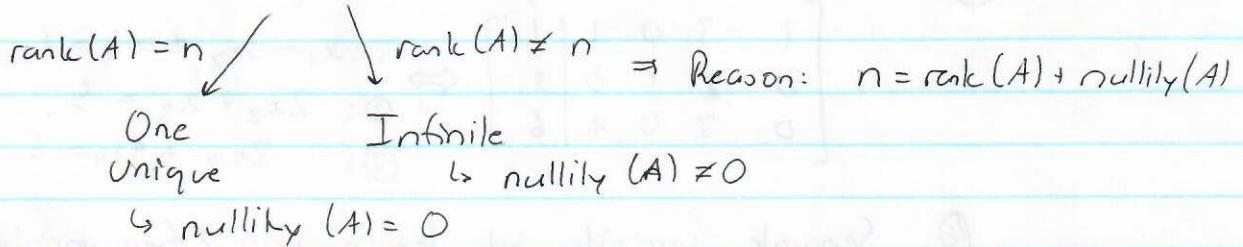
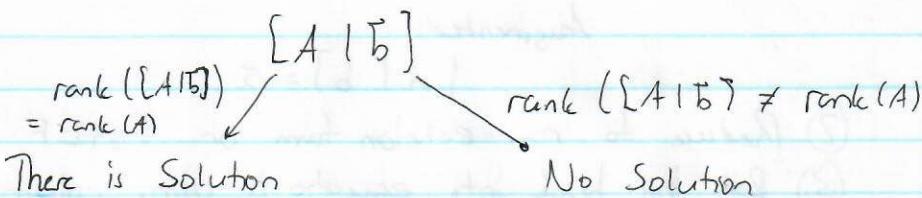
$$\left[\begin{array}{ccc|c} 1 & 0 & 2 & 5 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

↪ consistent!

$$\left[\begin{array}{ccc|c} 1 & 0 & 2 & 5 \\ 0 & 1 & 3 & 6 \\ 0 & 0 & 0 & 7 \end{array} \right]$$

↪ Inconsistent ($\text{rank}(A) \neq \text{rank}([A|b])$)

∴ Extension: if row $[0 \dots 0 | b]$ ($b \neq 0$),
no solution!



• Ex:// Consider system:

$$x_1 + x_2 + \alpha x_3 = 3$$

$$2x_1 + x_2 + x_3 = \beta$$

$$-x_1 + x_2 + 2x_3 = 1$$

Find out values of β, α such that:

- No solution
- Unique solution
- Infinite solutions.

1. Make matrix + RREF:

$$\left[\begin{array}{ccc|c} 1 & 1 & \alpha & 3 \\ 2 & 1 & 1 & \beta \\ -1 & 1 & 2 & 1 \end{array} \right] \xrightarrow{\begin{matrix} 2R_1 - R_2 \\ R_1 + R_3 \end{matrix}} \left[\begin{array}{ccc|c} 1 & 1 & \alpha & 3 \\ 0 & 1 & 2\alpha-1 & 6-\beta \\ 0 & 2 & \alpha+2 & 4 \end{array} \right]$$

$$\xrightarrow{\begin{matrix} R_1 - R_2 \\ 2R_2 - R_3 \end{matrix}} \left[\begin{array}{ccc|c} 1 & 0 & -\alpha+1 & -3+\beta \\ 0 & 1 & 2\alpha-1 & 6-\beta \\ 0 & 0 & 3\alpha-4 & 8-2\beta \end{array} \right]$$

2. Make conditions:

a) No solution: $\text{rank } ([A|\vec{b}]) \neq \text{rank } (A)$, or
 $\left[\begin{matrix} 0 & \dots & 0 \end{matrix} \mid \vec{b} \right] \quad (\vec{b} \neq 0)$

$$\therefore 3\alpha - 4 = 0 \wedge 8 - 2\beta \neq 0 \\ \alpha = \frac{4}{3} \wedge \beta \neq 4$$

b) Unique solution: $3\alpha - 4 \neq 0$
 $\therefore \alpha \neq \frac{4}{3}$

c) Infinite solutions:

$$\left[\begin{matrix} 0 & \dots & 0 \end{matrix} \mid 0 \right]$$

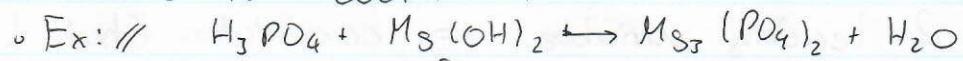
$$\therefore 3\alpha - 4 = 0 \wedge 8 - 2\beta = 0 \\ \alpha = \frac{4}{3} \wedge \beta = \frac{4}{2} \Rightarrow \text{rank } (A|\vec{b}) = \text{rank } (A) \\ \text{but nullity } (A) \neq 0.$$

- Know difference between under/overdetermined system

APPLICATIONS

1. Chemical reactions:

Represent compound as vector of elements +
 solve for coefficient.



$$c_1 \begin{bmatrix} 3 \\ 1 \\ 4 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 2 \\ 0 \\ ? \\ 1 \end{bmatrix} \rightarrow c_3 \begin{bmatrix} 0 \\ 2 \\ 8 \\ 3 \end{bmatrix} + c_4 \begin{bmatrix} 2 \\ 0 \\ 0 \\ 2 \end{bmatrix} \Rightarrow \text{Put into matrix + solve.}$$

2. Linear Programming.

1. Define variables (want to maximize) \rightarrow UNITS
2. Write down constraints.
3. Write down optimization function
4. Put constraints as equalities \rightarrow matrix \rightarrow solve for vars.
5. Check constraints + put into optimization Hilroy

3. Network.

Flow into node = Flow out of node.

1. Look at inflow + outflow for each node
 2. Construct equations for each node
 3. Solve.
- o Optionally: put constraints (e.g. if free variables) ($rak \geq 0$)

4. Electrical networks:

1. $\sum v \downarrow = \sum v \uparrow \Rightarrow$ Loop rule
2. $I_{in} = I_{out} \Rightarrow$ Node rule

1. Loop rule:

1. Assume current ~~is~~ direction
2. Traverse through loop in arbitrary direction.
3. If traversing against current \Rightarrow voltage gain
Else \Rightarrow voltage drop.

Make sure to always have same # of caps as vars.

DECREASING SPANNING SETS

$$B = \{v_1, \dots, v_k\}$$

Want to find subset of B that is basis + spans B .

1. Conduct LI test:

$$\left[\begin{array}{ccc|c} v_1 & | & v_k & | \\ | & | & | & | \\ | & | & | & | \end{array} \right] \xrightarrow{\text{Row operations}} \left[\begin{array}{ccc|c} \vec{0} & & & \\ | & | & | & | \\ | & | & | & | \end{array} \right]$$

2. Leading variables \Rightarrow candidates. Check L.I.

3. Span of candidates = B .

\hookrightarrow Matrix too:

Say $v_1 + v_3$ are LI:

$$v_2 = av_1 + bv_3$$

$$v_4 = cv_1 + dv_3$$

- To find coefficients of combinations:

$$\left[\begin{array}{ccc} 1 & 0 & 2 \\ 0 & 1 & 5 \\ 0 & 0 & 0 \end{array} \right] \Rightarrow \text{3rd column: } v_3 = 2v_1 + 5v_2$$

\hookrightarrow Coefficients correspond to previous pivot column coefficients.

DIMENSION THEORY

Dimension: # of bases of a subspace.

$$A = \{v_1, \dots, v_k\}, B = \{v_1, \dots, v_l\}$$

If A is a set of bases, is B also a set of bases?

1. If $l < k$: not bases b/c not spanning whole subspace.
2. If $l > k$: not bases b/c not lin. indep.
3. If $l = k$: it is bases iff vectors in B are L.I.

Problem solving strat:

1. Find bases for your subspace
2. Note your dimension.
3. If $|B| \neq \text{dimension} \rightarrow$ exit. Else: check. L.I.

FUNDAMENTAL SUBSPACES

Let A be a matrix:

$$\text{Null}(A) = \{\vec{x} \in \mathbb{R}^n \mid A\vec{x} = \vec{0}\}$$

$\text{Col}(A)$ = linear combo of lin. indep. columns in A .

$\text{Row}(A)$ = || rows in A .

Problem Solving Strat:

1. RREF
2. Solve for $A\vec{x} = \vec{0}$ system.
↳ Get general solution \Rightarrow bases.
3. Col: look at lin. indep. columns \Rightarrow span $\{\text{lin. indep.}\}$
4. Row: || rows \Rightarrow span $\{\text{original rows/row space}\}$

Dimensions:

$$\dim(\text{Row}) = \dim(\text{Col}) = \text{rank}(A)$$

$$\dim(\text{Null}) + \text{rank}(A) = n \quad (\text{num of cols})$$

MATRIX ALGEBRA

Special:

$$\begin{bmatrix} \square & \square \\ \square & \square \\ \square & \square \end{bmatrix} \leftarrow \text{Square}$$

num Rows = num Cols
 $m = n$

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

Diagonal

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \xrightarrow{\text{II}} A = \text{II}A$$

Diagonal w/ 1's

Triangular:

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

upper

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

lower

Addition:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} d & e \\ f & g \end{bmatrix} = \begin{bmatrix} a+d & b+e \\ c+f & d+g \end{bmatrix}$$

Scalar multiplication:

$$k \begin{bmatrix} a & c \\ b & d \end{bmatrix} = \begin{bmatrix} ak & ck \\ bk & dk \end{bmatrix}$$

Matrix is same size.

Vector multiplication:

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = x_1 \begin{bmatrix} a \\ c \end{bmatrix} + x_2 \begin{bmatrix} b \\ d \end{bmatrix} = \begin{bmatrix} ax_1 + bx_2 \\ cx_1 + dx_2 \end{bmatrix}$$

↳ Represent systems! Spanning set!

$$\text{Ex: //: } x_1 + 3x_2 - 2x_3 = 7$$

$$-x_1 + 4x_2 - 3x_3 = 8$$

$$\begin{bmatrix} 1 & 3 & -2 \\ -1 & 4 & -3 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 7 \\ 8 \end{bmatrix}$$

$$x_1 \begin{bmatrix} 1 \\ -1 \end{bmatrix} + x_2 \begin{bmatrix} 3 \\ 4 \end{bmatrix} + x_3 \begin{bmatrix} -2 \\ -3 \end{bmatrix} = \begin{bmatrix} 7 \\ 8 \end{bmatrix}$$

To solve:

$$\begin{bmatrix} 7 \\ 8 \end{bmatrix} \in \underline{\text{span}} \left\{ \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \end{bmatrix}, \begin{bmatrix} -2 \\ -3 \end{bmatrix} \right\}$$

MATRIX MULTIPLICATION

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e & f \\ g & h \end{bmatrix} = \left[\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} e \\ g \end{bmatrix} \quad \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} f \\ h \end{bmatrix} \right]$$

$$= \begin{bmatrix} ae + bs & af + bh \\ ce + ds & cf + dh \end{bmatrix}$$

$$[\vec{A}_1 \dots \vec{A}_n] [\vec{b}_1 \dots \vec{b}_n] = [[\vec{A}_1 \dots \vec{A}_n] \vec{b}_1 \dots [\vec{A}_1 \dots \vec{A}_n] \vec{b}_n]$$

Careful:

1. Order matters: $AB \neq BA$ not always. } All other properties
 2. Size matters: of AB hold.

$$A \times B = C$$

$$\underbrace{(m \times n)}_{\substack{\text{match} \\ \text{dimensions}}} \underbrace{(n \times l)}_{\substack{\text{dimensions}}} = m \times l$$

Easy: Let $C = AB$.

$$C_{ij} = \vec{A}_{i, \text{row}} \cdot \vec{B}_{j, \text{column}}$$

TRANSPOSE MATRIX

$$\{A_{ij}\}^T = A_{ji}$$

Visually + take time

Properties:

$$(A^T)^T = A$$

$$(A + B)^T = A^T + B^T \Rightarrow \text{Addition distribution}$$

$$(AB)^T = B^T A^T \quad \text{is unique to transpose!}$$

CONJUGATE TRANSPOSE + HERMITIAN

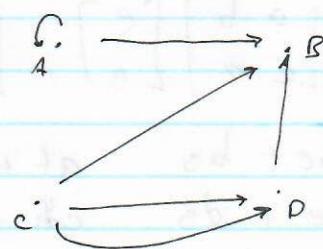
$$\text{Conj. Transpose: } A^* = \bar{A}^T$$

$$\text{Hermitian: } A^* = A$$

Properties:

1. $(A^*)^* = A$
2. $(A + B)^* = A^* + B^*$
3. $(cA)^* = \bar{c} A^*$ Hilbert
4. $(AB)^* = B^* A^*$

ADJACENCY MATRICES



1. Adjacency matrix:

A_{ij} : # of paths from node i to node j

2. Trying to find # of ways in k paths: A^k

3. Look at entry ij to find # of ways from node i to node j

Tips:

1. Use the row + column dot product trick.

2. Know the meaning of:

"no more": calculates paths below the limit + equal

Specify route: calculate routes from $A \rightarrow B$ and $B \rightarrow C$ separately \Rightarrow multiply

"at least one": Calculate # of ways to not travel to node (adjacency matrix rev), subtract from original adj matrix.

MARKOV CHAINS

Probability vector: sum of components = 1

\hookrightarrow Steady state: $P\vec{s} = \vec{s} \Rightarrow P\vec{s} - \vec{s} = 0$

$$(P - I)\vec{s} = 0$$

1. Update rules \Rightarrow matrix.

2. Iterate however many times to find state at certain gen.

3. Steady state:

$$[P - I | \vec{0}] \Rightarrow \text{solve.}$$

\hookrightarrow General vector. Find free variable s.t. the sum of the ~~rest~~ vector = 1. \Rightarrow steady state.

- Regular: all entries are positive for some power.

Matrix is regular \Leftrightarrow steady state vector that is unique.

INVERSES

$AB = \text{II} = BA$] Proofs
 A is invertible, $B = A^{-1}$

Defined for square matrices

① How to find inverse:

$$[A | \text{II}] \Rightarrow \text{RREF } A \Rightarrow [A | B] \quad [\text{II} | B]$$

$$\therefore B = A^{-1}$$

② Usage?

$$A\vec{x} = C$$

$$\text{Since } B = A^{-1}:$$

$$BA^{-1}\vec{x} = BC$$

$$\vec{x} = BC$$

③ How do you know if A is invertible.

- 1) $\text{RREF}(A) = \text{II}$
- 2) $\text{rank}(A) = n \Rightarrow \text{columns are basis.}$
- 3) $\forall b \in \mathbb{R}^n, \exists! \vec{x} \in \mathbb{R}^n \text{ s.t. } A\vec{x} = \vec{b}$
- 4) A^T is invertible
- 5) Rows of A span \mathbb{R}^n b/c lin. indep.
- 6) $\text{Null}(A) = \{\vec{0}\}$
 \hookrightarrow Only $\vec{x} = \vec{0}$ can give $A\vec{x} = \vec{0}$

④ Properties:

$$\left. \begin{aligned} (tA)^{-1} &= \frac{1}{t} A^{-1} \\ (AB)^{-1} &= B^{-1} A^{-1} \\ (A^k A^l)^{-1} &= (A^{-1})^{k+l} \\ (A^T)^{-1} &= (A^{-1})^T \\ (A^{-1})^{-1} &= A \end{aligned} \right\} \begin{array}{l} \text{Note that} \\ \text{① Order matters} \\ \text{② Addition distribution} \\ \text{NOT Defined} \end{array}$$

- Ex: // Find A^{-1} given: $(A^T + \text{II})^{-1} = (BA^{-1})^T$

$$\left. \begin{aligned} A^T + \text{II} &= ((BA^{-1})^T)^{-1} \\ (A^T + \text{II})^T &= (BA^{-1})^{-1} \end{aligned} \right\} \begin{array}{l} \text{Cannot distribute!} \\ \text{Applied T and -1 on both sides} \end{array}$$

$$A + \text{II} = AB^{-1} \leftarrow \text{Distribute}$$

$$\left. \begin{aligned} \text{II} &= A B^{-1} A \\ \text{II} &= A (B^{-1} \text{II}) \end{aligned} \right\} \text{Manipulated to definition.}$$

Since $A A^{-1} = \text{II}$

$$\boxed{A^{-1} = B^{-1} - \text{II}}$$

LINEAR TRANSFORMATION

$$\vec{v}_1 \xrightarrow{L(x)} \vec{v}_2$$

$L(x)$ is a linear transformation when:

1. $L(\vec{x} + \vec{y}) = L(\vec{x}) + L(\vec{y})$
2. $L(s\vec{x}) = sL(\vec{x})$

• Proving $L(x)$ is linear:

1. Take arbitrary $s, t \in \mathbb{R}$, $\vec{x}, \vec{y} \in \mathbb{R}^n$
2. Proc:

$$L(s\vec{x} + t\vec{y}) = sL(\vec{x}) + tL(\vec{y})$$

by

1. In $L(s\vec{x} + t\vec{y})$: combine vectors.
2. Apply transformation
3. Decompose.

$$L(x): \left[\begin{array}{c} \\ \end{array} \right] \Rightarrow \text{matrix } L(\vec{x}) = \left[\begin{array}{c} \\ \end{array} \right] [\vec{x}] = \vec{s}$$

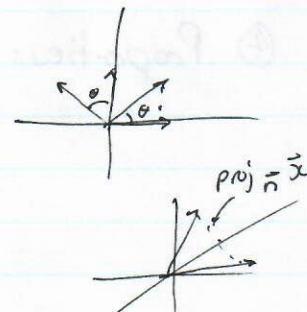
↳ Standard matrix:

$$[L] = [L(\vec{e}_1) \dots L(\vec{e}_n)]$$

↳ Any ~~std~~ basis.

Common transformations:

Rotation: $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$



Reflection: $\text{refl}_n \vec{x} = \vec{x} - 2\text{proj}_n \vec{x}$

1. Find \vec{n}

2. Perform on each basis.

Stretch

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

Contraction

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

Shear:

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

Multiple Linear Transformations:

$$T(L(x)) = [T][L] \Leftarrow \text{matrix for composition.}$$

If

$$[T \circ L] = I = [L \circ T]$$

$\therefore T$ is invertible and $T^{-1} = L$

$\therefore L$ can reverse transformation. \Leftarrow Solve via inverse also.

Applying linear transformation:

Let $[L] = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 1 & 3 & 3 \end{bmatrix}$. Find \bar{x} such that $L(\bar{x}) = \begin{bmatrix} 4 \\ 3 \\ 7 \end{bmatrix}$

Solve $[L | \begin{bmatrix} 4 \\ 3 \\ 7 \end{bmatrix}]$: \Leftarrow KEY

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 1 & 3 & 3 & 7 \end{array} \right] \sim \left[\begin{array}{ccc|c} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 1 & 2 & 3 \end{array} \right] \xrightarrow{R_3 - R_1} \left[\begin{array}{ccc|c} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right] \xrightarrow{R_1 - 2R_2} \left[\begin{array}{ccc|c} 1 & 0 & -3 & -2 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$\therefore \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -2 + 3x_3 \\ 3 + -2x_3 \\ x_3 \end{bmatrix} = \begin{bmatrix} -2 \\ 3 \\ 0 \end{bmatrix} + t \begin{bmatrix} 3 \\ -2 \\ 1 \end{bmatrix} \quad (t \in \mathbb{R})$$

* Don't try to find inverse if you don't know that there is a unique vector mapping to answer

KERNEL + RANGE

Kernel: $\{\bar{x} \in \mathbb{R}^n : L(\bar{x}) = \vec{0}\} \Rightarrow$ null space of L

Range: $\{\vec{y} \in \mathbb{R}^m : \exists \bar{x} \in \mathbb{R}^n, L(\bar{x}) = y\} \Rightarrow$ col. space of L .

Kernel problems:

1. Determine if $\bar{x} \in \text{Ker}(L) = L(\bar{x}) = \vec{0}$?

2. Determine the basis of the kernel: Solve $[L(\bar{x}) | \vec{0}]$

$$\circ \text{ let } \bar{x} \in \text{Ker}(L) \Rightarrow \bar{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \Rightarrow [L][\bar{x}] = \vec{0}$$

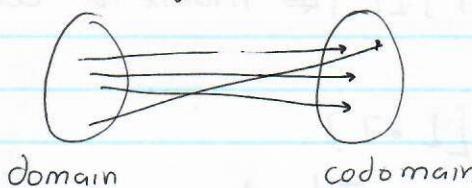
Range problems:

1. Determine if $\bar{x} \in \text{Range}(L) =$ See if system $[L | \bar{x}]$ is consistent!

2. Basis of range: basis for column space.

INJECTIVE (1-to-1) + SURJECTIVE (ONTO)

Injective:

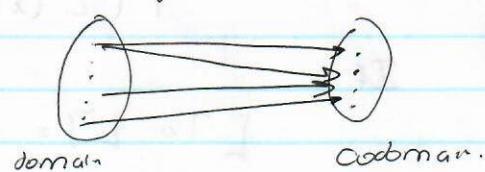


$$L(x_1) = L(x_2) \Leftrightarrow x_1 = x_2$$

$$\text{Injective: } \ker(\bar{L}) = \{\bar{0}\}$$

$$\Leftrightarrow \text{rank}(L) = n \quad (\# \text{ of } \text{cols})$$

Surjective



$\forall y \in \mathbb{R}^m, \exists x \in \mathbb{R}^n$ s.t. $L(x) = y$

Surjective = Range (L) = \mathbb{F}^m (codomain)

$$\Leftrightarrow \text{rank}(L) = m \quad (\# \text{ of rows})$$

Proof: use the definitions.

Bijective: both injective + subjective \Rightarrow rank(L) = n = m
 \Rightarrow invertible

- Ex:// Let $[L]: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be defined as

$$[L] = \begin{bmatrix} 1 & 2 & 1 \\ 0 & 1 & 2 \\ 1 & 3 & 3 \end{bmatrix}$$

a) Find all $\bar{x} \in \mathbb{R}^3$ s.t. $L(\bar{x}) = \left[\begin{array}{c} 4 \\ 3 \end{array} \right]$

I.e.: determine if $\begin{bmatrix} \frac{1}{3} \\ 2 \end{bmatrix} \in \text{Range}(L)$

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

$$\left[\begin{array}{c} 4 \\ 3 \\ 7 \end{array} \right] R_1 - R_3 \quad \left[\begin{array}{ccc|c} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & -1 & -2 & 8 - 3 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 1 & 2 & 1 & 4 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$R_1 - 2R_2 \left[\begin{array}{ccc|c} 1 & 0 & -3 & -2 \\ 0 & 1 & 2 & 3 \\ 0 & 0 & 0 & 0 \end{array} \right] \Rightarrow \vec{x} \in \mathbb{R}^3 : \vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad \text{①: } x_1 - 3x_3 = -2$$

$$\textcircled{2}: \quad x_2 = 3 - 2x_3$$

$$\therefore \vec{x} = \begin{bmatrix} -2 \\ 3 \\ 0 \end{bmatrix} + t \begin{bmatrix} 1 \\ -2 \\ 1 \end{bmatrix}$$

b) Find basis for Range (L). Is it surjective?

Basis : $\left\{ \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}, \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} \right\} \Rightarrow \text{Since } 2 \neq 3 \Rightarrow \text{not surject.}$

c) Find basis for Kernel (L). Is it one to one?

$$\text{Basis: } \left\{ \begin{pmatrix} 3 \\ -2 \\ 1 \end{pmatrix} \right\} = \text{ Since } 1 \neq 3 \Rightarrow \text{ not injective.}$$

DETERMINANTS \Rightarrow ADJUGATE MATRICES

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow \det(A) = ad - bc$$

$$\text{adj}(A) = \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$A \cdot \text{adj}(A) = \det(A) \cdot \text{II}$$

$$A \cdot \begin{bmatrix} \text{adj}(A) \\ \det(A) \end{bmatrix} = \text{II}$$

$$\therefore A^{-1} = \frac{\text{adj}(A)}{\det(A)} \Rightarrow \det(A) \neq 0.$$

To check if a matrix has an inverse make sure $\det(\text{---}) \neq 0$.

Computing $\det(A)$: Basic

1. Take 1 row/column w/ most # of 0s

2. Iterate through row + column:

Multiply: $(-1)^{i+j} \cdot a \cdot \det(A_{ij}) \Rightarrow A_{ij}$: matrix w/ i+j
row + col deleted.

$$\det \begin{vmatrix} 1 & 2 & -3 \\ 4 & 5 & 6 \\ -7 & 8 & 9 \end{vmatrix} = 1 \cdot \det \begin{pmatrix} -5 & 6 \\ 8 & 9 \end{pmatrix} - 2 \det \begin{pmatrix} 9 & 6 \\ -7 & 9 \end{pmatrix} + 3 \begin{pmatrix} 9 & -5 \\ -7 & 8 \end{pmatrix}$$

Computing $\det(A)$: Cofactor expression.

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

$$\therefore \det(A) = A_{ij} \cdot C_{ij} \dots \text{(do it along row/column w/ most number of zero)}$$

Computing $\text{adj}(A)$:

$$\text{adj}(A)_{ij} = [C_{ij}]^T$$

Be careful w/:

1. negatives

2. row + column switching.

Hilary

If $\text{adj}(A)$ and A is known:

$$\det(A) = (\text{1}^{\text{st}} \text{ row of } A) \cdot (\text{1}^{\text{st}} \text{ column of } \text{adj}(A))$$

ELEMENTARY Row + Column OPERATIONS

Simplify $A \rightarrow$ compute $\det \rightarrow$ change to A .

1. Row/column in A that is zero: $\det(A) = 0$.
2. Swapping rows/columns: $\det(\text{new matrix}) = -\det(A)$.
3. Adding multiples of 1 row to a ~~other~~ row: $\det(\text{new}) = \det(A)$
 - ↪ Note: only adding multiples of 1 Col/Row - Don't do scaling of both row + column (ex: $R_1 + 2R_2 \checkmark$ $2R_1 + 3R_2 \times$)
4. If scaling row/column: $\det(\text{new}) = k \det(A)$.
5. $\det(kA) = k^n \det(A)$.

Problem solving strat:

1. Perform row + col operations s.t. you get rows + columns of zeros.
 $\leftrightarrow R$
2. Perform operation s.t. matrix is an diagonal matrix.

$\det(\text{diagonal}) = \text{product of diagonal entries}$.

Tips:

1. Do not scale rows/cols when addin.
2. Do operations w/ factoring/scalings separately to get correct $\det(A)$ effect.

$$\text{Ex: } \begin{vmatrix} 3 & 6 \\ 6 & 11 \end{vmatrix} \Rightarrow \begin{vmatrix} 3 & 6 \\ 6 & 11 \end{vmatrix} \xrightarrow{k_3 C_1} \begin{vmatrix} 1 & 6 \\ 2 & 11 \end{vmatrix}$$

$$k_3 \det(B) = \det(C)$$
$$\det(B) = 3 \det(C) \rightarrow \text{plus in}$$

DETERMINANT PROPERTIES

$$\left. \begin{aligned} \det(AB) &= \det(A) \det(B) \\ \det(A^k) &= (\det(A))^k \\ \det(A^{-1}) &= (\det(A))^{-1} \end{aligned} \right\} \rightarrow \det(A+B) \text{ is not defined.}$$

Tip: convert $\text{adj}(A)$ in terms of $\det(A) + A^{-1}$ for algebraic manipulation calculations.

- Ex:// Let $\det(A) = 32$. Find $\det\left(\frac{1}{16}B \text{adj}(A)\right)$. $\det B = 2$. ($B \in M_{3 \times 3}$)

$$\therefore A^{-1} = \frac{\text{adj}(A)}{\det(A)}$$

$$\therefore A^{-1} \det(A) = \text{adj}(A).$$

$$\therefore \det\left(\frac{1}{16}B \text{adj}(A)\right) = \det\left(\frac{1}{16}B \cdot A^{-1} \det(A)\right)$$

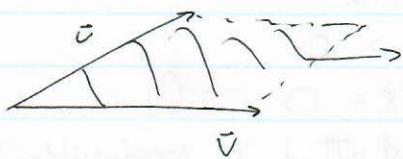
$$= \frac{1}{16^3} \cdot \det(B) \cdot \frac{1}{\det(A)} \cdot (\det(A))^3$$

$$= 32 \left(\frac{1}{16}\right)^3 \cdot (32)^3 \cdot \frac{2}{32}$$

$$= 8 \cdot \frac{2}{32}$$

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

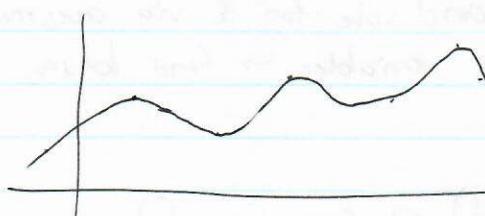
- Geometric interpretation:



$$A = \det([u \ v])$$

$$\text{Parallelipiped} \rightarrow V = \det([u \ v \ w])$$

POLYNOMIAL INTERPOLATION



\Rightarrow How do we find a polynomial s.t. it goes through all points?

Let there be n distinct observations. Let $p(x)$ be in:

$$p(x) = a_0 + a_1 x_1 + \dots + a_n x_1^{n-1} = y_1 \quad \textcircled{1}$$

$$a_0 + a_1 x_2 + \dots + a_n x_2^{n-1} = y_2 \quad \textcircled{2}$$

$$\begin{bmatrix} 1 & x_1 & \dots & x_1^{n-2} & x_1^{n-1} \\ 1 & x_2 & \dots & x_2^{n-2} & x_2^{n-1} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ 1 & x_n & \dots & x_n^{n-2} & x_n^{n-1} \end{bmatrix} \begin{bmatrix} a_0 \\ a_1 \\ \vdots \\ a_n \end{bmatrix} = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{bmatrix}$$

—————Vandermonde—————

$$\det(\text{Vandermonde}) = \prod_{1 \leq i < j \leq n} (x_j - x_i)$$

Find all possible combos within n s.t. $j \geq i$.

Ex: If $n=5$

$$\det(V) = (x_5 - x_4)(x_5 - x_3)(x_5 - x_2)(x_5 - x_1)(x_4 - x_3)(x_4 - x_2)(x_4 - x_1)(x_3 - x_2)(x_3 - x_1)(x_2 - x_1)$$

$\therefore \det(V) \neq 0 \Leftrightarrow x_i$ are all distinct.

EIGENVALUES

$A\vec{x} = \lambda\vec{x} \Rightarrow$ Which pair of (λ, \vec{x}) will this work?

$\begin{matrix} (\lambda, \vec{x}) \\ \text{eigenvalue} \quad \text{eigenvector} \end{matrix}$

How to solve theory:

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

$$A\vec{x} - \lambda\vec{x} = 0$$

$$(A - II\lambda)\vec{x} = 0 \quad \text{--- (1)}$$

We also know $A - II\lambda$ is impossible to invert

$$\therefore \det(A - II\lambda) = 0 \quad \text{--- (2)} \quad \hookrightarrow (\lambda \rightarrow \text{free variables!})$$

Actually, how do we solve?

1. Solve characteristic polynomial: $\det(A - II\lambda) = 0 \Rightarrow$ get λ values.

2. Substitute λ into (1) and solve for \vec{x} via augmented system.

o Likely to get free variables \rightarrow find basis.

3. Check: $A\vec{x} = \lambda\vec{x}$

Eigenspace: $\text{null}(A - II\lambda) \Rightarrow$ same as (1).

\hookrightarrow Unique to each λ

Multiplicities:

o Algebraic: # of times λ is repeated in $C_A(\lambda)$

o Geometric: $\dim(\text{null}(A - II\lambda)) \Rightarrow$ # of bases.

$$1 \leq g_\lambda \leq a_\lambda$$

Complex system:

$(\lambda, \vec{x}) \Rightarrow (\bar{\lambda}, \bar{\vec{x}}) \Rightarrow$ also valid.

- Ex:// Find eigen pairs for

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

①: Characteristic polynomial.

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

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

$$\therefore \det(A - \lambda I) = (1-\lambda)(1-\lambda) + 1 = 0$$

$$1 - 2\lambda + \lambda^2 + 1 = 0$$

$$\lambda^2 - 2\lambda + 2 = 0$$

No way of factoring \Rightarrow quadratic formula.

$$\lambda = \frac{2 \pm \sqrt{4 - 8}}{2}$$
$$= \frac{2 \pm \pm i}{2}$$

= $\{1+i, 1-i\} \rightarrow$ Conjugate pairs

②: Solve on'smal equation:

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

$$\text{let } \lambda = 1+i.$$

$$\begin{bmatrix} 1 - 1-i & -1 \\ 1 & 1 - 1-i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -i & -1 \\ 1 & -i \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} -i & -1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}.$$

$$\therefore -ix_1 = x_2$$

$$x_1 = -\frac{1}{i}x_2 = -\frac{i}{i^2} = ix_2$$

$$\therefore \vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = t \begin{bmatrix} i \\ 1 \end{bmatrix}$$

$$\therefore (1+i, \begin{bmatrix} i \\ 1 \end{bmatrix})$$

$$\text{Other one: } (1-i, \begin{bmatrix} -i \\ 1 \end{bmatrix})$$

DIAGONALIZATION

$$[L] \rightarrow [D] \quad (\text{different matrix, same transformation})$$

Let $A + B$ be 2 different linear transformations.

$$[A = P^{-1}BP] \quad (P \text{ is some invertible}$$

How to find P ? \Rightarrow Diagonal matrix

$$\left[\begin{array}{cccc} & & & \\ & \searrow & & \\ & & \ddots & \\ & & & \swarrow \\ & & & \end{array} \right] \quad \text{Nonzero}$$

$$D = \text{diag}(a_1, \dots, a_n)$$

elements of diagonal.

Properties:

$$D_1 + D_2 = \text{diag}(d_1 + b_1, \dots, d_n + b_n)$$

$$D_1 \cdot D_2 = \text{diag}(a_1 b_1, \dots, a_n b_n)$$

$$D^k = \text{diag}(a_1^k, \dots, a_n^k) \text{ if } D \text{ is invertible}$$

Can I change a matrix P (invertible) s.t. $A \rightarrow$ Diagonal?

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

$$P = [\vec{v}_1, \dots, \vec{v}_n], \quad D = [\lambda_1 \vec{e}_1, \dots, \lambda_n \vec{e}_n]$$

$$PD = AP$$

$$P[\lambda_1 \vec{e}_1, \dots, \lambda_n \vec{e}_n] = A[\vec{v}_1, \dots, \vec{v}_n]$$

$$[\lambda_1 P \vec{e}_1, \dots, \lambda_n P \vec{e}_n] = [A\vec{v}_1, \dots, A\vec{v}_n]$$

$$[\lambda_1 \vec{v}_1, \dots, \lambda_n \vec{v}_n] = [A\vec{v}_1, \dots, A\vec{v}_n]$$

$$\therefore A\vec{v}_i = \lambda_i \vec{v}_i \neq \text{Each column!}$$

Eigenvalue problem.

Theorem:

If $a_{ii} = \lambda_i \Rightarrow P$ contains eigenvectors + D has eigenvalues across diagonal.

How to get a matrix into diagonal form:

①: Solve the characteristic polynomial

②: Get set of eigenvalues + eigenvectors.

$$P = [\vec{v}_1, \dots, \vec{v}_n], \quad D = [\lambda_1 \vec{e}_1, \dots, \lambda_n \vec{e}_n]$$

* Note: can repeat eigenvalues if multiple eigenvectors.

- Application for diagonalization: powers.

$$A^k = P D^k P^{-1}$$

Ex: Find A^k for

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

1. Find eigenvalues + eigenvectors.

a) Eigenvalues.

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

$$\begin{vmatrix} 1-\lambda & 2 \\ -1 & 4-\lambda \end{vmatrix} = 0$$

$$(1-\lambda)(4-\lambda) + 2 = 0$$

$$\lambda^2 - 5\lambda + 6 = 0$$

$$(\lambda-3)(\lambda-2) = 0 \Rightarrow \lambda = 2, 3$$

b) Eigenvectors:

$$(A - \lambda I) \bar{x} = 0$$

$$\lambda=2: \begin{bmatrix} -1 & 2 & | & 0 \\ -1 & 2 & | & 0 \end{bmatrix} = \begin{bmatrix} -1 & 2 & | & 0 \\ 0 & 0 & | & 0 \end{bmatrix}$$

$$\therefore \bar{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = t \begin{bmatrix} 2 \\ 1 \end{bmatrix} \leftarrow 1 \text{ basis found}$$

$$\lambda=3:$$

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

$$\bar{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = t \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

$$\therefore D = \begin{bmatrix} 2 & 0 \\ 0 & 3 \end{bmatrix} \quad P = \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix}.$$

2. Raise to power:

Really easy w/ diagonals.

$$\begin{aligned} A^k &= P^{-1} \cdot D^k \cdot P \\ &= \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 2^k & 0 \\ 0 & 3^k \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 1 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 2^{k+1} - 3^k & 2 \cdot 3^k - 2^{k+1} \\ 2^k - 3^k & 2 \cdot 3^k - 2^k \end{bmatrix} \end{aligned}$$

- Application: finding determinant

$$\det A = \lambda_1 \cdot \lambda_2 \cdot \lambda_3 \cdots \cdot \lambda_n$$

- Trace: sum of diagonal:

$$\text{tr}(A) = \sum_{i=1}^n a_{ii} = \sum_{i=1}^n \lambda_i$$

$$\textcircled{1}: \text{trace}(AB) = \text{tr}(BA)$$

$$\textcircled{2}: \text{tr}(D) = \text{tr}(A)$$

ABSTRACT VECTOR SPACES

Set where vector addition + multiplication
are defined.

Addition:

$$\vec{u} + \vec{v} \in V$$

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

$$\vec{u} + \vec{v} = \vec{v} + \vec{u}$$

$$\vec{u} + \vec{0} = \vec{u} \Rightarrow \text{Not always } 0!$$

Multiplication:

$$\vec{u} \cdot \vec{v} \in V$$

$$\vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$$

$$d(c\vec{u}) = c(d\vec{u})$$

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

$$1\vec{u} = \vec{u} \Rightarrow \text{Not always } 1!$$

1. Operation changes

2. No longer vectors (matrices, polynomials)

} → Vector space.

1. → Stick to the definition! Esp. for
addition inverse, identity, + multiplication
inverse + identity.

Tip: Define what 0 and 1 are in vector space.

2. ⇒ Matrices + polynomials

- | | | |
|--------------|-------------------------|----------------------|
| 1. Subspaces | 3. Linear independence. | 5. Subsets of bases. |
| 2. Basis | 4. Span | 6. Ker + Range. |

Can be applied w/ defn you already
know!

Consider entity exactly like a vector.

a) Subspace:

Use subspace test.

1. Show $\vec{0} \in V$

2. Scalar multiplication closure.

3. Vector addition closure.

Ex:// Let $V = M_{2 \times 2}(\mathbb{R})$ and $A \in M_{2 \times 2}(\mathbb{R})$ and $W = \{B \in M_{2 \times 2} \mid AB = [0]\}$. Show W is a subspace of V .

1. Nonempty:

Consider $B = [0]$ $\Rightarrow AB = A[0] = [0] \checkmark$
 $\therefore \vec{0} \in W$

2. Vector addition + scalar multiplication.

Let $X \in W \wedge Y \in W, \alpha \in \mathbb{R}$

~~then~~ $\therefore AX = [0], AY = [0]$.

$\therefore A(X+Y) = AX + AY = [0] \checkmark \rightarrow$ Vector addition

We know $AX = [0]$.

$A(cX) = c(AX) = [0] \checkmark \rightarrow$ Scalar multiplication

b) Linear independence:

Ex:// $B = \left\{ \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \right\}$

Show that B is linearly independent.

Consider:

$$c_1 \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + c_2 \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + c_3 \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + c_4 \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} = [0]$$

Show that $c_1 = c_2 = c_3 = c_4 = 0$!

c) Basis:

1. Show linear independence.

2. $\text{span}(\text{set}) = \text{subspace} \Leftrightarrow \dim(\text{span}) = \dim(\text{subspace})$.

Remember: $\dim(M_{m,n}) = \underline{\underline{mn}}$

OR

Show $x \in \text{set}$ can be rep'd as combo of bases.