

Linear Algebra Notes

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1 Vectors

1.1 Definition of a Scalar

A scalar is a **single number**, denoted as $a, b, c, \alpha, \beta, \gamma, \lambda, \mu$.

Space Complexity: $O(1)$ — Time Complexity: N/A .

1.2 Definition of a Vector

A vector is an **ordered list** of numbers, usually denoted as \mathbf{v} or \vec{v} .

- **Column Vector (Default/Standard):**

$$\vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} = [v_1 \quad v_2 \quad \cdots \quad v_n]^T$$

- **Row Vector:**

$$\vec{v} = [v_1 \quad v_2 \quad \cdots \quad v_n] = (v_1 \quad v_2 \quad \cdots \quad v_n) = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}^T$$

Space Complexity: $O(n)$ — Time Complexity: N/A .

1.3 Vector Operations

For vectors $\vec{u}, \vec{v} \in \mathbb{R}^n$, the following rules hold:

1. **Scalar Multiplication:**

$$c\vec{v} = c \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} cv_1 \\ cv_2 \\ \vdots \\ cv_n \end{bmatrix}$$

2. **Vector Addition:**

$$\vec{u} + \vec{v} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ \vdots \\ u_n + v_n \end{bmatrix}$$

Requirement: Both vectors must have the same dimension.

3. **Vector Subtraction:**

$$\vec{u} - \vec{v} = \vec{u} + (-1)\vec{v} = \begin{bmatrix} u_1 - v_1 \\ u_2 - v_2 \\ \vdots \\ u_n - v_n \end{bmatrix}$$

Requirement: Both vectors must have the same dimension.

Space Complexity: $O(n)$ — Time Complexity: $O(n)$.

1.4 Properties of Vector

Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^n$ and $c, d \in \mathbb{R}$. Then:

- (1) $\vec{u} + \vec{v} = \vec{v} + \vec{u}$ (Commutativity)
- (2) $(\vec{u} + \vec{v}) + \vec{w} = \vec{u} + (\vec{v} + \vec{w})$ (Associativity)
- (3) $\vec{v} + \vec{0} = \vec{v}$ (Identity)
- (4) $\vec{v} + (-\vec{v}) = \vec{0}$ (Inverse)
- (5) $c(d\vec{v}) = (cd)\vec{v}$ (Associativity of scalars)
- (6) $1 \cdot \vec{v} = \vec{v}$ (Multiplicative identity)
- (7) $c(\vec{u} + \vec{v}) = c\vec{u} + c\vec{v}$ (Distributivity over vectors)
- (8) $(c + d)\vec{v} = c\vec{v} + d\vec{v}$ (Distributivity over scalars)

These 8 axioms define a linear space (or vector space) in \mathbb{R}^n .

1.5 Linear Combinations

A vector $\vec{w} \in \mathbb{R}^n$ is a **linear combination** of vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k \in \mathbb{R}^n$ if there exist scalars $c_1, c_2, \dots, c_k \in \mathbb{R}$ such that:

$$\vec{w} = c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_k\vec{v}_k = \sum_{i=1}^k c_i\vec{v}_i = \begin{bmatrix} | & | & \dots & | \\ \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_k \\ | & | & \dots & | \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_k \end{bmatrix} = \vec{w}$$

The scalars c_1, c_2, \dots, c_k are called **coefficients** or **weights** of the linear combination.

Space Complexity: $O(n)$ — Time Complexity: $O(nk)$.

1.6 Dot Product

The **dot product** of two vectors $\vec{u}, \vec{v} \in \mathbb{R}^n$ is a scalar defined as:

$$\vec{u} \cdot \vec{v} = u_1v_1 + u_2v_2 + \cdots + u_nv_n = \sum_{i=1}^n u_iv_i$$

Geometric View:

$$\vec{u} \cdot \vec{v} = \|\vec{u}\| \|\vec{v}\| \cos \theta$$

where θ is the angle between \vec{u} and \vec{v} , and $\|\vec{u}\|$ is the **magnitude** (or **length** or **norm**) of \vec{u} .

Alternative notations:

$$\vec{u} \cdot \vec{v} = \langle \vec{u}, \vec{v} \rangle = \mathbf{u}^T \mathbf{v}$$

Special Cases:

- (1) $\vec{u} \cdot \vec{v} = 0 \iff \theta = 90^\circ$ (Perpendicular)
- (2) $\vec{u} \cdot \vec{v} > 0 \iff \theta < 90^\circ$ (Acute angle)
- (3) $\vec{u} \cdot \vec{v} < 0 \iff \theta > 90^\circ$ (Obtuse angle)
- (4) $\vec{u} \cdot \vec{u} = \|\vec{u}\|^2 \iff \theta = 0^\circ$ (Squared magnitude)

Space Complexity: $O(1)$ — *Time Complexity:* $O(n)$.

Note: Highly optimized using SIMD (Single Instruction, Multiple Data) operations.

1.7 Properties of the Dot Product

Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^n$ and $c \in \mathbb{R}$. Then:

- (1) $\vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$ (Commutativity)
- (2) $\vec{u} \cdot (\vec{v} + \vec{w}) = \vec{u} \cdot \vec{v} + \vec{u} \cdot \vec{w}$ (Distributivity)
- (3) $(c\vec{u}) \cdot \vec{v} = c(\vec{u} \cdot \vec{v}) = \vec{u} \cdot (c\vec{v})$ (Scalar multiplication)
- (4) $\vec{u} \cdot \vec{u} \geq 0$ (Positive definiteness)
- (5) $\vec{u} \cdot \vec{u} = 0 \iff \vec{u} = \vec{0}$ (Definiteness)
- (6) $\vec{0} \cdot \vec{v} = 0$ (Zero vector)

These properties define the dot product as an **inner product** on \mathbb{R}^n .

Space Complexity: $O(1)$ — *Time Complexity:* $O(n)$.

1.8 Cross Product

The **cross product** of two vectors $\vec{u}, \vec{v} \in \mathbb{R}^3$ is a vector $\vec{u} \times \vec{v} \in \mathbb{R}^3$ that is **perpendicular** to both \vec{u} and \vec{v} as is defined as:

$$\vec{u} \times \vec{v} = \begin{bmatrix} u_2 v_3 - u_3 v_2 \\ u_3 v_1 - u_1 v_3 \\ u_1 v_2 - u_2 v_1 \end{bmatrix}$$

Note: Cross product is only defined in \mathbb{R}^3 (and \mathbb{R}^7 , but rarely used).
Space Complexity: $O(1)$ — *Time Complexity:* $O(1)$

1.9 Properties of the Cross Product

Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^3$, $c \in \mathbb{R}$ and θ be the angle between \vec{u} and \vec{v} . Then:

- (1) $\vec{u} \times \vec{v} = -(\vec{v} \times \vec{u})$ (Anti-commutativity)
- (2) $\vec{u} \times (\vec{v} + \vec{w}) = \vec{u} \times \vec{v} + \vec{u} \times \vec{w}$ (Distributivity)
- (3) $(c\vec{u}) \times \vec{v} = c(\vec{u} \times \vec{v}) = \vec{u} \times (c\vec{v})$ (Scalar multiplication)
- (4) $\vec{u} \times \vec{u} = \vec{0}$ (Self cross product)
- (5) $\vec{u} \times \vec{0} = \vec{0} \times \vec{u} = \vec{0}$ (Zero vector)
- (6) $\vec{u} \times \vec{v} = \vec{0} \iff \vec{u} \parallel \vec{v}$ (Parallel vectors)
- (7) $\vec{u} \cdot (\vec{u} \times \vec{v}) = 0, \quad \vec{v} \cdot (\vec{u} \times \vec{v}) = 0$ (Orthogonality)
- (8) $\|\vec{u} \times \vec{v}\| = \|\vec{u}\| \|\vec{v}\| \sin \theta$ (Magnitude)

Warning: The cross product is **not associative** in general: $\vec{u} \times (\vec{v} \times \vec{w}) \neq (\vec{u} \times \vec{v}) \times \vec{w}$.

Space Complexity: $O(1)$ — *Time Complexity:* $O(1)$

1.10 Scalar Projection

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$. Then, the **scalar (component) projection** of \vec{u} onto \vec{v} is the signed length of the projection:

$$\text{comp}_{\vec{v}} \vec{u} = \frac{\vec{u} \cdot \vec{v}}{\|\vec{v}\|}$$

Space Complexity: $O(1)$ — *Time Complexity:* $O(n)$.

1.11 Vector Projection

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$. Then, the **vector projection** of \vec{u} onto \vec{v} is a vector in the direction of \vec{v} :

$$\text{proj}_{\vec{v}} \vec{u} = \frac{\vec{u} \cdot \vec{v}}{\|\vec{v}\|^2} \vec{v} = \frac{\vec{u} \cdot \vec{v}}{\vec{v} \cdot \vec{v}} \vec{v} = (\text{comp}_{\vec{v}} \vec{u}) \frac{\vec{v}}{\|\vec{v}\|}$$

Orthogonal Component:

The component of \vec{u} orthogonal to \vec{v} is:

$$\vec{u}_{\perp} = \vec{u} - \text{proj}_{\vec{v}} \vec{u}$$

Note that $\vec{u} = \text{proj}_{\vec{v}} \vec{u} + \vec{u}_{\perp}$ (orthogonal decomposition).

Space Complexity: $O(n)$ — Time Complexity: $O(n)$.

1.12 Angle Between Vectors

The **angle** θ between two non-zero vectors $\vec{u}, \vec{v} \in \mathbb{R}^n$ is given by:

$$\cos \theta = \frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \|\vec{v}\|} \iff \theta = \arccos \left(\frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \|\vec{v}\|} \right), \quad 0 \leq \theta \leq \pi$$

Special Cases:

$$(1) \quad \theta = 0 \iff \vec{u} \text{ and } \vec{v} \text{ point in the same direction} \quad (\cos \theta = 1)$$

$$(2) \quad \theta = \frac{\pi}{2} \iff \vec{u} \perp \vec{v} \quad (\cos \theta = 0)$$

$$(3) \quad \theta = \pi \iff \vec{u} \text{ and } \vec{v} \text{ point in opposite directions} \quad (\cos \theta = -1)$$

Note: The formula $\vec{u} \cdot \vec{v} = \|\vec{u}\| \|\vec{v}\| \cos \theta$ is the geometric definition of the dot product.

Space Complexity: $O(1)$ — Time Complexity: $O(n)$

1.13 Cauchy-Schwarz Inequality

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$. Then:

$$|\langle \vec{u}, \vec{v} \rangle|^2 \leq \langle \vec{u}, \vec{u} \rangle \cdot \langle \vec{v}, \vec{v} \rangle,$$

or,

$$|\langle \vec{u}, \vec{v} \rangle|^2 \leq \|\vec{u}\|^2 \|\vec{v}\|^2 \iff |\langle \vec{u}, \vec{v} \rangle| = \|\vec{u}\| \|\vec{v}\| |\cos \theta| \leq \|\vec{u}\| \|\vec{v}\|,$$

or in component form,

$$\left(\sum_{i=1}^n u_i v_i \right)^2 \leq \left(\sum_{i=1}^n u_i^2 \right) \left(\sum_{i=1}^n v_i^2 \right).$$

Equality holds if and only if \vec{u} and \vec{v} are linearly dependent.

Space Complexity: $O(1)$ — Time Complexity: $O(n)$

1.14 Triangle Inequality

Let $\vec{u}, \vec{v} \in \mathbb{R}^n$. Then:

$$\|\vec{u} + \vec{v}\| \leq \|\vec{u}\| + \|\vec{v}\|$$

Equality holds if and only if $\vec{u} = c\vec{v}$ with $c \geq 0$.

Reverse Triangle Inequality:

$$|\|\vec{u}\| - \|\vec{v}\|| \leq \|\vec{u} - \vec{v}\|$$

Space Complexity: $O(1)$ — Time Complexity: $O(n)$

1.15 Vectorization for Computational Efficiency

Vectorization is the process of replacing explicit loops with vector/matrix operations to achieve dramatic performance improvements by leveraging optimized, low-level linear algebra libraries and hardware parallelism.

Performance Example:

Operation	Complexity	Loop (Python)	Vectorized (NumPy)
Dot Product ($n = 10^6$)	$O(n)$	~ 500 ms	~ 1 ms
Matrix-Vector ($n \times n$)	$O(n^2)$	~ 2000 ms	~ 10 ms
Matrix-Matrix ($n \times n$)	$O(n^3)$	\sim hours	\sim seconds

Why Vectorization is Faster:

1. **Hardware (SIMD):** Modern CPUs use **Single Instruction, Multiple Data (SIMD)** instructions. This allows a single CPU instruction to perform the same operation (e.g., multiplication) on multiple data elements (e.g., 8 or 16 numbers) at the same time. Vectorized code uses these instructions automatically; Python loops do not.
2. **Cache Efficiency:** Vectorized operations access memory in large, contiguous blocks. This is very "cache-friendly" and avoids the high cost of fetching data from main memory (RAM) for each small step of a loop.
3. **Optimized Libraries:** NumPy, PyTorch, and TensorFlow operations are thin wrappers around highly optimized libraries (like BLAS/LAPACK, MKL, cuBLAS) written in C or Fortran. These libraries have been fine-tuned for decades.

Space-Time Trade-off:

- Loops: $O(1)$ extra space, slow
- Vectorized: May need $O(n)$ temporary arrays, fast
- *Rule:* Memory is cheap, time is expensive

2 Matrices

2.1 Definition of a Matrix

A matrix is a **rectangular array** of numbers arranged in rows and columns, denoted as A, B, C or $\mathbf{A}, \mathbf{B}, \mathbf{C}$.

An $m \times n$ matrix A has m rows and n columns:

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} = [a_{ij}]_{m \times n}$$

where a_{ij} is the element in the i -th row and j -th column also denoted as A_{ij} .

Notation:

- $A \in \mathbb{R}^{m \times n}$ means A is an $m \times n$ matrix with real entries
- $(A)_{ij} = a_{ij}$ denotes the (i, j) -entry of matrix A
- $m \times n$ is the **dimension** or **size** of the matrix

Special Cases:

- (1) $m = n \implies A$ is a **square matrix** ($n \times n$)
- (2) $m = 1 \implies A$ is a **row vector** ($1 \times n$)
- (3) $n = 1 \implies A$ is a **column vector** ($m \times 1$)
- (4) $m = n = 1 \implies A$ is a **scalar** (1×1)

Interpretations: Unlike vectors, matrices have multiple common interpretations:

1. **As Data:** A way to store data in a grid.
2. **As a Collection of Vectors:**

$$\begin{bmatrix} | & | & & | \\ \vec{c}_1 & \vec{c}_2 & \cdots & \vec{c}_n \\ | & | & & | \end{bmatrix}$$

Set of column vectors

$$\begin{bmatrix} - & \vec{r}_1 & - \\ - & \vec{r}_2 & - \\ & \vdots & \\ - & \vec{r}_m & - \end{bmatrix}$$

Set of row vectors

3. **As a Linear Transformation:** A function that "transforms" a vector \vec{x} into a new vector \vec{y} via matrix-vector multiplication ($\vec{y} = A\vec{x}$). The matrix can scale, rotate, or shear space.

Storage: Matrices are typically stored in row-major or column-major order in memory.
Space Complexity: $O(mn)$ — *Time Complexity:* $O(1)$