

# Linear Algebra

Vectors, vector spaces, matrices,  
coordinates, and transformations

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#MathForDevs

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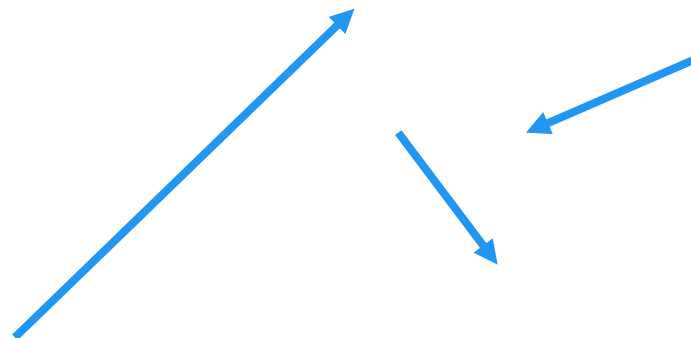
# Vectors

Concrete and abstract

# Vector Definitions

- "Physics definition"
  - A pointed segment in space
- "Computer science definition"
  - A list of objects (usually numbers)
  - Dimensions = length
- Math definition
  - Encompasses both, and allows even more abstraction:  $\vec{v}$
  - Vectors can be added and multiplied
    - By numbers and other vectors
  - Similar to how we defined a field
- Another perspective
  - Transformations
  - Actually, things are just a little more complicated...
    - You can look up "tensors" if you're interested
    - We'll talk a little about tensors later

$$\begin{bmatrix} 2 \\ 3 \end{bmatrix} \quad \begin{bmatrix} -3, 8 \\ 0 \\ 5 \end{bmatrix}$$



# Vector Components

- The distances to all coordinate axes:  $v_x, v_y$

- Equivalent to  $\begin{bmatrix} v_x \\ v_y \end{bmatrix}$

- Polar coordinates:  $v = |\vec{v}|, \theta$

- Finding components

- Pythagoras

$$v_x = v \cos(\theta), \quad v_y = v \sin(\theta)$$

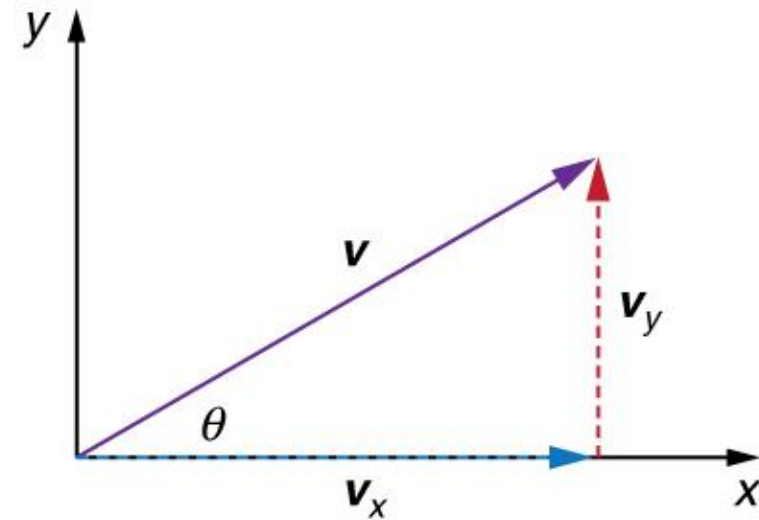
- Finding the polar form (magnitude, direction)

$$v = \sqrt{v_x^2 + v_y^2}, \quad \theta = \tan^{-1} \left( \frac{v_y}{v_x} \right)$$

- All these operations generalize to more than 2 dimensions

- **Note:** We usually denote vectors by  $\vec{v}$  or with bold type:  $\mathbf{v}$

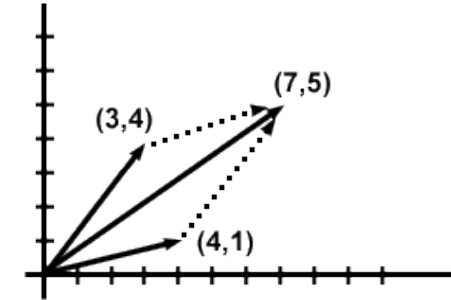
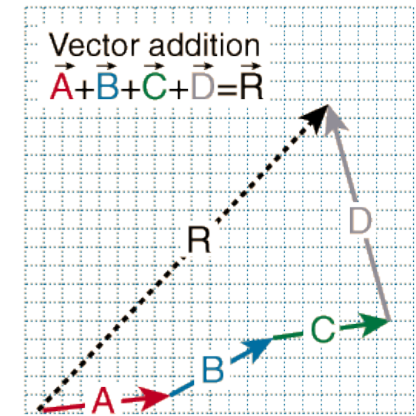
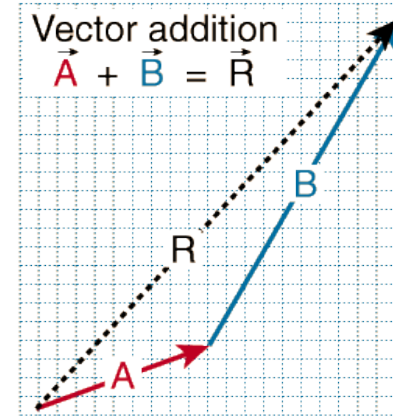
- Another notation: Latin letters for vectors, Greek letters for numbers
  - Reason: The vector  $\mathbf{v}$  and its length  $v$  can be easily confused



# Vector Operations

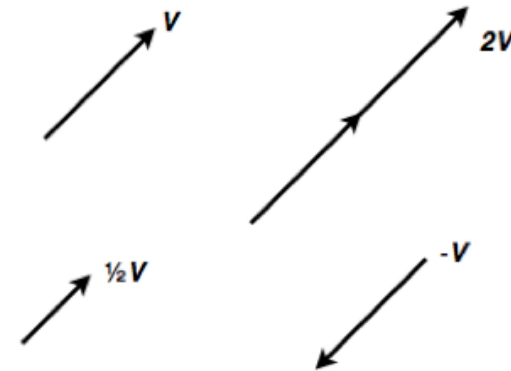
- Addition

- Result:  
length = distance from start to end,  
direction: start → end
- In component form
  - Sum all components for every direction



- Multiplication by a number (**scalar**)

- Result:  
length = **scaled** length,  
direction: same (if scalar  $\geq 0$ ), opposite otherwise
- In component form
  - Multiply each component by the number

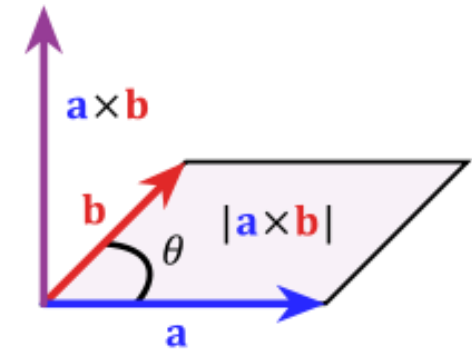
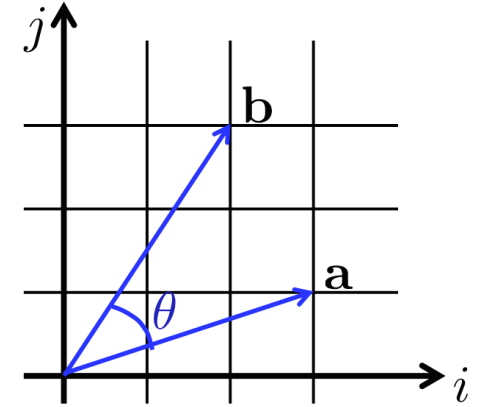


# Vector Operations (2)

- Scalar product of two vectors
  - Also called **dot product** or **inner product**
  - Result: scalar
  - Definition:  $\vec{a} \cdot \vec{b} = |\vec{a}| |\vec{b}| \cos(\theta)$
  - Using the vector components:

$$\vec{a} \cdot \vec{b} = \sum_{i=1}^n a_i b_i$$

- Vector product of two vectors
  - Also called **cross product**
  - Result: vector, perpendicular to both initial vectors
  - Definition  $\vec{a} \times \vec{b} = |\vec{a}| |\vec{b}| \sin(\theta) \vec{n}$ 
    - $\vec{n}$  - normal vector
    - Magnitude:  $|\vec{a}| |\vec{b}| \sin(\theta)$  = volume of parallelogram between  $\vec{a}$  and  $\vec{b}$
    - Direction: coincides with the direction of  $\vec{n}$







# Vector Spaces

Finding yourself in space

# Vector Space

- A **field** (usually  $\mathbb{R}$  or  $\mathbb{C}$ ):  $F$
- A set of **elements** (vectors):  $V$
- Operations
  - Addition of two vectors:  $w = u + v$
  - Multiplication by an element of the field:  $w = \lambda u$
- A "checklist" of eight axioms
- We read this as "vector space (or linear space)  $V$  over the field  $F$ "

## Examples of vector spaces

- Coordinate space, e.g., real coordinate space  $\mathbb{R}^n$ 
  - $n$ -dimensional vectors
- Infinite coordinate space  $\mathbb{R}^\infty$ 
  - Vectors with infinitely many components
- Polynomial space
  - All polynomials of variable  $x$  with real coefficients  $\mathbb{R}[x]$
- Function space

# Linear Combinations

- Vectors  $v_1, v_2, \dots, v_n$
- Numbers (scalars)  $\lambda_1, \lambda_2, \dots, \lambda_n$
- **Linear combination**
  - The sum of each vector multiplied by a scalar coefficient
$$\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = \sum \lambda_i v_i$$
  - **Why linear?** No fancy functions, no vector multiplications
- **Span** (linear hull) of vectors: the set of all their linear combinations
- Linear (in)dependence
  - The vectors  $v_1, \dots, v_n$  are **linearly independent** if the only solution to the equation  $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n = \vec{0}$  is  $\lambda_1 = 0, \lambda_2 = 0, \dots, \lambda_n = 0$
  - Conversely, they are **linearly dependent** if there is a non-trivial linear combination which is equal to zero
- Example
$$u = (2, -1, 1), \quad v = (3, -4, -2), \quad w = (5, -10, -8)$$
$$w = -2u + 3v \Rightarrow 2u - 3v + 1w = 0$$

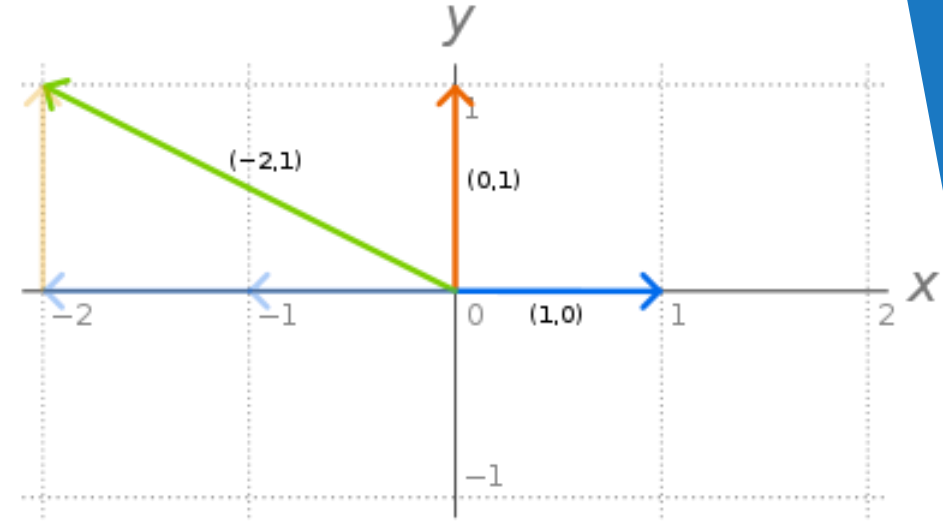
# Basis Vectors

- Consider  $\hat{i} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \hat{j} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$
- Now consider the vector  $a = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$
- We can see that we can express  $a$  as the linear combination  $a = -2\hat{i} + 1\hat{j}$

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

- Basis vectors**

- Linearly independent
- Every other vector in the space can be represented as their linear combination
  - This linear combination is **unique**
- Each vector space has a basis**
- Each pair of two LI vectors forms a basis in 2D coordinate space
  - More generally, each set of  $n$  LI vectors forms a basis in  $n$ -dimensional vector space





# Matrices

Which pill are you going to take?

# Matrix

- A rectangular table of numbers
- Dimensions: rows  $\times$  columns
  - May also be infinite

- Examples:

$$A = \begin{bmatrix} 1 & 3 & 5 \\ -2 & 4.2 & 8 \end{bmatrix} \quad B = \begin{bmatrix} 2 & -1 & 1 \\ 4 & 7 & 12 \\ 0 & 5 & -3 \end{bmatrix} \quad E = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad R = [2 \quad 4 \quad 3] \quad C = \begin{bmatrix} 3 \\ 2 \\ -5 \end{bmatrix}$$

- $R$  – row vector,  $C$  – column vector
- Elements  $A = \{a_{ij}\}$
- Some thoughts about dimensions
  - Scalars have no dimensions: 2; 3; 18; -42; 0,5
  - Vectors have one dimension:  $v = \{v_i\}$
  - Matrices have two dimensions:  $A = \{a_{ij}\}$
  - A generalization of this pattern to many dimensions is called a **tensor**
    - Tensors are quite more complicated than this, but for almost all purposes it's OK to think about them as multidimensional matrices

# Matrix Operations

- Addition (the dimensions must be the same)

$$A = \begin{bmatrix} 2 & 3 & 7 \\ 8 & 9 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & -3 & 0 \\ 2 & -4 & 1 \end{bmatrix} \Rightarrow A+B = \begin{bmatrix} 2+1 & 3-3 & 7+0 \\ 8+2 & 9-4 & 1+1 \end{bmatrix} = \begin{bmatrix} 3 & 0 & 7 \\ 10 & 5 & 2 \end{bmatrix}$$

- Multiplication by a scalar

$$\lambda = 2, A = \begin{bmatrix} 2 & 3 & 7 \\ 8 & 9 & 1 \end{bmatrix} \Rightarrow \lambda A = \begin{bmatrix} 2.2 & 2.3 & 2.7 \\ 2.8 & 2.9 & 2.1 \end{bmatrix} = \begin{bmatrix} 4 & 6 & 14 \\ 16 & 18 & 2 \end{bmatrix}$$

- All  $m \times n$  matrices form a vector space

- Transposition: turning rows into columns and vice versa

- The transpose of a matrix is denoted by an upper index T

$$A^T = (a_{ij})_{m \times n}^T = (a_{ji})_{n \times m}$$

$$A = \begin{bmatrix} 1 & 2 & 0 & 1 \\ -3 & -4 & 1 & 3 \\ 2 & 0 & 1 & 1 \end{bmatrix} \Rightarrow A^T = \begin{bmatrix} 1 & -3 & 2 \\ 2 & -4 & 0 \\ 0 & 1 & 1 \\ 1 & 3 & 1 \end{bmatrix}$$

# Matrix Multiplication

- The dimensions must match:  $A_{m \times p} B_{p \times n} = C_{m \times n}$ 
  - "Inner dimensions" are the same; result has "outer dimensions"

- Definition: 
$$c_{ij} = \sum_{k=1}^p a_{ik} b_{kj}$$

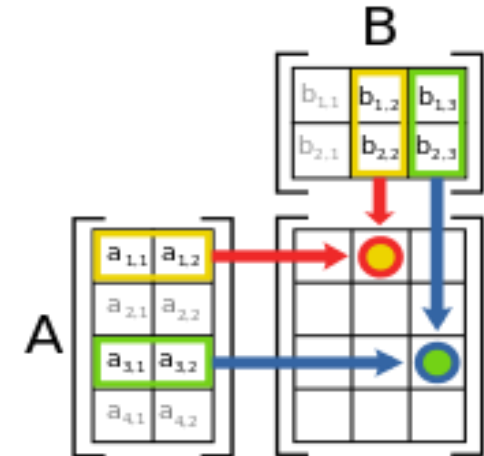
- Example

$$A = \begin{bmatrix} 2 & 3 & 7 \\ 8 & 9 & 1 \end{bmatrix}, B = \begin{bmatrix} 1 & 2 & 0 & 1 \\ -3 & -4 & 1 & 3 \\ 2 & 0 & 1 & 1 \end{bmatrix}$$

$$AB = \begin{bmatrix} 2.1 + 3.(-3) + 7.2 & 2.2 + 3.(-4) + 7.0 & 2.0 + 3.1 + 7.1 & 2.1 + 3.3 + 7.1 \\ 8.1 + 9.(-3) + 1.2 & 8.2 + 9.(-4) + 1.0 & 8.0 + 9.1 + 1.1 & 8.1 + 9.3 + 1.1 \end{bmatrix}$$

$$AB = \begin{bmatrix} 7 & -8 & 10 & 18 \\ -17 & -20 & 10 & 36 \end{bmatrix}$$

- Note that  $AB \neq BA$ 
  - In this case, we can't even multiply  $BA$
  - We say that **matrix multiplication is not commutative**
    - Compare with multiplication of numbers:  $5.3 = 3.5 \rightarrow$  commutative





# Matrix Operations in numpy

- In numpy we can use `dot()` for matrix multiplication and dot products
- **Note:** Whenever possible, use numpy arrays instead of Python lists
  - They perform much faster
  - They make the code a lot cleaner

```
A = np.array([
    [2, 3, 7],
    [8, 9, 1]
])
B = np.array([
    [1, -3, 0],
    [2, -4, 1]
])
print(A + B)
print(2 * A)
print(A * B) # Element-wise multiplication
print(A.dot(B)) # Error: incompatible dimensions
print(A.dot(B.T)) # Matrix multiplication
```

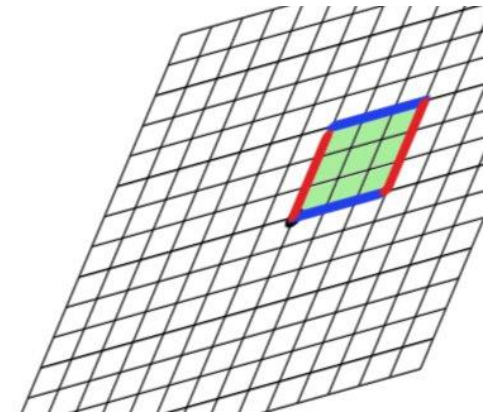
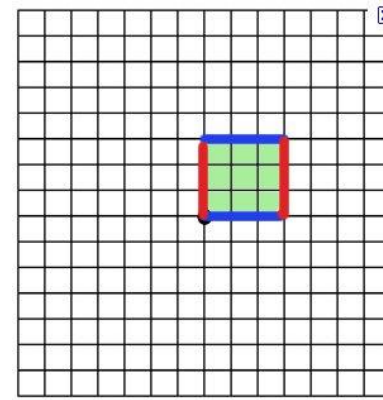
# Linear Transformations

## ■ Transformation

- A mapping (function) between two vector spaces  $V \rightarrow W$
- Special case: mapping a space onto itself:  $V \rightarrow V$ 
  - This is called a **linear operator**
- Each vector of  $V$  gets mapped to a vector in  $W$ 
  - Intuition: think about vectors as points

## ■ Linear

- Only linear combinations are allowed
  - The origin remains fixed
  - All lines remain lines (not curves)
  - All lines remain evenly spaced (equidistant)
- Each space has a basis
- All other vectors can be expressed as linear combinations of the basis vectors
  - **If we know how basis vectors are transformed, we can transform every other vector**



# Linear Transformations (2)

- Consider the transformation

$$\hat{i}' = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \hat{j}' = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

- Consider another vector

- Old basis:

$$v = v_x \hat{i} + v_y \hat{j}$$

$$\begin{bmatrix} v_x \\ v_y \end{bmatrix} = v_x \begin{bmatrix} 1 \\ 0 \end{bmatrix} + v_y \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

- New basis:

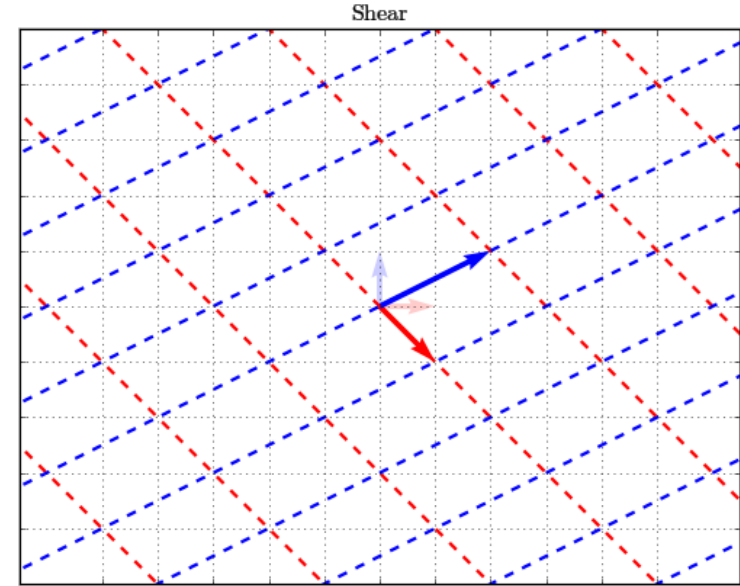
- Same coefficients, new basis vectors

$$v' = v_x \hat{i}' + v_y \hat{j}'$$

$$\begin{bmatrix} v'_x \\ v'_y \end{bmatrix} = v_x \begin{bmatrix} 1 \\ -1 \end{bmatrix} + v_y \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

- This operation is called applying the **linear transformation**

- Note how applying a linear transformation and change of basis are the same



# Transformation Matrices

- Consider the same transformation

$$\hat{i}' = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \hat{j}' = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

- We applied the linear transformation by taking dot products

- Therefore, we can describe it in another way – using a matrix

- This is called the [matrix of the linear transformation](#)

- Its **columns** denote where the **basis vectors** go

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

- Now, applying the transformation to a vector is the same as **multiplying the matrix times the original vector** (in that order!)

$$v' = Tv$$

- Example:

$$T = \begin{bmatrix} 3 & 2 \\ -2 & 1 \end{bmatrix}, v = \begin{bmatrix} 5 \\ 7 \end{bmatrix}$$

$$v' = \begin{bmatrix} 3 & 2 \\ -2 & 1 \end{bmatrix} \begin{bmatrix} 5 \\ 7 \end{bmatrix} = \begin{bmatrix} 29 \\ -3 \end{bmatrix}$$

# Multiple Transformations

- We can apply many transformations, one right after the other
  - Result: composite transformation
  - We do this by multiplying **on the left** by the matrix of each transformation
  - So, matrix multiplication  $\equiv$  applying many transformations
- To visualize transformations, you can use the code in the **visualize\_transformation.py** file
- Intuition
  - Apply each transformation in order
  - After the last one, record where the basis vectors land
  - The new matrix is the matrix of the composite transformation
- We can either apply all transformations one by one or just the resulting transformation
  - Note that the second is much, much faster; and gives the same result
- This is especially useful in computer graphics

# Multiple Transformations (2)

- **Example:** rotation, then shearing

$$R = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}, S = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix}$$

- Apply rotation to a vector

$$v' = Rv = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_x \\ v_y \end{bmatrix}$$

- Apply shear to the resulting vector

$$v'' = Sv' = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} v'_x \\ v'_y \end{bmatrix}$$

- This is the same as

$$v'' = SRv = \begin{bmatrix} 0 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} v_x \\ v_y \end{bmatrix}$$

- The new transformation matrix is

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

# Determinant

- A linear transformation stretches space
  - Since lines remain parallel and equidistant, space is stretched equally, no matter where we look
  - A characteristic of the space is "the unit area" – a 1x1 square
  - The transformation will change this area
- **Determinant** – a measure of how much the unit area changes
  - Scalar value
  - Defined only for square matrices
  - For more than two dimensions, area → volume
- The determinant of a matrix  $A$  is denoted  $\det(A)$ 
  - Written with straight lines
  - There are "easy" computational rules for 2D and 3D matrices
  - Generally, the determinant is given by a formula
- The determinant has very useful properties
  - Especially  $\det(AB) = \det(A) \det(B)$



# Linear Systems

... again



# Linear Systems in Matrix Form

- Consider the linear system

$$\begin{cases} 2x - 5y + 3z = -3 \\ 4x + 0y + 8z = 0 \\ 1x + 3y + 0z = 2 \end{cases}$$

- Unknown variables  $x, y, z$
- We can represent this as a matrix equation

$$\begin{bmatrix} 2 & -5 & 3 \\ 4 & 0 & 8 \\ 1 & 3 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -3 \\ 0 \\ 2 \end{bmatrix}$$

- Or more generally,  $Ax = b$
  - Looks like a linear equation "on steroids"
- Transformation perspective
  - The matrix  $A$  specifies a transformation
  - This transformation was applied to  $[x \ y \ z]^T$  to get  $[-3 \ 0 \ 2]^T$
  - Can we find the **inverse transformation**?

# Inverse Matrix

- Consider a general, "good" transformation
  - We'll talk later which transformations are not so good
  - The inverse transformation will "bring back" the basis vectors
  - E.g., 90° clockwise rotation  $\Rightarrow$  90° counterclockwise rotation
- The inverse transformation has its own matrix:  $T^{-1}$
- If we apply the transformation and the inverse, we'll get our initial result
  - This means, nothing will change
  - In math terms,  $T^{-1}T = E$
- Let's now try to apply the inverse transformation to our linear system
  - Note that this means multiplying on the left

$$Ax = b$$

$$A^{-1}A = E \Rightarrow Ex = A^{-1}b$$

$$Ex = x \Rightarrow x = A^{-1}b$$

# Solving the Linear System

- So, to find the unknown vector  $x$ , we need to find the inverse matrix of  $A$  – the matrix of the linear system
  - How?
  - There are many methods, the most popular of which is called Gaussian elimination (or Gauss – Jordan method)
  - We'll see this in the exercises
- Basic idea:  $A^{-1}A = E$ 
  - Apply some transformation to get from  $A$  to  $E$
  - Apply the same transformation to  $E$
  - What we get is the inverse matrix
- Uses: a lot
  - Makes solving linear systems very fast and robust
  - Allows us to solve multiple linear systems with the same coefficients and different "free terms"

# How About "Bad" Matrices?

- If the determinant of the matrix is zero, every element is mapped into a lower-dimensional space
  - 2D case:  $\det(A) = 0 \Rightarrow$  every possible point in the 2D space is mapped onto a single vector
    - We can use the visualization to confirm this
    - We can also use our intuition: when is the area equal to zero?
  - Another viewpoint:  $\det(A) = 0 \Rightarrow$  linearly dependent rows
- Consequently, there are many points mapped on the same point
  - Consider projection as an example
- No "reversible" (invertible) function maps many inputs to one output
  - The matrix, therefore, is non-invertible
  - $A^{-1}$  does not exist!
- However, solutions to the matrix can sometimes exist
  - We found one such solution in the first lecture
  - We'll talk about this in more detail in the exercises

# Summary

- Vectors
  - Geometric and algebraic perspectives
  - Operations
- Matrices
  - Definition
  - Properties
  - Operations
- Linear transformations
- Linear systems



Questions?