(PTIA0301) Elementary Linear Algebra

Dr. Gabor FACSKO, PhD
Senior Research Fellow
facskog@gamma.ttk.pte.hu

University of Pecs, Faculty of Sciences, Institute of Mathematics and Informatics, 7624 Pecs, Ifjusag utja 6.
Wigner Research Centre for Physics, Department of Space Physics and Space Technology, 1121 Budapest, Konkoly-Thege Miklos ut 29-33.
`https://facsko.ttk.pte.hu`

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Announcements

- The group will write the second midterm test on December 6, 2024.
- A previous midterm test and exercises are available on Teams and Moodle.

Rappel - Linear Transformations I

- Definition: Let V_1 and V_2 be vector spaces. A function $\varphi : V_1 \to V_2$ is called a linear mapping if

$$\begin{aligned} \text{additive} : \varphi(\mathbf{a}+\mathbf{b}) &= \varphi(\mathbf{a}) + \varphi(\mathbf{b}) \\ \text{and homogeneous} : \varphi(\lambda\mathbf{a}) &= \lambda\varphi(\mathbf{a}), \end{aligned}$$

  where $\mathbf{a}, \mathbf{b} \in V_1$ and $\lambda \in \mathbb{R}$.
- Thesis: (Matrix Representation) A mapping $\varphi : \mathbb{R}^n \to \mathbb{R}^m$ is linear if and only if $\exists A \in \mathcal{M}_{m\times n}$ such that $\varphi(\mathbf{x}) = A \cdot \mathbf{x}$, where $\mathbf{x} \in \mathbb{R}^n$.
- Definition: Let V be a vector space. A mapping $\varphi : V \to V$ is called a linear transformation. The set of all linear transformations on V is denoted by $\mathcal{T}_V$.
- Definition: A mapping $f : V \to \mathbb{R}$ is called a linear form.

Rappel - Linear Transformations II

- Definition: A mapping $L : V \times V \to \mathbb{R}$ is called a bilinear form if it is linear in both arguments, that is,

$$\begin{aligned} L(\mathbf{x}+\mathbf{y},\mathbf{z}) &= L(\mathbf{x},\mathbf{z}) + L(\mathbf{y},\mathbf{z}) \\ L(\lambda\mathbf{x},\mathbf{y}) &= \lambda L(\mathbf{x},\mathbf{y}) \\ L(\mathbf{x},\mathbf{y}+\mathbf{z}) &= L(\mathbf{x},\mathbf{y}) + L(\mathbf{x},\mathbf{z}) \\ L(\mathbf{x},\lambda\mathbf{y}) &= \lambda L(\mathbf{x},\mathbf{y}), \end{aligned}$$

  where $\mathbf{x},\mathbf{y},\mathbf{z} \in V$ and $\lambda \in \mathbb{R}$.
- Thesis: A mapping $L : V \times V \to \mathbb{R}$ is a bilinear form if and only if (for a given basis) there exist unique coefficients $\alpha_{ik} \in \mathbb{R}$ such that $L(x,y) = \sum_{i=1}^{n} \sum_{k=1}^{n} \alpha_{ik} x_i y_k$.

Rappel - Linear Transformations III

- Consider the canonical basis of $\mathbb{R}^n$, denoted as $\{\mathbf{e}_1, \mathbf{e}_2, \ldots, \mathbf{e}_n\}$. In this case, $\alpha_{ik} = L(\mathbf{e}_i, \mathbf{e}_k)$. The matrix $A = (\alpha_{ik})_{n \times n}$ is called the matrix of the bilinear form L (with respect to the canonical basis).
- Definition: A bilinear form L is symmetric if $L(\mathbf{x}, \mathbf{y}) = L(\mathbf{y}, \mathbf{x})$ for all $\mathbf{x}, \mathbf{y} \in V$.
- Definition: Let L be a symmetric bilinear form on the vector space V. The function $Q(x) = L(x, x)$ is called a quadratic form.
- Definition: A quadratic form Q is positive definite if $\forall \mathbf{x} \neq \mathbf{0}$ we have $Q(\mathbf{x}) > 0$.
  Note: Q is positive semidefinite if $\forall \mathbf{x} \neq \mathbf{0}$ we have $Q(\mathbf{x}) \geq 0$ and $\exists \mathbf{y} \neq \mathbf{0}$ such that $Q(\mathbf{y}) = 0$. The concepts of negative definite and negative semidefinite are defined similarly.
- Definition: A symmetric bilinear form whose associated quadratic form is positive definite is called an inner product.
  Example: In the space $\mathbb{R}^3$, the scalar product is an inner product.

Rappel - Linear Transformations IV

- A mapping $\varphi : \mathbb{R}^n \to \mathbb{R}^m$ is called an isomorphism if it is bijective.
- It can be shown that two vector spaces are isomorphic if and only if their dimensions are equal:
$$V_1 \cong V_2 \Leftrightarrow \dim V_1 = \dim V_2.$$

Gram-Schmidt Orthogonalization I

- Definition: A vector space E is called Euclidean if it is equipped with an inner product $\cdot$. (In this case, a norm naturally exists: $\|\mathbf{x}\| = \mathbf{x} \cdot \mathbf{x}$.)
- Definition: A system of vectors is called orthogonal if the vectors are pairwise perpendicular, i.e., $\mathbf{v}_i \cdot \mathbf{v}_j = 0$, where $(i \neq j)$.
- Definition: A system of vectors is called orthonormal if it consists of pairwise perpendicular unit vectors, i.e., $\mathbf{v}_i \cdot \mathbf{v}_j = 0$, where $(i \neq j)$, and $\|\mathbf{v}_i\| = 1$ for $(i = 1, 2, \ldots, n)$.
- Thesis: Let $\{\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_n\}$ be a basis of the Euclidean space E. Then, up to multiplication by ± 1, there uniquely exists an orthonormal basis $\{\mathbf{e}_1, \mathbf{e}_2, \ldots, \mathbf{e}_n\}$ in E such that

$$\mathcal{L}\left(\mathbf{b}_1, \mathbf{b}_2, \ldots, \mathbf{b}_k\right) = \mathcal{L}\left(\mathbf{e}_1, \mathbf{e}_2, \ldots, \mathbf{e}_k\right),$$

where $k = 1, 2, \ldots, n$.

Gram-Schmidt Orthogonalization II

- Orthogonalization procedure:
  1. Set $\mathbf{e}_1^{'} = \mathbf{b}_1$ and $\mathbf{e}_1 = \frac{\mathbf{e}_1^{'}}{\left\|\mathbf{e}_1^{'}\right\|}$.
  2. Compute the vectors $\mathbf{e}_1, \mathbf{e}_2, \ldots, \mathbf{e}_k$.
  3. Finally,

$$\mathbf{e}_{k+1}^{'} = \mathbf{b}_{k+1} - (\mathbf{b}_{k+1} \cdot \mathbf{e}_1)\,\mathbf{e}_1 - (\mathbf{b}_{k+1} \cdot \mathbf{e}_2)\,\mathbf{e}_2 - \cdots - (\mathbf{b}_{k+1} \cdot \mathbf{e}_k)\,\mathbf{e}_k,$$

  and

$$\mathbf{e}_{k+1} = \frac{\mathbf{e}_{k+1}^{'}}{\left\|\mathbf{e}_{k+1}^{'}\right\|}.$$

Eigenvalue, Eigenvector I

- Definition: Let V be a vector space over $\mathbb{R}$. Let $\varphi : V \to V$ be a linear mapping. If for a nonzero vector $\mathbf{a} \in V$ and a scalar $\lambda \in \mathbb{R}$, the equation $\varphi(\mathbf{a}) = \lambda\mathbf{a}$ holds, we say that $\mathbf{a}$ is an eigenvector of φ, and λ is the eigenvalue of φ corresponding to $\mathbf{a}$.
- Definition: Let $L_\lambda = \{\mathbf{a} \in V : \varphi(\mathbf{a}) = \lambda\mathbf{a}\}$ be the set of eigenvectors corresponding to λ, along with the zero vector. The set L_λ forms a subspace, and it is called the eigenspace corresponding to λ.
- Definition: (Determination of Eigenvalues) The characteristic polynomial of a matrix $A \in \mathcal{M}_{n\times n}$ is defined as the n^{th}-degree polynomial

$$f(x) = |A - xE_n| = \begin{vmatrix} a_{11} - x & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} - x & \dots & a_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} - x \end{vmatrix}.$$

Eigenvalue, Eigenvector II

- Definition: Let φ be a linear transformation acting on $\mathbb{R}^n$, and let $A \in \mathcal{M}_{n\times n}$ be the matrix of φ with respect to the canonical basis. The characteristic polynomial of φ is defined as the characteristic polynomial of the matrix A.
- Definition: A number $\lambda \in \mathbb{R}$ is called a characteristic solution of the linear transformation φ if λ is a solution of the characteristic polynomial of φ.
- Thesis: A scalar λ is an eigenvalue of φ if and only if it is a characteristic solution of φ.

The End

Thank you for your attention!