EE263 Autumn 2015 S. Boyd and S. Lall

Some parting thoughts ...

- ▶ linear algebra
- ▶ levels of understanding
- ▶ what's next?

Linear algebra

- ▶ comes up in *many* practical contexts (EE, ME, CE, AA, OR, Econ, ...)
- nowadays is readily done
 cf. 20 yrs ago (when it was mostly talked about)
- ▶ Julia, Python, Matlab, etc. for fooling around
- ▶ real codes (e.g., LAPACK) widely available
- current level of linear algebra technology:
 - ▶ 500 1000 vbles: easy with general purpose codes
 - \blacktriangleright much more possible with special structure, special codes (e.g., sparse, convolution, banded, . . .)

Levels of understanding

Simple, intuitive view:

- ▶ 17 vbles, 17 eqns: usually has unique solution
- ▶ 80 vbles, 60 eqns: 20 extra degrees of freedom

Platonic view:

- singular, rank, range, nullspace, Jordan form, controllability
- everything is precise & unambiguous
- gives insight & deeper understanding
- sometimes misleading in practice

Quantitative view:

- based on ideas like least-squares, SVD
- ▶ gives numerical measures for ideas like singularity, rank, etc.
- interpretation depends on (practical) context
- very useful in practice

- ▶ must have understanding at one level before moving to next
- ▶ never forget which level you are operating in

What's next?

- ► EE364a convex optimization I (Win 12-13)
- ▶ EE364b convex optimization II

(plus lots of other EE, CS, CME, MS& E, Stat, ME, AA courses on signal processing, control, graphics & vision, machine learning, computational geometry, numerical linear algebra, \dots)