Table of contents

- Vectors
 - Parametric representation of lines
 - Linear combination
 - * Span
 - Linear independence
 - Subspace of a vector set
 - Vector transformations
 - Linear transformations
 - Null space
 - Eigenvalues and eigenvectors
 - * Determining the matrix of eigenvalues of a matrix
 - · Using determinants
 - · Using the matrix of eigenvectors
 - * Determining the eigenvectors using the eigenspace
 - * Determining the transformation matrix using eigenvalues and eigenvectors

Vectors

Parametric representation of lines

A line (L) in an n dimensional space can be represented using a vector equation, such as the one below:

$$\mathbf{L} = \{k \cdot \vec{v}; \, k \in \mathbb{R}\}$$

Linear combination

Given a set of vectors (\mathbf{V}) and a set of scalars (\mathbf{C}) , a linear combination can be represented as below:

$$\mathbf{V} = \{\vec{v_1}, \vec{v_2}, \vec{v_3}, ...\}$$
$$\mathbf{C} = \{c_1, c_2, c_3, ...\}$$

$$(c_1 \cdot \vec{v_1} + c_2 \cdot \vec{v_2} + c_3 \cdot \vec{v_3} + ...)$$
 Is a linear combination of **C** & **V**

Span

The span of a set of vectors (Span $(\vec{v_1}, \vec{v_2}, \vec{v_3}, ...)$) is the set of all possible linear combinations between that set of vectors and the set of real numbers;

Linear independence

A set of vectors is said to be linearly independent if at least one vector in that set can't be represented as a linear combination of other vectors in that set;

Only if there is no solution for $(c_1 \cdot \vec{v_1} + c_2 \cdot \vec{v_2} + c_3 \cdot \vec{v_3} + ... = 0)$ other than when $\forall c_i = 0$ that the set of vectors is linearly independent;

Subspace of a vector set

A subset ${\bf U}$ is said to be a subspace of a superset ${\bf V}$ when ${\bf U}$ follows all the conditions below:

- 1. $\vec{0} \in U$
- 2. ${\bf U}$ contains all the linear combinations of vectors in itself (Is closed in vector addition and scalar multiplication)

Note: Span(V) are always valid subspaces;

Vector transformations

Vector transformations are the association between vectors from a \mathbb{D} to a vector of a \mathbb{CD} (In other words, functions operating on vectors)

$$T: \mathbb{R}^n \to \mathbb{R}^m; T(\vec{v_1}) = \vec{v_2}$$

Linear transformations

A transformation is said to be linear if it follows both the additive property and the homogeneous property

Additive property

$$T\left(\vec{a} + \vec{b}\right) = T\left(\vec{a}\right) + T\left(\vec{b}\right)$$

Homogeneous property

$$T(c \cdot \vec{a}) = c \cdot T(\vec{a}); \forall c \in \mathbb{R}$$

Linear transformations have some properties that are listed below:

$$T$$
 Is a linear transformation $\implies T(\vec{0}) = \vec{0}$

T Is a linear transformation \implies T can be represented by a transformation matrix A

Note: $A \iff A \cdot \vec{v} = T(\vec{v})$

Null space

The null space is the set of vectors that when transformed, equal the null vector;

$$N(T) = \{ \vec{v}; T(\vec{v}) = \vec{0} \}$$

Eigenvalues and eigenvectors

 \vec{a} is an eigenvector of $A \iff A \cdot \vec{a} = \lambda \cdot \vec{a}$

 λ is an eigenvalue of $A \iff (A \cdot \vec{v}), \vec{v} \in \text{span}(\vec{v})$

Determining the matrix of eigenvalues of a matrix

Using determinants

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

$$\Lambda = \begin{bmatrix} \lambda_1 & 0 & 0 & \dots \\ 0 & \lambda_2 & 0 & \dots \\ 0 & 0 & \lambda_3 & \dots \\ \dots & \dots & \dots & \dots \end{bmatrix}$$

Using the matrix of eigenvectors

$$\Lambda = S^{-1} \cdot A \cdot S$$

Determining the eigenvectors using the eigenspace

$$E_{\lambda_n} = N(A - \lambda_n \cdot I)$$

Determining the eigenspaces for all λ values, you will find all the eigenvectors for the matrix A. You can create a matrix of eigenvectors as noted below:

$$S = [E_{\lambda_1} | E_{\lambda_2} | E_{\lambda_3} | \dots]$$

Determining the transformation matrix using eigenvalues and eigenvectors

$$A = S \cdot \Lambda \cdot S^{-1}$$