

LINEAR ALGEBRA

importance

vectors

vectors Space

Internal Composition

Let V be any set then the mapping $f: V \times V \rightarrow V$ is said to be internal Composition and also it called vectors Addition.

$$\text{Ex: } f: \mathbb{R} \times \mathbb{R} \rightarrow \mathbb{R}$$

$$f(a, b) = a + b$$

External Composition

Let V and F be two non-empty set. Then the mapping

$f: V \times F \rightarrow V$ is said to be external Composition in V over F also called Scalar multiplication.

vectors Space

Let $(F, +, \cdot)$ be a field. The element of F will be called Scalars. Let V be a non-empty set whose elements will called vectors. Then V is a Vector Space over the field F . if

(i) There is defined an internal Composition in V called addition of vectors and denoted by ' $+$ ', Also for this Composition V is an Abelian Group.

(a) $\alpha + \beta \in V$ for all $\alpha, \beta \in V$

(b) $\alpha + \beta = \beta + \alpha$ for all $\alpha, \beta \in V$

(c) $\alpha + (\beta + \gamma) = (\alpha + \beta) + \gamma$ for all $\alpha, \beta, \gamma \in V$

(d) \exists an element $0 \in V$ such that $\alpha + 0 = \alpha$ for all $\alpha \in V$.

This element $0 \in V$ will be called the zero vector.

(e) To every vector $\alpha \in V$, there exists a vector $-\alpha \in V$ such that $\alpha + (-\alpha) = 0$

QUESTION

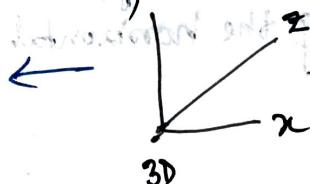
Real Numbers and Vector Space

\mathbb{R} the set of all real numbers.

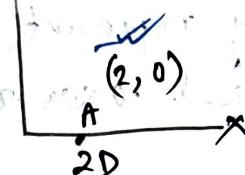
$\mathbb{R}^2, \mathbb{R}^3, \dots, \mathbb{R}^n$ Represents n-dimensional Euclidean spaces.

For instance, \mathbb{R}^2 is the 2D plane, while \mathbb{R}^3 is the 3D space we are familiar with.

$$\begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$



$$\boxed{(1, 0)}$$



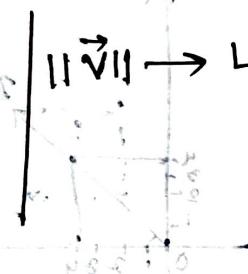
Norms (Refreshment for ~~Trigonometry~~ Trigonometry), vector signature

The Norms of a vector, denoted as $\|\vec{v}\|$ or $\|v\|$, represented the vector magnitude (Length).

For a vector $\vec{v} \in \mathbb{R}^n$, its norm is calculated as

$$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2 + v_3^2 + \dots + v_n^2} \quad \|\vec{v}\| \rightarrow L_2 \text{ norm}$$

Norms provide



L₁ Norm



$$\|x\|_1 = \sum |x_i|$$

L₂ Norm

$$\|x\|_2 = \sqrt{\sum x_i^2}$$

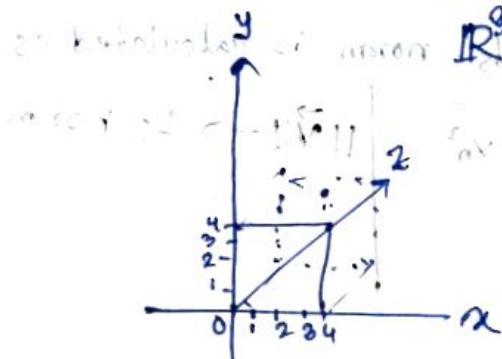
④ Norm need for Regularization.
partizix

The Cartesian Coordinate System

The Cartesian Coordinate System is a framework for specifying points in a plane or space using ordered lists of numbers.

- In \mathbb{R}^2 , a point is denoted as (x, y) where x and y represent distances along the horizontal and vertical axes respectively.
- In \mathbb{R}^3 , points are denoted as (x, y, z) , extending to three dimensions (3D).

This system is fundamental for visualizing and working with vectors geometrically.



Angle, Angles and Theta Measurement

Angles can be measured in degrees or radians.

360° in a Circle equals 2π radians.

$$\text{Ex: } 180^\circ = \pi \text{ radians.}$$





Trigonometric Identities & Formulas

$\frac{\pi}{2}$, π , 2π , $\frac{3\pi}{4}$ etc.

• Pythagorean Identity: $\sin^2 \theta + \cos^2 \theta = 1$

• Sum and Difference Formulas: $\sin(a \pm b)$, $\cos(a \pm b)$

• Double-Angle Formulas: $\sin(2\theta)$, $\cos(2\theta)$

Solving Basic Trigonometric Equations

It can often be solved by using identities or by referring to the unit circle.

Ex: $\sin \theta = \frac{1}{2}$

Sol: $\theta = \frac{\pi}{6}$ on $\frac{5\pi}{6}$

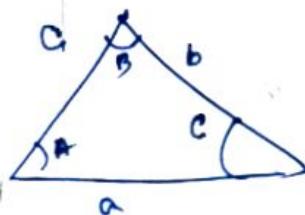
Law of Sines and Cosines

The Law of Sines and Cosines are used to solve for unknown in non-right triangles.

Law of Sines: $\frac{a}{\sin(A)} = \frac{b}{\sin(B)} = \frac{c}{\sin(C)}$



Law of Cosines: $c^2 = a^2 + b^2 - 2ab \cos(C)$



Norm of a Vector

→

Definition

The norm of a vector \vec{V} in \mathbb{R}^n , denoted as $\|\vec{V}\|$, is defined as the square root of the squares of its components, which represent its magnitude or length.

$$\|\vec{V}\| = \sqrt{v_1^2 + v_2^2 + v_3^2 + \dots + v_n^2}$$

Ex: $\vec{V} = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \rightarrow v_1 = 3, v_2 = 4$

only one vector

$$\|\vec{V}\| = \sqrt{3^2 + 4^2} = 5$$

Euclidean distance between points

Ex:

Euclidean Distance Between Two points

A and B in \mathbb{R}^n is the norm of the vector connecting A to B, representing the "straightline" distance between them:

$$d(A, B) = \sqrt{(a_1 - b_1)^2 + (a_2 - b_2)^2 + \dots + (a_n - b_n)^2}$$

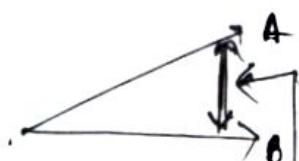
Ex: Distance between A(1, 2) and B(4, 6)

$$d(A, B) = \sqrt{(4-1)^2 + (6-2)^2}$$

$$= \sqrt{9 + 16}$$

$$= \sqrt{25} = 5$$

Two vectors



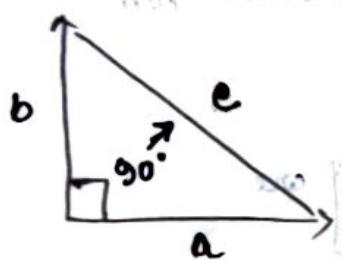
Euclidean
Distance

The Pythagorean Theorem

In a right-angled triangle, the square of the length of the hypotenuse (the side opposite the right angle) is equal to the sum of the squares of the lengths of the other two sides.

$$c^2 = a^2 + b^2$$

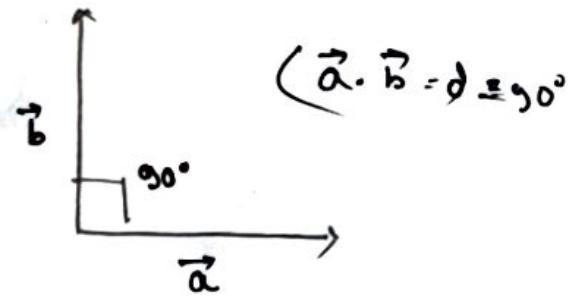
The theorem is a fundamental principle for defining norms and distances in Euclidean spaces.



Orthogonality Defined

Two vectors \vec{a}, \vec{b} in \mathbb{R}^n are orthogonal to each other if their dot product is zero. $\vec{a} \cdot \vec{b} = 0$

• Orthogonality ~~is important~~ implies the vectors form a right angle with each other in \mathbb{R}^2 and \mathbb{R}^3 .



- The concept is visually represented by vectors \vec{a} and \vec{b} being perpendicular in the 2D Coordinate System.

Application of Orthogonality

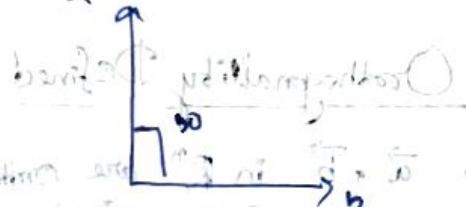
- It plays a crucial role in various aspects of linear algebra.
- It's fundamental in defining Vector spaces, subspaces, and it solving System of linear equations.
- Orthogonal Vectors are used in finding the shortest distance from a point to a plane, understanding projections, and in the Gram-Schmidt process for orthogonalization.

Ex:-

The vectors $\vec{a} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $\vec{b} = \begin{bmatrix} -3 \\ 2 \end{bmatrix}$ are

orthogonal since

$$2(-3) + 3(2) = 0$$



Ques 5.5)



Fundamentals of Linear Algebra - Vector

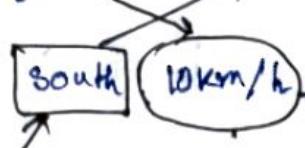
Scalars:

A scalar is a single numerical value, often representing magnitude or quantity.

$$S = 22 \text{ (°)} \rightarrow 22^\circ / 18^\circ / 42^\circ / 92.3^\circ$$

Vector:

A vector is an ~~array~~ ordered array of numbers, which can represent both magnitude and direction in Space.

ex:- A bird flies  → Magnitude

Direction

Length = 4 → magnitude

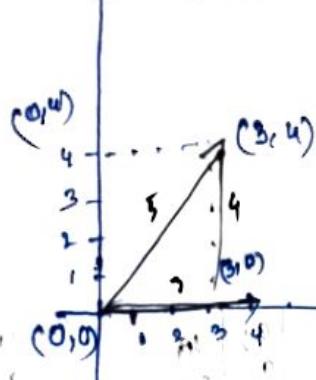
direction →

$\vec{v} \rightarrow (0,0)$

$\vec{v} \rightarrow (4,0)$

$\vec{w} \rightarrow (0,0) \rightarrow (3,4)$

represented on 2D plane



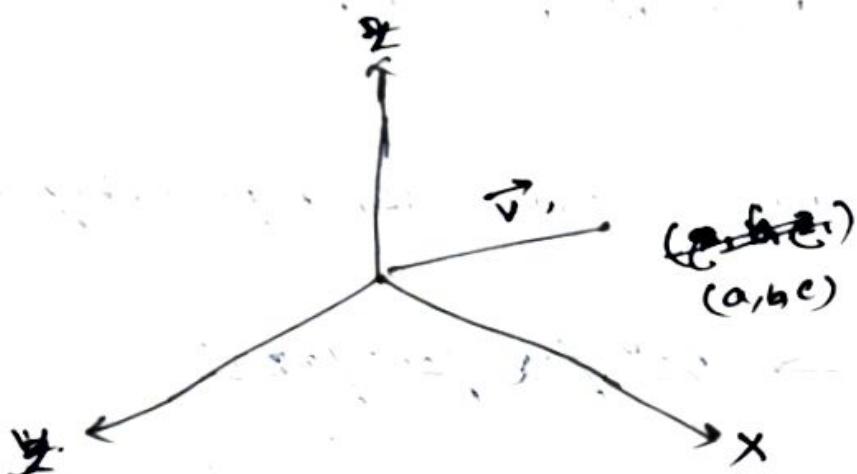
For representing 2D
use []

$$\vec{v} = (4,0)$$

$$\begin{bmatrix} 4 \\ 0 \end{bmatrix}$$

$$\vec{w} = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

\mathbb{R}^3



$$\vec{v} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$$

Indexing in Vector

- Standard mathematical notation indexes n-vectors from $i=1$ to $i=n$.
- Ambiguity in notation; a_i could mean i th element of a vector or the i th vector in a collection.

$$\vec{a} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ \vdots \\ a_n \end{bmatrix} \quad \text{size: } n \times 1$$

$\vec{a}_i \rightarrow$ to present nested vector, matrices

'with elements' in 1 columns

$$\vec{A} = \begin{bmatrix} \vec{a}_1 \\ \vec{a}_2 \\ \vec{a}_3 \\ \vdots \\ \vec{a}_n \end{bmatrix} \quad \text{size: } n \times m$$

$$\vec{a}_3 = \begin{bmatrix} a_{31} \\ a_{32} \\ a_{33} \\ \vdots \\ a_{3n} \end{bmatrix} \quad \text{size: } m \times 1$$

1st
 2nd
 3rd
 ...
 nth
 $m \times 1$

$a_{11} = 1$
 $a_{21} = 2$
 $a_{31} = 3$
 ...
 $a_{n1} = 10$

Module -2 Special Vectors and Operations

Zero Vector: $\vec{0}$; A vector with all elements equal to zero.

Ex: $\vec{0}_3 = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$ in \mathbb{R}^3 .

Unit Vector: Vector with a single element equal to one and all other, zero, denoted as e_i for unit vectors in n dimensions.

Ex:

$$e_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, e_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \text{ in } \mathbb{R}^3$$

$$\mathbb{R}^n \quad \left[\begin{array}{c} 0 \\ 0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{array} \right] \quad n \times 1$$

$e_5 = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$

Sparse in Vector

A Sparse Vector is characterized by having many of its entries as zero. Its Sparsity pattern indicates the positions of non-zero entries.

Consider a vector $\vec{x} = \begin{bmatrix} 3 \\ 0 \\ 0 \\ 4 \\ 0 \\ 0 \\ 8 \end{bmatrix}$ in \mathbb{R}^7 , Here, \vec{x} is sparse because majority of its elements are zero.

Vectors in Higher Dimensions.

We can visualize, 2D; 3D, linear Algebra allows us to work with vectors in any number of dimensions.

Application of Vectors - Word Count Vector

Ex: Vectors can represent the frequency of words in document. For example $(25, 2, 0)$ indicates word counts in a 3-word dictionary.

$$\begin{bmatrix} 25 \\ 2 \\ 0 \end{bmatrix} \quad \begin{array}{l} 25 \times \text{word 1} \\ 2 \times \text{word 2} \\ 0 \times \text{word 3} \end{array}$$

$$\begin{bmatrix} 25 \\ 0 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 25 \\ 2 \\ 0 \end{bmatrix}$$

| | |
|----|---------|
| 3 | I |
| 2 | Heading |
| 10 | a) Stop |
| 0 | Showers |
| 4 | book |
| 2 | Library |

represent as vectors

$$\begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \\ 0 \\ 0 \end{bmatrix}$$

more steps to be performed to calculate cosine similarity. After calculating the vector for each word.

so that if $\vec{v}_1 \cdot \vec{v}_2 = 0$, then \vec{v}_1 and \vec{v}_2 are orthogonal vectors.
In other words,

Module 1: Foundations of Linear System and Matrices

Introduction to Linear System

Linear System from the ~~back~~ ~~bottom~~ bedrock of linear Algebra. Modeling vast array of problems: thanks to ~~extreme~~ advancements in Computing we can solve even the most Colossal system with remarkable speed.

A General Linear System

A Linear ~~open~~ System, with m eqn. and n unknowns taken ^{the} from .

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

⋮ ⋮ ⋮ ⋮ ⋮ ⋮

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

Hence, coefficients a_{ij} are known and x_i are the variables. we want to determine.

Coefficient Labeling

The coefficient labeling a_{ij} in a linear system are labeled where the first index represents the row and the second index denotes the column. This systematic labeling is essential for structuring and solving the linear equations.

a_{ij} → row
→ column.

Ex:-

The vectors $\vec{a} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$, $\vec{b} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$, $\vec{c} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$ are linearly

independent because there is no way to add these vectors together, with any scalar multiples to equal the zero vector unless the scalar are zero.

Length of a Vector and Dot product

The length of a vector is deeply related to the dot product

- The dot product of a vector \vec{v} with itself gives the square of the length of \vec{v} .

$$\vec{v} \cdot \vec{v} = \|\vec{v}\|^2$$

- In 2D space for $\vec{v} = \begin{bmatrix} x \\ y \end{bmatrix}$, the dot product and length are related by:

$$\vec{v} \cdot \vec{v} = x^2 + y^2 = \|\vec{v}\|^2$$

This relation is a restatement of the Pythagorean theorem via dot product.

Linear Independence (2.1.18) (4.92)

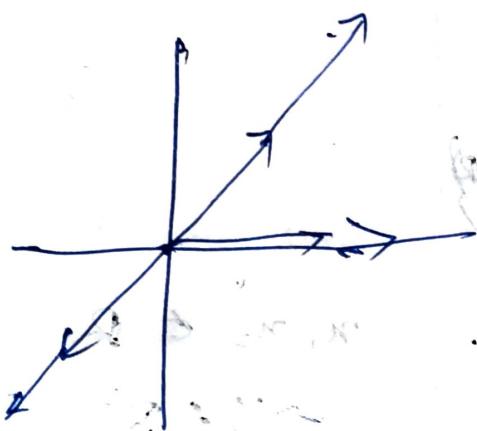
A set of ~~vectors~~ vectors in linearly Independent if no vectors in the set can be written as Linear Combination of the Others. Otherwise, they are linearly dependent.

Vectors $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n$ are linearly Independent if and only if the only solution to the equation $c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_n\vec{v}_n = \vec{0}$ is $c_1 = c_2 = \dots = c_n = 0$.

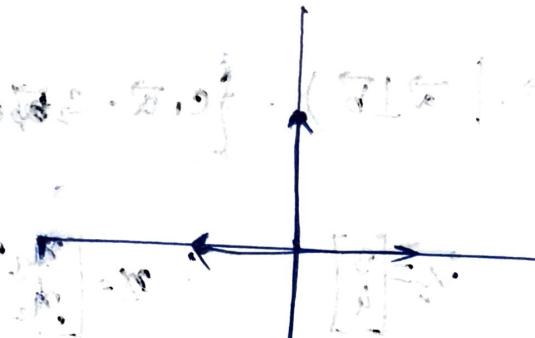
In Other word in a linearly Independent set, the equation $c_1\vec{v}_1 + c_2\vec{v}_2 + \dots + c_n\vec{v}_n = \vec{0}$ has only the trivial solution where all c_i are zero.

$$\vec{a} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$\vec{b} = \begin{bmatrix} 6 \\ 9 \end{bmatrix}$$



$$\vec{a} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}, \vec{b} = \begin{bmatrix} 0 \\ 6 \end{bmatrix}$$



$$\vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \text{Span}(\vec{a})$$

\mathbb{R}^2

$$c = 1 \quad c \cdot \vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

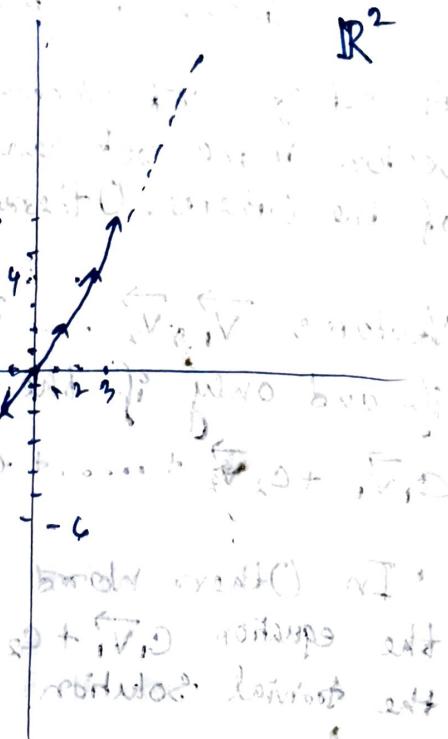
$$c = 2 \quad \rightarrow \begin{bmatrix} 2 \\ 4 \end{bmatrix}$$

$$c = 3 \quad \rightarrow \begin{bmatrix} 3 \\ 6 \end{bmatrix}$$

$$c = -1 \quad \rightarrow \begin{bmatrix} -1 \\ -2 \end{bmatrix}$$

$$c = -3 \quad \rightarrow \begin{bmatrix} -3 \\ -6 \end{bmatrix}$$

$$\text{Span}(\vec{a}) = \left\{ c \cdot \vec{a} \mid c \in \mathbb{R} \right\}$$



$$\vec{a} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \vec{b} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

$$\text{Span}(\vec{a}, \vec{b}) = ?$$

$$(c_1 \cdot \vec{a} + c_2 \cdot \vec{b})$$

$$\text{Span}(\vec{a}, \vec{b} \mid \vec{a} \perp \vec{b}) = \{c_1 \vec{a} + c_2 \vec{b} \mid c_1, c_2 \in \mathbb{R}\}$$

$$\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \vec{v}_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \quad x = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix}$$

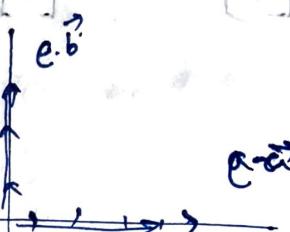
$$c_1 \vec{v}_1 + c_2 \vec{v}_2 \doteq x \doteq \begin{bmatrix} m_1 \\ m_2 \end{bmatrix}$$

$$\doteq \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\doteq \begin{bmatrix} 0 \\ 4 \end{bmatrix}$$

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$$\begin{bmatrix} 0 \\ 0 \end{bmatrix} = 0 \quad \begin{bmatrix} 1 \\ 1 \end{bmatrix} \in \mathbb{R}^2$$



$$x, m_1, m_2 \in \mathbb{R}$$

$$x \in \mathbb{R}^2$$

$$c_1, c_2 \in \mathbb{R}$$

$$\text{Span}(\vec{v}_1, \vec{v}_2) = \mathbb{R}^2$$

Span of Vectors

The Span of a set of vectors is the set of all possible linear combinations of those vectors. If $V = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_k\}$ is a set of vectors; then the span of V is written as $\text{Span}(V)$ and includes any vector that can be expressed as $c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_k \vec{v}_k$ where c_i are scalars.

Example:

Consider two vectors in \mathbb{R}^2 , $\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\vec{v}_2 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$.
the Span of $\{\vec{v}_1, \vec{v}_2\}$ is all of \mathbb{R}^2 because any vector in \mathbb{R}^2 can be expressed as a linear combination of \vec{v}_1 and \vec{v}_2 .

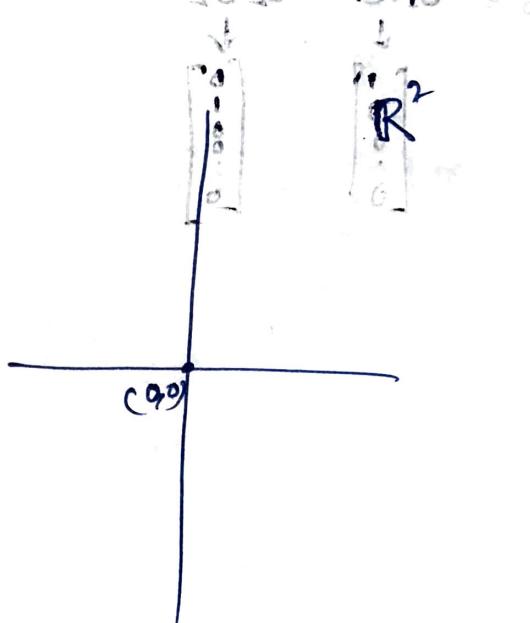


$$\vec{a} = \vec{0} - \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\therefore \vec{a} = \begin{bmatrix} 0 & c_1 \\ 0 & c_2 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$c_1 = \vec{a} \begin{bmatrix} 0 & x_1 \\ 0 & x_1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$c_2 = \vec{a} \begin{bmatrix} 0 & x_2 \\ 0 & x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$



$$\text{span}(\vec{a}) = \mathbb{R}^2$$

part 2

Example.

for $\vec{b} = \begin{bmatrix} -1 \\ 3 \\ 5 \end{bmatrix}$ if can be written as

$$\mathbb{R}^3 \quad \vec{b} = (-1) \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + 3 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + 5 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} -1 \\ 3 \\ 5 \end{bmatrix}$$

$\vec{b} = \begin{bmatrix} -1 \\ 3 \\ 5 \end{bmatrix}$ can be present as linear Combination like this

$$\vec{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \in \mathbb{R}^n \quad e_1, e_2, \dots, e_n \in \mathbb{R}^n$$

$b_1, b_2, b_3, \dots, b_n \in \mathbb{R}$

$$\vec{b} = \beta_1 \cdot e_1 + \beta_2 \cdot e_2 + \dots + \beta_n \cdot e_n$$

$$\vec{b} = b_1 \cdot e_1 + b_2 \cdot e_2 + \dots + b_n \cdot e_n$$

$\downarrow \quad \downarrow \quad \downarrow$

$$\begin{bmatrix} 1 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 \\ 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

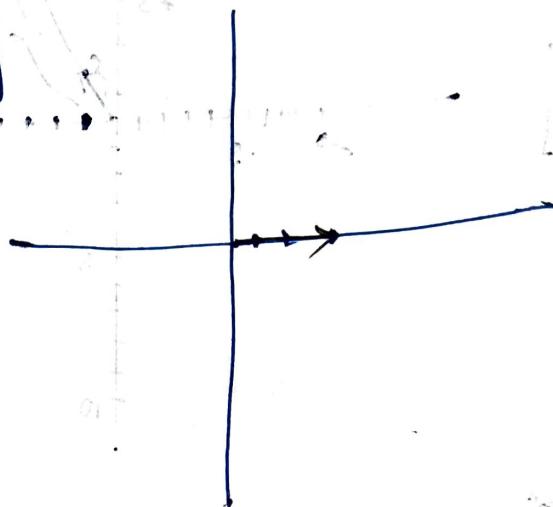
part 2

Ex

$$\beta_1 = 3, \quad \beta_2 = -2$$

$$\vec{a} / \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \vec{b} / \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$(\beta_1 \cdot \vec{a} + \beta_2 \cdot \vec{b})$$



$$\begin{bmatrix} 1 & 3 \\ 2 & 3 \end{bmatrix} + \begin{bmatrix} 0 & -2 \\ 3 & -2 \end{bmatrix}$$

$$\begin{bmatrix} 3 \\ 6 \end{bmatrix} + \begin{bmatrix} 0 \\ -6 \end{bmatrix} = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$

Observe that the resulting vector

$$\beta_1 \vec{a} + \beta_2 \vec{b} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \quad (\text{constant})$$

(constant) result for the linear
combination result for the linear
 $x_1, x_2 \in \mathbb{R}$

$$\beta_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + \beta_2 \begin{bmatrix} 0 \\ 3 \end{bmatrix} = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix} \quad \vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \quad \vec{b} = \begin{bmatrix} 0 \\ 3 \end{bmatrix}$$

$$\begin{bmatrix} \beta_1 \cdot 1 \\ \beta_2 \cdot 2 \end{bmatrix} + \begin{bmatrix} \beta_2 \cdot 0 \\ \beta_2 \cdot 3 \end{bmatrix} = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix}$$

$$\begin{bmatrix} \beta_1 \\ 2\beta_1 \end{bmatrix} + \begin{bmatrix} 0 \\ 3\beta_2 \end{bmatrix} = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix}$$

$$\begin{bmatrix} \beta_1 \\ 2\beta_1 + 3\beta_2 \end{bmatrix} = \begin{bmatrix} m_1 \\ m_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\beta_1 = x_1$$

$$2\beta_1 + 3\beta_2 = x_2$$

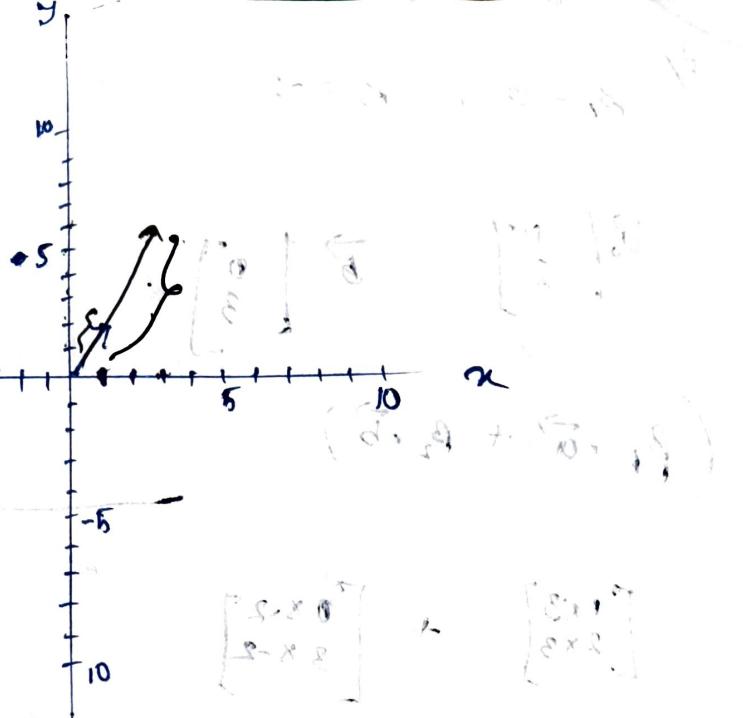
(part 3)

$$\vec{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$k = 3$$

$$k \cdot \vec{a} : \begin{bmatrix} 1 \times 3 \\ 2 \times 3 \end{bmatrix}$$

$$= \begin{bmatrix} 3 \\ 6 \end{bmatrix}$$



~~Topic~~

Linear Combinations and Unit Vectors

A ~~def~~: Linear Combination of vectors a_1, \dots, a_m using scalars β_1, \dots, β_m is the vector $\beta_1 a_1 + \dots + \beta_m a_m$. The scalars are called the coefficients of the linear combination.

- Any vector \vec{b} in n -dimensions can be expressed as a linear combination of the standard unit vectors e_1, \dots, e_m .
- The coefficients in this combination are the entries of \vec{b} itself.

$a_1, a_2, \dots, a_m \in \mathbb{R}^m$ (m = vectors)

$$\beta_1 a_1 + \beta_2 a_2 + \beta_3 a_3 + \dots + \beta_m a_m = \begin{bmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_m \end{bmatrix} + \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_m \end{bmatrix}$$

$$\beta_1, \beta_2, \dots, \beta_m \in \mathbb{R}$$

$$\{\beta_1, \beta_2, \dots, \beta_m \in \mathbb{R}\} = \text{coefficients}$$

partizix

Application of Scalar - Vector Multiplication: Audio Scaling

- Scalar - Vector Multiplication in Audio processing can change the volume of an audio signal without altering its content.
- Example: Let \vec{a} represent an audio Signal. Multiplying \vec{a} by a scalar β adjusts the volume.

Example:

If $\beta = \frac{1}{2}$ or $\beta = -\frac{1}{2}$, then $\beta \vec{a}$ is perceived as the same audio signal but at a lower volume. The sign of β affects

$$\beta = \frac{1}{2} \approx 0.5 \quad / \quad \beta = -\frac{1}{2} \approx -0.5$$

$$\vec{a} = \begin{bmatrix} 3 \\ 6 \\ 5 \end{bmatrix}$$

$$\beta \cdot \vec{a} = \begin{bmatrix} 3 \times 0.5 \\ 6 \times 0.5 \\ 5 \times 0.5 \end{bmatrix} = \begin{bmatrix} 1.5 \\ 3 \\ 2.5 \end{bmatrix}$$

$$\beta \cdot \vec{a} = \begin{bmatrix} 3 \times -0.5 \\ 6 \times -0.5 \\ 5 \times -0.5 \end{bmatrix} = \begin{bmatrix} -1.5 \\ -3 \\ -2.5 \end{bmatrix}$$

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Properties of Vector Addition

- **Vector Addition** have several important properties:
- **Commutative:** $a+b = b+a$ for any vectors a and b of the same size.
- **Associative:** $(a+b)+c = a+(b+c)$. we can write both as $a+b+c$.
- **Addition of Zero Vector:** $a+\vec{0} = \vec{0}+a = a$ adding the $0/$ zero vector has no effect.

Subtracting a Vector from it Self: $a-a = \vec{0}$, this yields the zero vector.

3

Scalar Multiplication

It involves multiplying each component of a vector by a scalar value, effectively scaling the vector's magnitude.

\mathbb{R}^n

$$\vec{a} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \\ \vdots \\ a_n \end{bmatrix} \quad R \quad c =$$

$$c \cdot \vec{a} = \begin{bmatrix} c \cdot a_1 \\ c \cdot a_2 \\ c \cdot a_3 \\ \vdots \\ c \cdot a_n \end{bmatrix} \quad n \times 1$$

Ex:- $\vec{c} = \begin{bmatrix} 4 \\ -3 \end{bmatrix}$ by scalar $k = -2$

$$\vec{c} \cdot k : \begin{bmatrix} 4 \times -2 \\ -3 \times -2 \end{bmatrix} : \begin{bmatrix} -8 \\ 6 \end{bmatrix}$$

$\vec{c} \cdot 0 = 0$ Always

Vector Operations

Ex1: Given Vectors $\vec{a} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $\vec{b} = \begin{bmatrix} 1 \\ 4 \end{bmatrix}$; then sum is

$$\vec{a} + \vec{b} = \begin{bmatrix} 2 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} 3 \\ 7 \end{bmatrix}$$

\mathbb{R}^3

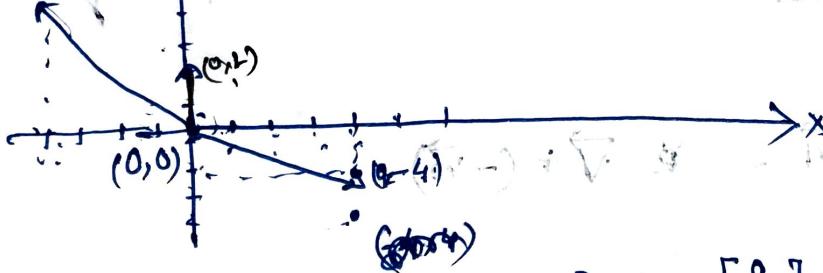
$$\begin{bmatrix} 0 \\ 9 \\ 3 \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 9 \\ 3 \end{bmatrix}$$

\mathbb{R}^2

$$\begin{bmatrix} 1 \\ 9 \end{bmatrix} - \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 8 \end{bmatrix}$$



$$w + v$$



$$\vec{a} + \vec{b} = \begin{bmatrix} 0 \\ 2 \end{bmatrix}$$

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Application of Vectors - Representing Customers' Purchases

Ex:- An n -vector \vec{p} can record a customer's purchases over time, with p_i being the quantity or dollar value of item i purchased.

$$\vec{P} = \begin{bmatrix} p_1 \\ p_2 \\ \vdots \\ p_i \\ \vdots \\ p_n \end{bmatrix} \rightarrow p_i = \text{value of item } i$$

$$\vec{P} = \begin{bmatrix} \rightarrow \text{Math course} \\ \vdots \\ \rightarrow \text{NLP course} \\ \vdots \\ \rightarrow \text{DL course} \end{bmatrix} = \begin{bmatrix} \rightarrow 1000 \text{ €} \\ \vdots \\ \rightarrow 3000 \text{ €} \\ \vdots \\ \rightarrow 6000 \text{ €} \end{bmatrix} \quad p_i = 3000 \text{ €}$$

2.07

Vector Addition and Subtraction

Vector Addition :- Two vectors of the same size are added by adding their corresponding elements. The result is a vector of the same size.

$$\vec{v} + \vec{w}$$

Vector Subtraction :- Similar to addition, but the corresponding elements are subtracted.

$$\vec{v} - \vec{w} = \vec{v} + (-\vec{w})$$

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

Homogeneous and Nonhomogeneous Systems.

A system is homogeneous if all constant terms b_i are zero; otherwise, it's nonhomogeneous. Identifying this helps determine the nature of the solution set and the strategies for finding solutions.

$$a+b=0 \Rightarrow \text{homogeneous} \rightarrow$$

$$a+b \neq 0 \rightarrow \text{nonhomogeneous}$$

Matrix

A matrix is a rectangular array of real numbers arranged in rows and columns. For example, A is represented as,

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

row
column

$m \times n$ —

$n \rightarrow$ column

$m \rightarrow$ row.

$\begin{array}{c} \nearrow m \times n \\ \downarrow \text{row} \\ \text{column} \end{array}$

Dimension $(A) = [m \times n]$

Ex:- $\begin{array}{c} 2 \times 3 \text{-matrix} \\ \uparrow \quad \downarrow \\ \text{row} \quad \text{column} \end{array}$

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

2×3

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

3×2

Matrix Structure: Rows, Columns and Dimensions

The rows of a matrix are the horizontal lines of entries, while the columns are the vertical lines.

- The Dimensions of a matrix are given by the number of rows \times columns it has.
- An $m \times n$ matrix has m rows and n columns.

Type of Matrix

Identity Matrix

An Identity Matrix I_n is a square matrix with ones on the diagonal and zeros elsewhere.

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad A \quad 3 \times 3$$

Diagonal Matrix

A Diagonal Matrix is one kind of matrix where all off-diagonal elements are zero.

$$D_2 = \begin{bmatrix} d_1 & 0 & 0 \\ 0 & d_2 & 0 \\ 0 & 0 & d_3 \end{bmatrix}$$

$$D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & -7 \end{bmatrix}$$

$$D = \begin{bmatrix} 2 & 0 & 0 \\ 0 & -7 & 0 \\ 0 & 0 & -8 \end{bmatrix}$$

Ones Matrix:

An Ones matrix, denoted by $I_{m \times n}$, is a matrix in which all elements are one.

Ex:-

$$\text{A } 2 \times 3 \text{ ones matrix} = I_{2 \times 3} = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 1 \end{bmatrix}_{2 \times 3}$$

Zero Matrix

A zero matrix, denoted by ~~O_{m n}~~ $O_{m \times n}$ is a matrix in which all elements are zero.

Ex:- A 2×3 zero matrix

$$O_{2 \times 3} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}_{2 \times 3}$$

Core Matrix Operations

Sum: The sum of two matrix A and B of the same dimensions is obtained by adding corresponding elements.

$$(A + B)_{ij} = A_{ij} + B_{ij}$$

Difference: The difference of two matrix A and B of the same dimensions is obtained by subtracting their corresponding elements.

$$(A - B)_{ij} = A_{ij} - B_{ij}$$

Ex: $A + B$.

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

Scalar Multiplication of Matrix

Scalar Multiplication of a matrix A by a scalar α results in a new matrix where each entry of A is multiplied by α .

$$\alpha = 3 \quad A = \begin{bmatrix} 2 & 3 \\ 4 & 5 \end{bmatrix}$$

$$\alpha \cdot A = 3 \times \begin{bmatrix} 2 & 3 \\ 4 & 5 \end{bmatrix} = \begin{bmatrix} 6 & 9 \\ 12 & 15 \end{bmatrix}$$

Matrix Multiplication

- The product of an $m \times n$ matrix A and an $n \times p$ matrix B result in an $m \times p$ matrix C , where each entry c_{ij} is computed as the dot product of the i th row of A and the j th column of B .

$$A^{m \times n} \quad B^{n \times p}$$

\downarrow m rows \uparrow n columns
 \downarrow n columns \uparrow p columns

number of columns

of A should be $=$ to

the number of Row of B

$$C = A \times B = C^{ij} \quad (a_1 + b_1) = ij(a + b)$$

$$A^{m \times n} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

$$B^{n \times p} = \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1p} \\ b_{21} & b_{22} & \dots & b_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ b_{n1} & b_{n2} & \dots & b_{np} \end{bmatrix}$$

C_{mp}

$$c_{ij} = [a_{i1} \ a_{i2} \ a_{i3} \ \dots \ a_{in}]^T$$

$$c_{ij} = a_{i1} \cdot b_{1j} + a_{i2} \cdot b_{2j} + \dots$$

b_j

b_{1j}

b_{2j}

\vdots

b_{nj}

Aug Matrix Multiplication Ex.

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 2 & 0 \\ -1 & 2 \end{bmatrix}$$

the product

$$AB = \begin{bmatrix} 1 \times 2 + 2 \times (-1) & 1 \times 0 + 2 \times 2 \\ 3 \times 2 + 4 \times (-1) & 3 \times 0 + 4 \times 2 \end{bmatrix} = \begin{bmatrix} 4 & 4 \\ 10 & 8 \end{bmatrix}$$

$$C = \begin{bmatrix} 3 & 5 \\ 7 & 9 \end{bmatrix} \quad D = \begin{bmatrix} 0 & 2 \\ 4 & 6 \end{bmatrix}$$

prohibited to mat multiplication
because matrix C has two columns
and matrix D has two rows.

The multiplication is

$$CD = \begin{bmatrix} 3 \times 0 + 5 \times 4 & 3 \times 2 + 5 \times 6 \\ 7 \times 0 + 9 \times 4 & 7 \times 2 + 9 \times 6 \end{bmatrix} = \begin{bmatrix} 20 & 36 \\ 36 & 68 \end{bmatrix}$$

Module -4 Solving Linear System with matrix

Algebraic Laws of Matrices

Just as with real numbers matrices follow certain algebraic laws for addition and multiplication (except for non-commutativity of multiplication).

- 1) Associative law.
- 2) Distributive law
- 3) Scalar Multiplication Law.
- 4) Commutative Law of Addition.

These laws ensure that matrix operations can be manipulated algebraically in predictable ways.

1 Commutative Law of Two Matrix Addition

Matrix addition is commutative.

$$A + B = B + A \quad [\text{Dim}(A) = \text{Dim}(B) \text{ } m \times n]$$

unlike matrix multiplication, we can add matrices in any order and the result will be same.

Associative Law of Matrices

The associative property holds for both matrix addition and multiplication.

For Matrix Addition

$$(A+B)+C = A+(B+C)$$

For Matrix Multiplication

$$(AB)C = A(BC)$$

This property allows us to add or multiply matrices without worrying about the grouping of terms.

Distributive Law of Matrix

Matrix addition and multiplication satisfy the distributive property.

Left Distribution

$$A(B+C) = AB + AC$$

The distribution law lets us expand matrix multiplication over addition.

Associative law from Matrix Multiplication

$$(AB)C = A(BC)$$

Right Distribution

$$(A+B)C = AC + BC$$

Scalar Multiplication Law of Matrices

Given Matrices A and B.

$$A = \begin{bmatrix} 1 & -1 & 2 \\ 0 & 2 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 1 & 0 & 1 & 1 \\ 2 & 0 & 1 & 1 \\ 3 & 1 & 0 & 2 \end{bmatrix}$$

and Scalar $n=2$

$$n(AB) = (nA)B = A(nB)$$

First, we find the product AB.

$$AB = \begin{bmatrix} 1+(-2)+6 & 0+0+2 & 1+4+0 & 1-1+4 \\ 0+4+3 & 0+0+1 & 0+2+0 & 0+2+2 \end{bmatrix}$$

(1+(-2)+6) + (0+0+2) + (1+4+0) + (1-1+4) = 14
 (0+4+3) + (0+0+1) + (0+2+0) + (0+2+2) = 12

$$AB = \begin{bmatrix} 5 & 2 & 0 & 4 \\ 9 & 5 & 2 & 4 \end{bmatrix}$$

$5A + 9B = 5(4+7A)$ $5A + 9B = (5+9)A$

$$n(AB) = \begin{bmatrix} 10 & 4 & 0 & 8 \\ 14 & 2 & 4 & 8 \end{bmatrix}$$

$(5+9)A = 14A$

$$(5+9)A = 14A$$

Module-2 : Determinants and Their Properties

The determinant is a scalar value that can be computed from the elements of square matrix and encodes certain properties of the matrix.

- Provides critical information about the matrix, such as whether it is invertible and the volume scaling for the linear transformation it represents

Calculating Determinants

For 2×2 matrix $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, the determinant is given by

$$\det(A) = ad - bc$$

- The calculation for larger matrices involves breaking them down into smaller matrices. This process is known as expansion by minors.

Ex:

$$\text{Given } A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \Rightarrow \det(A) = (1 \cdot 4 - 3 \cdot 2) = 4 - 6 = -2$$

This determinant provides critical insights into the properties of matrix A.

$$A = \begin{pmatrix} 2 & 3 \\ 0 & 7 \end{pmatrix}$$

$$\det(A) = 14 \therefore -14$$

Determinant of a 3×3 matrix

$$A = \begin{bmatrix} + & - & + \\ 1 & 2 & 3 \\ -4 & 5 & 6 \\ + & 7 & 8 & 9 \end{bmatrix}$$

$$1 \cdot \begin{bmatrix} 5 & 6 \\ 7 & 9 \end{bmatrix} - 2 \cdot \begin{bmatrix} 4 & 6 \\ 7 & 9 \end{bmatrix} + 3 \cdot \begin{bmatrix} 4 & 5 \\ 7 & 8 \end{bmatrix}$$

$$-4 \begin{bmatrix} 2 & 3 \\ 8 & 9 \end{bmatrix} - 5 \begin{bmatrix} 1 & 3 \\ 7 & 9 \end{bmatrix} + 6 \begin{bmatrix} 1 & 2 \\ 7 & 8 \end{bmatrix}$$

$$+ 7 \begin{bmatrix} 2 & 3 \\ 5 & 6 \end{bmatrix} - 8 \begin{bmatrix} 1 & 3 \\ 4 & 6 \end{bmatrix} + 9 \begin{bmatrix} 1 & 2 \\ 4 & 5 \end{bmatrix}$$

$$1 \cdot (5 \cdot 9 - 8 \cdot 6) - 2 \cdot (4 \cdot 9 - 7 \cdot 6) + 3 \cdot (4 \cdot 8 - 2 \cdot 7)$$

$$1(45 - 48) - 2(36 - 42) + 3(32 - 14) = 1(-3) - 2(-6) + 3(-8) = 1(-3) + 12 - 24 = -3 + 12 - 24$$

$$= 1 \cdot (-3) - 2 \cdot (-6) + 3 \cdot (-8) = -3 + 12 - 24 = 9 - 24 = -15$$

the cofactors justified taking the sum of the products of the diagonal elements.

$$2 \quad 0$$

Properties of Determinant

- The determinant of an identity matrix is 1.
- Swapping two rows (or columns) of a matrix changes the sign of its determinant.
- If a matrix has a row or column of zeros, its determinant is 0.
- The determinant of a product of matrices equals the product of their determinants.

Ex:- If I is an identity matrix of size $n \times n$, then $\det(I)=1$

E for $I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \det(I_2)=1$

Swapping Row/Columns Changes the sign of determinant

If a matrix A' is obtained by swapping two rows (or two columns) of matrix A , then $\det(A') = -\det(A)$

Ex:- $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ Swapping row 2 with row 1 gives $A' = \begin{bmatrix} c & d \\ a & b \end{bmatrix}$ and $\det(A') = -\det(A)$

$$A' = \begin{bmatrix} c & d \\ a & b \end{bmatrix} \text{ and } \det(A') = -\det(A)$$

Matrix Row/Columns of Zero

If a matrix A has a row, or columns of zeros, then $\det(A)=0$

Ex:- $A = \begin{bmatrix} 0 & a \\ 0 & b \end{bmatrix}$, $\det(A)=0$

Determinant of Product of Matrix

If A and B are square matrix then.

$$\det(A \cdot B) = \det(A) \cdot \det(B)$$

Ex : $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ $B = \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix}$ True

$$= 4$$

$$\det(A \cdot B) = 4$$

$$\det(A) \cdot \det(B) = 4$$

Determinants in Geometry

Determinants have a Geometry interpretation:

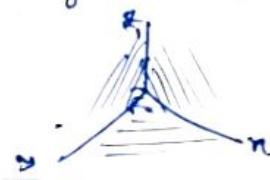
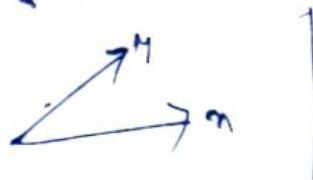
- The determinant of a 2×2 or 3×3 matrix represents the area or volume (respectively) of the parallelogram (or parallelepiped) formed by the column vectors of the matrix.

What are Determinants

Determinants offer a scalar value that summarizes the linear transformation described by a matrix. In geometric terms determinants help us understand:

- The area spanned by vectors in 2D space.
- The volume enclosed by vectors in 3D space.

This scalar can also signify the Orientation and Scaling factor of the transformation.



Determinants in 2D: Area of a Parallelogram

Given two vectors \vec{a} and \vec{b} in 2D, the determinant of the matrix formed by these vectors as 'columns' gives the area of the parallelogram spanned by these vectors.

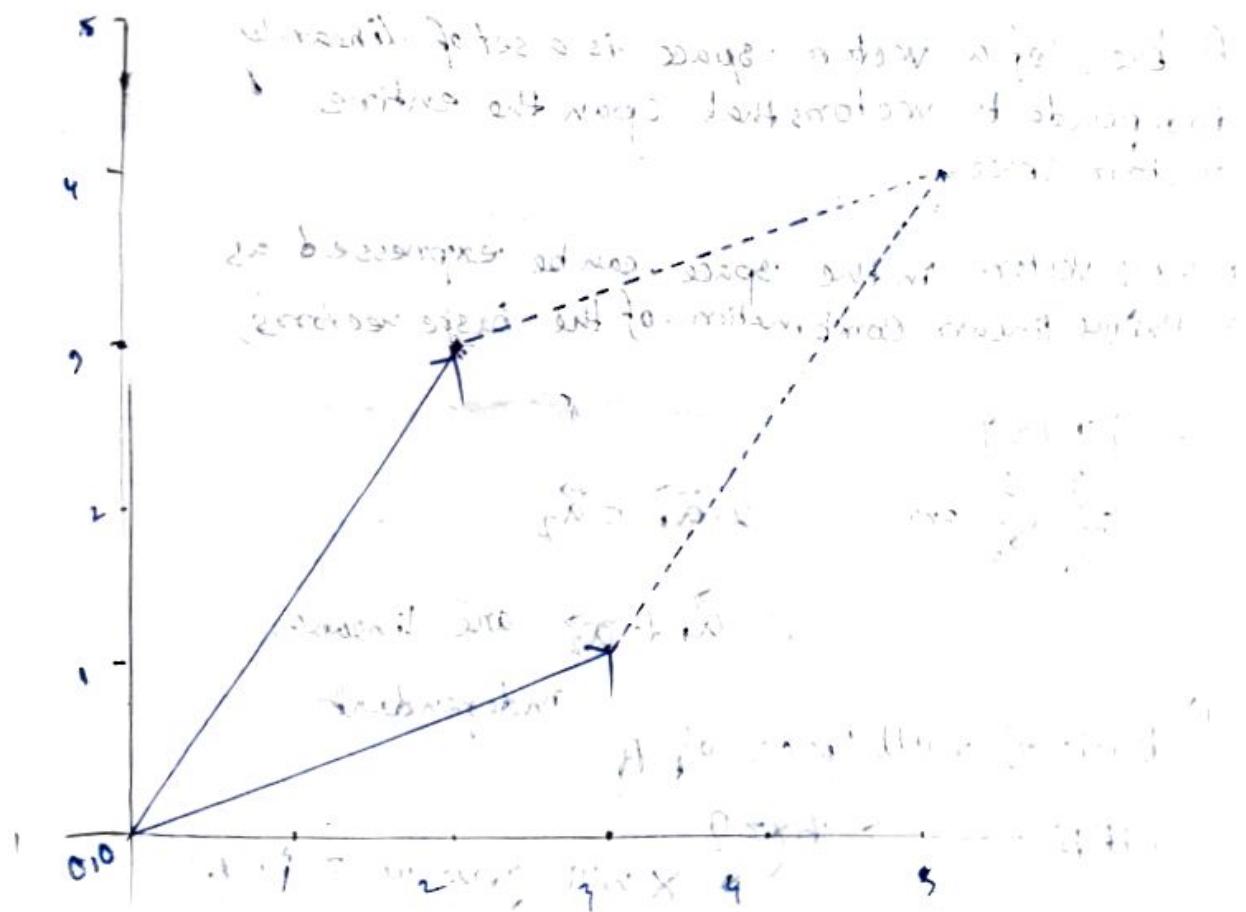
$$\text{Area} = |\det \begin{pmatrix} a_1 & b_1 \\ a_2 & b_2 \end{pmatrix}|$$

Ex $\vec{a} = [3, 2], \vec{b} = [1, 4]$

$$\text{Area} = |\det \begin{pmatrix} 3 & 1 \\ 2 & 4 \end{pmatrix}| = 10 \text{ units}^2$$

Visualizing the area of a Parallelogram

The plot visually demonstrates how the vectors \vec{a} and \vec{b} define a parallelogram whose area is given by the determinant of the matrix composed of these vectors.



Determinants play a crucial role in understanding the geometric properties of spaces spanned by vectors. They provide valuable insight into

- The scaling effect of linear transformations.
- The orientation and handedness of the coordinate system.
- Practical applications in calculating area and volumes

Advanced Linear Algebra

Vector Space and projections

Basis : Definition

A basis of a vector space is a set of linearly independent vectors that span the entire vector space.

Every vector in the space can be expressed as a unique linear combination of the basic vectors,

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 6 \\ 5 & 4 \end{bmatrix}$$

$$2 \cdot \vec{\alpha}_1 = \vec{\alpha}_2$$

$\therefore \vec{\alpha}_1$ & $\vec{\alpha}_2$ are linearly independent

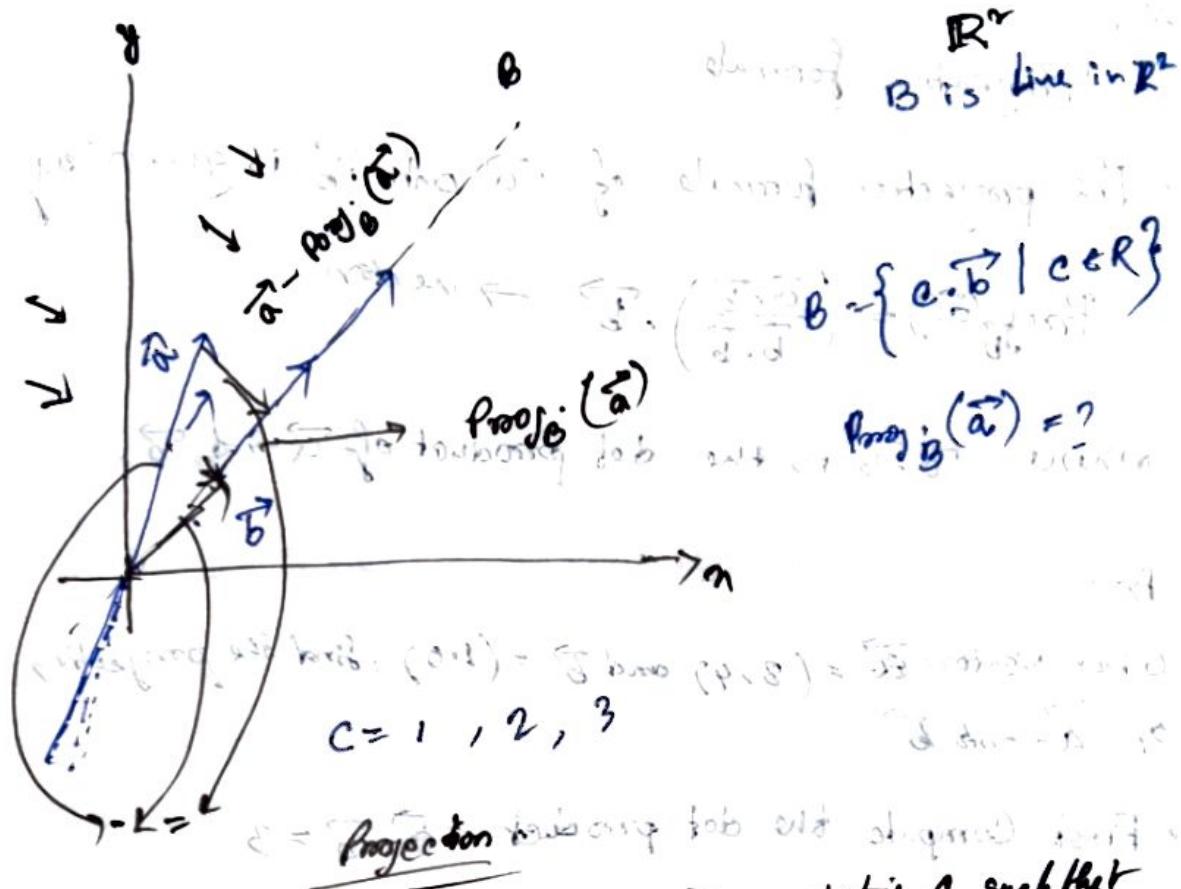
① Basis of null space of A

- $N(A) \rightarrow Ax=0$
 x will give us $\in N(A)$
- $N(A) = N(\text{PROBLEM})$
- homogeneous case

Projection

The projection of a vector \vec{a} onto another vector \vec{b} is the orthogonal projection of \vec{a} along \vec{b} .

It is denoted by $\text{proj}_{\vec{b}}(\vec{a})$ and represents the component of \vec{a} in the direction of \vec{b} .



$\text{Proj}_B(\vec{a}) \rightarrow$ same vector also on line B where
 $\vec{a} - \text{Proj}_B(\vec{a})$ is perpendicular / orthogonal to B

$$\vec{a} - \text{Proj}_B(\vec{a}) \cdot \vec{b} = 0$$

$$\text{Proj}_B(\vec{a}) \cdot \vec{c} \cdot \vec{b}$$

$$(\vec{a} - \vec{c} \cdot \vec{b}) \cdot \vec{b} = 0$$

$$\vec{a} \cdot \vec{b} - \vec{c} \cdot \vec{b} \cdot \vec{b} = 0$$

specification of c

$$c = \frac{\vec{a} \cdot \vec{b}}{\vec{b} \cdot \vec{b}}$$

(2) $\text{proj}_{\vec{b}}(\vec{a}) = ?$

$$\begin{aligned}\text{Proj}_{\vec{b}}(\vec{a}) &= c \vec{b} \\ b' &= \frac{\vec{a} \cdot \vec{b}}{(\vec{b} \cdot \vec{b})} \vec{b}\end{aligned}$$



Projection formula

The projection formula of \vec{a} onto \vec{b} is given by

$$\text{Proj}_{\vec{b}}(\vec{a}) = \left(\frac{\vec{a} \cdot \vec{b}}{\vec{b} \cdot \vec{b}} \right) \vec{b} \rightarrow \text{vector}$$

where $\vec{a} \cdot \vec{b}$ is the dot product of \vec{a} and \vec{b} .

Ex:

Given Vectors $\vec{a} = (3, 4)$ and $\vec{b} = (1, 0)$, find the projection of \vec{a} onto \vec{b}

• First Compute the dot product $\vec{a} \cdot \vec{b} = 3$

• Compute $\vec{b} \cdot \vec{b} = 1$

Then $\text{proj}_{\vec{b}}(\vec{a}) = \left(\frac{3}{1} \right) (1, 0) = (3, 0)$

the projection of \vec{a} onto \vec{b} is a vector of length 3 in the direction of \vec{b}

Introduction to Vector projection.

Given two vectors $\vec{a} = (4, 3)$, $\vec{b} = (2, 0)$ in 2-D space

Find the projection of \vec{a} onto \vec{b} : denoted as $\text{proj}_{\vec{b}}(\vec{a})$.

\Rightarrow

$$\vec{a} \cdot \vec{b} = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 2 & 0 \end{bmatrix} = 8$$

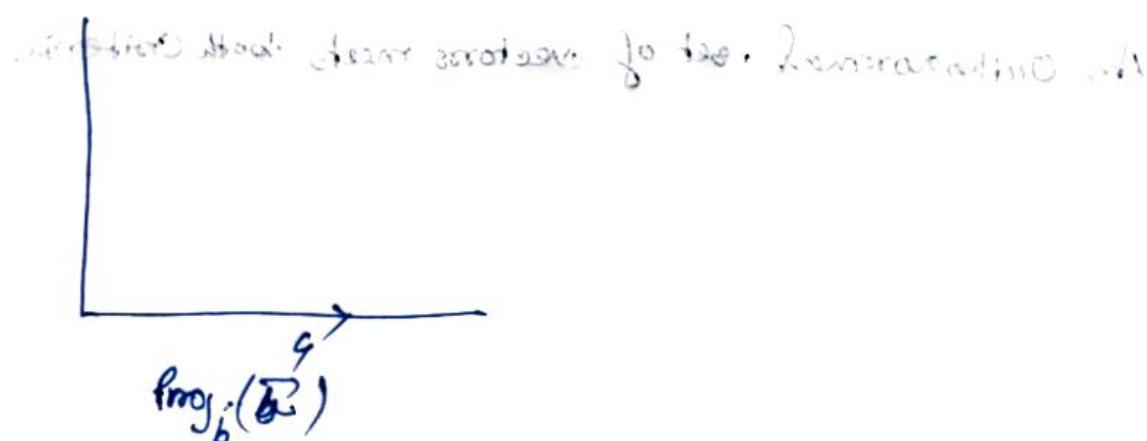
$$\vec{b} \cdot \vec{b} = \begin{bmatrix} 2 \\ 0 \end{bmatrix} \cdot \begin{bmatrix} 2 & 0 \end{bmatrix} = 4$$

Projection = $\text{Proj}_{\vec{b}}(\vec{a}) = \frac{8}{4} \cdot \begin{bmatrix} 2 \\ 0 \end{bmatrix} = \begin{bmatrix} 2 & 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$

The projection of \vec{a} onto \vec{b} is $(4, 0)$

This means that \vec{a} 's component in the direction of \vec{b} -spans 4 units along the x -axis.

The projection indicates that \vec{a} 's influence in the direction of \vec{b} is completely horizontal with a magnitude of 4 units.



Orthonormal Bases:

An Orthonormal basis for a vector space is a basis where all vectors are orthogonal (perpendicular) to each other and each vector is of unit length.

Benefits → Simplify the calculation, including projections and transformations due to the properties of orthogonal vectors and normalization.

$$\textcircled{1} \quad \vec{a} \cdot \vec{b} = 0 \rightarrow \left(\begin{array}{c} 1 \\ 2 \\ 3 \end{array} \right) \cdot \left(\begin{array}{c} 3 \\ 4 \\ 5 \end{array} \right) = (1)(3) + (2)(4) + (3)(5) = 0$$

$$\textcircled{2} \quad \|\vec{a}\|_2 = 1, \quad \|\vec{b}\|_2 = 1 \quad \therefore \|\vec{a}\| = \|\vec{b}\| = 1$$

(\vec{a}, \vec{b}) are said to be normalized.

Orthogonality vs Normalization

- Two vectors are orthogonal if their dot product is zero. $\vec{v} \cdot \vec{w} = 0 \Rightarrow \vec{v} \perp \vec{w}$
- A vector is normalized if it has a unit length. $\|\vec{v}\| = 1$
- An orthonormal set of vectors meets both criteria.

The Gram-Schmidt Process: Overview

The Gram-Schmidt Process is a method for orthogonalizing a set of vectors in an inner product space, turning them into an orthogonal orthonormal set.

Given a set of linearly independent vectors, this process produces an orthonormal set spanning the same subspace.

Process

Given vectors $\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n$:

1) Start with $\vec{v}_1 = \vec{a}_1$, and normalize it to get $\vec{e}_1 = \frac{\vec{v}_1}{\|\vec{v}_1\|}$

2) For each subsequent vector \vec{a}_k , subtract its projection on all previously computed orthogonal vectors.

$$\vec{v}_k = \vec{a}_k - \sum_{i=1}^{k-1} \text{Proj}_{\vec{e}_i}(\vec{a}_k)$$

3) Normalize \vec{v}_k to get \vec{e}_k .

4) Repeat Steps 2-3 for all vectors

$$\xrightarrow{\text{Step 1}} \vec{v}_1 = \vec{a}_1$$

$$\text{normalize } \vec{v}_1 \text{ to get } \vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\vec{v}_2 = \frac{\vec{a}_2}{\|\vec{a}_2\|} = \vec{e}_2$$

$$\xrightarrow[\substack{k=2 \\ \text{Step 2}}]{\text{Step 2}} \vec{v}_k = \vec{a}_k - \sum_{i=1}^{k-1} \text{Proj}_{\vec{e}_i}(\vec{a}_k)$$

$$\vec{v}_2 = \vec{a}_2 - \sum_{i=1}^1 \text{Proj}_{\vec{e}_1}(\vec{a}_2) = \vec{a}_2 - \text{Proj}_{\vec{e}_1}(\vec{a}_2)$$

K=3

$$\vec{v}_3 = \vec{a}_3 - \sum_{j=1}^2 \text{Proj}_{\vec{e}_j} (\vec{a}_3) = \vec{a}_3 - (\text{Proj}_{\vec{e}_1} (\vec{a}_3) + \text{Proj}_{\vec{e}_2} (\vec{a}_3))$$

\downarrow Now we have three vectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ which are orthogonal to each other and hence form a basis for the space.

Now we can express $\vec{a}_1, \vec{a}_2, \vec{a}_3$ in terms of $\vec{v}_1, \vec{v}_2, \vec{v}_3$.

$\vec{a}_1 = \vec{v}_1 + \text{Proj}_{\vec{v}_2} (\vec{a}_1) + \text{Proj}_{\vec{v}_3} (\vec{a}_1)$ because \vec{a}_1 is orthogonal to \vec{v}_3 .
 $\vec{a}_2 = \vec{v}_2 + \text{Proj}_{\vec{v}_1} (\vec{a}_2) + \text{Proj}_{\vec{v}_3} (\vec{a}_2)$ because \vec{a}_2 is orthogonal to \vec{v}_3 .
 $\vec{a}_3 = \vec{v}_3 + \text{Proj}_{\vec{v}_1} (\vec{a}_3) + \text{Proj}_{\vec{v}_2} (\vec{a}_3)$ because \vec{a}_3 is orthogonal to both \vec{v}_1 and \vec{v}_2 .

Step 3: Normalized.

$$\vec{v}_2 \rightarrow \vec{e}_2 \quad (\text{by } \frac{\vec{v}_2}{\|\vec{v}_2\|} = \vec{e}_2)$$

$$(\vec{v}_2)_{\vec{e}_2} \text{ proj } \sum_{i=1}^{n-k} \vec{v}_i = \sqrt{b_i} = \vec{v}_i$$

Step 4: Repeat - Step -

repeat the step 3 & 4 again.

$$\text{After } \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = \text{proj of } \vec{a}_1 \text{ on } \vec{v}_1$$

$$\text{After } \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = \text{proj of } \vec{a}_1 \text{ on } \vec{v}_1, \vec{v}_2$$

$$\text{After } \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} = \text{proj of } \vec{a}_1 \text{ on } \vec{v}_1, \vec{v}_2, \vec{v}_3$$

Ex Let's apply the Gram-Schmidt Process to vectors.

$$\vec{a}_1 = (1, 1, 0)$$

$$\vec{a}_2 = (0, 1, 1)$$

Calculate \vec{e}_1, \vec{e}_2 then \vec{e}_3

Through the process, we will obtain an orthonormal basis for the subspace spanned by \vec{a}_1 and \vec{a}_2 .

$$\vec{v}_1 = \vec{a}_1 \text{ & normalize } \vec{v}_1 \rightarrow \vec{e}_1$$

$$\vec{v}_1 = \vec{a}_1 + \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} \text{ & } \vec{e}_1 = \frac{\vec{v}_1}{\|\vec{v}_1\|} = \frac{\begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix}}{\sqrt{2}} = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix}$$

given $\|\vec{v}_1\| = \sqrt{1+1+0} = \sqrt{2}$

~~get \vec{v}_2 & normalize $\vec{v}_2 \rightarrow \vec{e}_2$~~

$$K=2 (\therefore \vec{a}_2), \text{ get } \vec{v}_2 \text{ & normalize } \vec{v}_2 \rightarrow \vec{e}_2$$

$$\vec{v}_2 = \vec{a}_2 - \sum_{i=1}^{i=1} \text{proj}_{\vec{e}_1}(\vec{a}_2) = \vec{a}_2 - \frac{\vec{a}_2 \cdot \vec{e}_1}{\vec{e}_1 \cdot \vec{e}_1} \vec{e}_1 = (0, 1, 1) - \frac{(0, 1, 1) \cdot (1/\sqrt{2}, 1/\sqrt{2}, 0)}{(1/\sqrt{2})^2 + (1/\sqrt{2})^2} (1/\sqrt{2}, 1/\sqrt{2}, 0) = (0, 1, 1) - \frac{2}{2} (1/\sqrt{2}, 1/\sqrt{2}, 0) = (0, 1, 1) - (1/\sqrt{2}, 1/\sqrt{2}, 0) = (0, 1/\sqrt{2}, 1/\sqrt{2})$$

$$= \begin{bmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\text{proj}_{\vec{e}_1}(\vec{a}_2) = \frac{\vec{a}_2 \cdot \vec{e}_1}{\vec{e}_1 \cdot \vec{e}_1} \vec{e}_1 = \frac{\begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix}}{(1/\sqrt{2})^2 + (1/\sqrt{2})^2} \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = \frac{2}{2} \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = 1 \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix}$$

$$= \left(\frac{1/\sqrt{2}}{1/\sqrt{2} + 1/\sqrt{2}} \right) \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = \frac{1}{2} \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = \frac{1}{2} \cdot 3 \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = 3 \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix} = 3 \cdot \begin{bmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}$$

$$\vec{e}_2 = \frac{\vec{v}_2}{\|\vec{v}_2\|} = \frac{\begin{bmatrix} 0 \\ 1/\sqrt{2} \\ 1/\sqrt{2} \end{bmatrix}}{\sqrt{2}} = \frac{1/\sqrt{2}}{\sqrt{2}} / \frac{1/\sqrt{2}}{\sqrt{2}} = \frac{1}{\sqrt{2}} / \frac{1}{\sqrt{2}} = 1 / 1 = 1$$

Application of Orthonormal Bases

- Simplification of Complex vector Operations.
- Basis for Fourier Series : Quantum Mechanics and Signal processing
- Critical in numerical methods, machine learning algorithms, and data compression

Special Matrices

Special Matrix have unique properties such as Symmetry (Symmetric matrices) all non-zero elements on the diagonal (diagonal matrices), or Orthogonality (orthogonal matrices)

Symmetric Matrix

A symmetric matrix is equal to its transpose. Here's an example.

$$A = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$$

$$A^T = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$$

$$A = A^T$$

Diagonal Matrix

A diagonal Matrix has non-zero element only on the diagonal.

$$D = \begin{pmatrix} 3 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

Orthogonal Matrix

An Orthogonal Matrix is a square matrix whose columns and rows are orthogonal Unit vectors (Orthonormal vectors) and its transpose equal its inverse. Here's an example,

$$Q = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix}, \quad Q^T Q = Q Q^T = I$$

Where I is the Identity matrix, confirming that Q is Orthogonal.

Module - 3 Matrix Factorization

Matrix Factorization techniques are essential for,

- Simplifying Matrix operations and making complex calculations more manageable.
- Solving Systems of linear equn. efficiently.
- Performing eigenvalue decomposition, singular value decomposition, and other operations crucial in Machine learning and data analysis.
- Reducing computational complexity which is especially important in high-Dimensional data processing.
- These techniques underpin many algorithms in numerical Analysis, Optimization and beyond.

Matrix Factorization

If refers to decomposing a matrix into a product of two or more matrices, revealing its structure and simplifying further analysis.

Common type of matrix factorization include LU (Lower Upper), QR (Orthogonal Triangular), SVD (singular Value Decomposition), and Eigen Decomposition.

QR Decomposition

- Decomposes a matrix into an orthogonal matrix (Q) and an upper triangular matrix (R).
- Solves linear least squares problems and provides numerically stable solutions.
- Used extensively in signal processing and statistical analysis.

LU Decomposition

- Decomposes a matrix into a lower triangular matrix (L) and an upper triangular matrix (U).
- Facilitates the solving of linear equations and matrix inversion.
- Common in engineering and physical sciences for systems of linear equations.

Singular Value Decomposition (SVD)

- Decomposes a matrix into three matrices: U (orthogonal) (diagonal) and V^* (conjugate transpose of an orthogonal matrix)
- Used in Data Compression, noise reduction, and principle Component Analysis (PCA)
- Provides insights into the structure and rank of the matrix

Eigen Decomposition

- Decomposes a matrix into eigenvalues and eigenvectors, revealing the matrix's fundamental properties.
- Critical for understanding linear transformations, stability analysis, and systems of differential equations.
- Basis for many algorithms in numerical linear algebra, including those used in AI for feature extraction and dimensionality reduction.

Choosing the Right Tool

choose the choice among QR, LU, SVD and ED depends on the specific problem's requirements and data characteristics

QR & LU are preferred for solving linear systems, while SVD and ED offer deeper insights into the data's geometry and invaluable for both PCA and (ML) applications.