

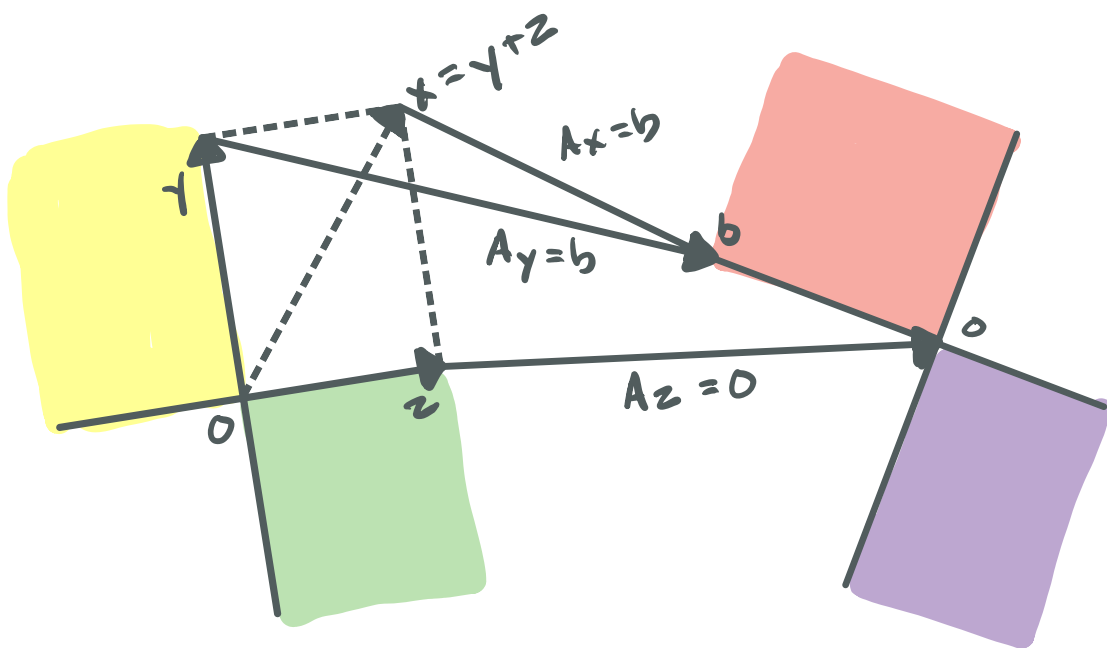
Motivations:

1. Pre-req for AI/ML
2. Fundamental math for CS
3. Regular math exercises

Four Central Problems of Linear Algebra

$Ax = b$	n by n	Linear Systems
$Ax = b$	m by n	Least Squares
$Ax = \lambda x$	n by n	Eigenvalues
$Av = \sigma u$	m by n	Singular values

Four Fundamental Subspaces for Matrix A

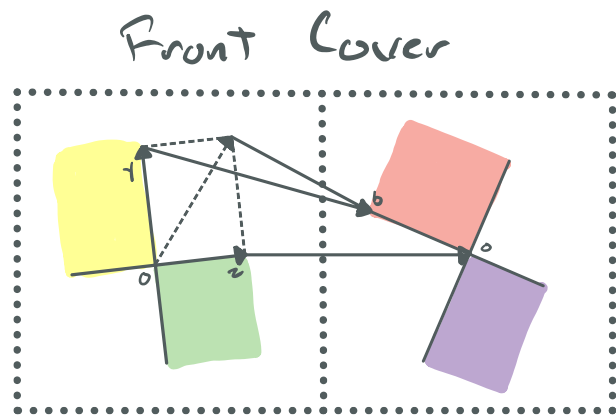


1. The dimensions of the four subspaces.
2. The orthogonality of the two pairs.
3. The best bases for all four subspaces.

Preface

- Example programs are in:

- Python
- Julia
- MatLab
- Java
- Maple
- Mathematica



Row Space +
nullspace

Column Space +
nullspace of A^T

Vector A example:

n-dimension
 $n = 3$

m-dimension
 $m = 4$

$$\begin{bmatrix} 0 & 1 & 2 \\ 5 & 2 & 1 \\ 7 & 0 & 5 \\ 2 & 1 & 0 \end{bmatrix}$$

The crucial operation in linear algebra is to take linear combinations of column vectors. This is the result of matrix-vector multiplication.

The inverse matrix has a connection to calculus.

Ax is a combination of the columns of A .

$Ax = b$ is asking for a combination (vector x) that produces b .

Topics/Structure:

- Vectors + Dot Products
- Row + Column picture of $Ax = b$
 - Algebra of Matrices
 - Elimination
- Subspaces
 - The Fundamental Theorem of Linear Algebra
- Least Squares
- Determinants
 - Cramer's Rule
 - Inverse Matrices
- Eigenvalues

- diagonalizing a symmetric matrix
- Singular values and singular vectors
- Linear transformations
- Complex vectors and matrices
- The Fourier Matrix
- Applications
- Computing
- Probability and statistics

"Too Much Calculus" essay.

Vectors and matrices have become the language to know. 🔥

Symmetric Matrix

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

Orthogonal Matrix

$$\frac{1}{2} \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

Triangular Matrix

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

The Matrix Alphabet:

A - Any	P - Permutation
B - Basis	P - Projection
C - Cofactor	Q - Orthogonal
D - Diagonal	R - Upper Triangular
E - Elimination	R - Reduced Echelon
F - Fourier	S - Symmetric
H - Hadamard	T - Linear Transformation
I - Identity	U - Upper Triangular
J - Jordan	U - Left Singular Vectors
K - Stiffness	V - Right Singular Vectors
L - Lower Triangular	X - Eigenvector
M - Markov	λ - Eigenvalue
N - Nullspace	Σ - Singular Value