

Linear Algebra

Motivation

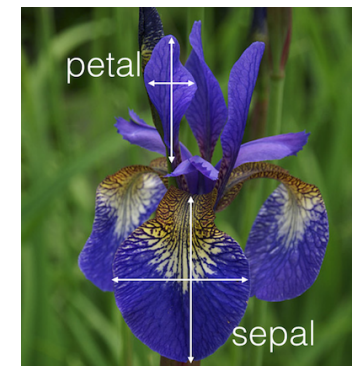
- Just about all real world signals can be represented as vectors and most ordered data sets are organized in tables or “matrices”
- Linear Algebra provides the mathematical background for manipulating and extracting information from such data

Data can be represented by $n \times d$ matrix:

$$\mathbf{D} = \begin{bmatrix} 5.9 & 3.0 & 4.2 & 1.5 \\ 6.9 & 3.1 & 4.9 & 1.5 \\ \vdots & \vdots & \vdots & \vdots \\ 5.1 & 3.4 & 1.5 & 0.2 \end{bmatrix}$$

	Sepal length X_1	Sepal width X_2	Petal length X_3	Petal width X_4
\mathbf{x}_1	5.9	3.0	4.2	1.5
\mathbf{x}_2	6.9	3.1	4.9	1.5
\mathbf{x}_3	6.6	2.9	4.6	1.3
\mathbf{x}_4	4.6	3.2	1.4	0.2
\mathbf{x}_5	6.0	2.2	4.0	1.0
\mathbf{x}_6	4.7	3.2	1.3	0.2
\mathbf{x}_7	6.5	3.0	5.8	2.2
\mathbf{x}_8	5.8	2.7	5.1	1.9
\vdots	\vdots	\vdots	\vdots	\vdots
\mathbf{x}_{149}	7.7	3.8	6.7	2.2
\mathbf{x}_{150}	5.1	3.4	1.5	0.2

Extract from Iris data set.



Linear Algebra in the Real World

- Ranking web pages in order of importance (PageRank)
 - Maybe solved as the problem of finding the eigenvector of the page score matrix.
[[The 25,000,000,000 Eigenvector - The Linear Algebra Behind Google](#)]
- Movie recommendation
 - Use Singular Value Decomposition (SVD) to break down User-Item (Movie) matrix into user-feature and item-feature matrices, keeping only the top k -ranks to surface the best matches.
[[Simon Funk, Netflix Prize - http://sifter.org/~simon/journal/20061211.html](#)]
- Topic modeling
 - Extensive use of SVD and matrix factorization can be found in Natural Language Processing, specifically topic modeling and semantic analysis.

Basic Notation

Matrix is an array of number with n rows d columns:

$$\mathbf{D} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1d} \\ x_{21} & x_{22} & \cdots & x_{2d} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nd} \end{bmatrix} = [x_{ij}] \quad \begin{array}{l} i=1,2,\cdots n \\ j=1,2,\cdots d. \end{array}$$

Matrix *transpose*: a matrix with rows and columns interchanged.

$$\mathbf{D}^T = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ x_{d1} & x_{d2} & \cdots & x_{dn} \end{bmatrix} = [x_{ji}]$$

Basic Notation

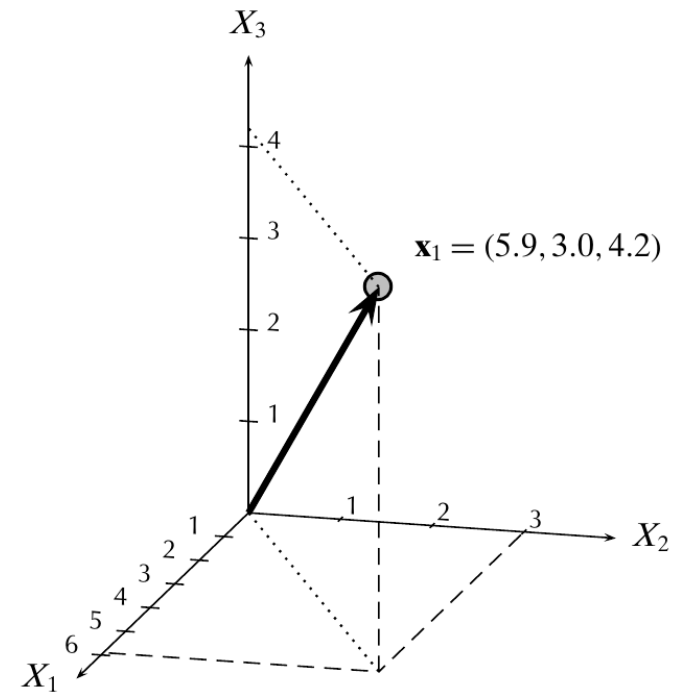
Vector is a matrix with d rows 1 column, also called a column vector:

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix}$$

Geometrically a vector can be thought of as a point in d -dimensional space

Vector transpose or row vector:

$$\mathbf{x}^T = [x_1 \quad x_2 \quad \cdots \quad x_d]$$



3 dimensional vector

Basic Notation

We can denote the i th row of \mathbf{D} by \mathbf{x}_i^T

$$\mathbf{D} = \begin{bmatrix} \mathbf{x}_1^T \\ \mathbf{x}_2^T \\ \vdots \\ \mathbf{x}_n^T \end{bmatrix}$$

$$\mathbf{D} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1d} \\ x_{21} & x_{22} & \cdots & x_{2d} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nd} \end{bmatrix}$$

\mathbf{x}_i^T are d dimensional row vectors.

We can denote the j th column of \mathbf{D} by \mathbf{y}_j

$$\mathbf{D} = [\mathbf{y}_1 \quad \mathbf{y}_2 \quad \cdots \quad \mathbf{y}_d]$$

\mathbf{y}_j are n dimensional column vectors.

Addition and Scalar Multiplication

The sum of two matrices **A** and **B** *of the same size* is written as

$$\mathbf{C} = \mathbf{A} + \mathbf{B}$$

where each element of **C** is $c_{ij} = a_{ij} + b_{ij}$

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix}$$

$$\mathbf{C} = \begin{bmatrix} a_{11}+b_{11} & a_{12}+b_{12} \\ a_{21}+b_{21} & a_{22}+b_{22} \end{bmatrix}$$

$$\begin{bmatrix} 1 & 5 \\ 3 & 2 \end{bmatrix} = \begin{bmatrix} -4 & 6 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 5 & -1 \\ 3 & 1 \end{bmatrix}$$

Addition and Scalar Multiplication

The product of any matrix \mathbf{A} any scalar c (number c) is written $c\mathbf{A}$ obtained by multiplying each entry of \mathbf{A} by c

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \qquad c\mathbf{A} = \begin{bmatrix} c a_{11} & c a_{12} \\ c a_{21} & c a_{22} \end{bmatrix}$$

Rules for Matrix Addition and Scalar Multiplication

- (a) $\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$
- (b) $(\mathbf{A} + \mathbf{B}) + \mathbf{C} = \mathbf{A} + (\mathbf{B} + \mathbf{C})$
- (c) $c(\mathbf{A} + \mathbf{B}) = c\mathbf{A} + c\mathbf{B}$

Matrix Multiplication

The product of an $m \times n$ matrix $\mathbf{A} = [a_{ij}]$ and an $n \times p$ matrix $\mathbf{B} = [b_{ij}]$ is a $m \times p$ matrix:

$$\mathbf{C} = \mathbf{A} \mathbf{B} = [c_{ij}]$$

with entries:

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj}$$

$$i = 1, 2, \dots, m$$

$$j = 1, 2, \dots, p.$$

Note that in order for the matrix product to exist, the number of columns in \mathbf{A} must equal the number of rows in \mathbf{B} .

$$\begin{matrix} \mathbf{A} & \mathbf{B} & = & \mathbf{C} \\ [m \times n] & [n \times p] & = & [m \times p] \end{matrix}$$

The diagram shows the multiplication of a 4x3 matrix \mathbf{A} and a 3x2 matrix \mathbf{B} to produce a 4x2 matrix \mathbf{C} . The dimensions are indicated by brackets above each matrix: $n=3$ for \mathbf{A} , $p=2$ for \mathbf{B} , and $p=2$ for \mathbf{C} . The number of rows $m=4$ is indicated by a bracket to the left of \mathbf{A} . The resulting matrix \mathbf{C} has m rows indicated by a bracket to the right. A blue arrow points from the second row of \mathbf{A} to the second row of \mathbf{C} , and a blue arrow points from the first column of \mathbf{B} to the first column of \mathbf{C} . The specific calculation for the element c_{21} is shown below the matrices:

$$c_{21} = a_{21}b_{11} + a_{22}b_{21} + a_{23}b_{31}$$

Vector-Vector Product

Given two vectors x, y we can define two products:

inner product or dot product

(both vector must have same dimensions)

$$\mathbf{x}^T \mathbf{y} = \begin{bmatrix} x_1 & x_2 & \cdots & x_d \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_d \end{bmatrix} = \sum_{i=1}^d x_i y_i$$

Note: $\mathbf{x}^T \mathbf{y} = \mathbf{y}^T \mathbf{x}$

outer product

$$\mathbf{x} \mathbf{y}^T = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{bmatrix} \begin{bmatrix} y_1 & y_2 & \cdots & y_n \end{bmatrix} = \begin{bmatrix} x_1 y_1 & x_1 y_2 & \cdots & x_1 y_n \\ x_2 y_1 & x_2 y_2 & \cdots & x_2 y_n \\ \vdots & \vdots & \ddots & \vdots \\ x_m y_1 & x_m y_2 & \cdots & x_m y_n \end{bmatrix}$$

Matrix-Vector Product

If we write matrix \mathbf{A} in row form:

$$\mathbf{y} = \mathbf{A} \mathbf{x} = \begin{bmatrix} \mathbf{a}_1^T \\ \mathbf{a}_2^T \\ \vdots \\ \mathbf{a}_n^T \end{bmatrix} \mathbf{x} = \begin{bmatrix} \mathbf{a}_1^T \mathbf{x} \\ \mathbf{a}_2^T \mathbf{x} \\ \vdots \\ \mathbf{a}_n^T \mathbf{x} \end{bmatrix}$$

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1d} \\ a_{21} & a_{22} & \cdots & a_{2d} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nd} \end{bmatrix}$$
$$\mathbf{x}^T = \begin{bmatrix} x_1 & x_2 & \cdots & x_d \end{bmatrix}$$

Alternatively, if we write \mathbf{A} in column form:

$$\mathbf{y} = \mathbf{A} \mathbf{x} = \begin{bmatrix} \boldsymbol{\alpha}_1 & \boldsymbol{\alpha}_2 & \cdots & \boldsymbol{\alpha}_d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix} = x_1 \boldsymbol{\alpha}_1 + x_2 \boldsymbol{\alpha}_2 + \cdots + x_d \boldsymbol{\alpha}_d$$

\mathbf{y} can be written as a linear combination of column vectors of \mathbf{A} .

Matrix-Matrix Multiplication

Product in terms of row and column vectors:

$$\mathbf{C} = \mathbf{A} \mathbf{B} = \begin{bmatrix} \mathbf{a}_1^T \\ \mathbf{a}_2^T \\ \vdots \\ \mathbf{a}_m^T \end{bmatrix} \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_n \end{bmatrix} = \begin{bmatrix} \mathbf{a}_1^T \mathbf{b}_1 & \mathbf{a}_1^T \mathbf{b}_2 & \cdots & \mathbf{a}_1^T \mathbf{b}_n \\ \mathbf{a}_2^T \mathbf{b}_1 & \mathbf{a}_2^T \mathbf{b}_2 & \cdots & \mathbf{a}_2^T \mathbf{b}_n \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{a}_m^T \mathbf{b}_1 & \mathbf{a}_m^T \mathbf{b}_2 & \cdots & \mathbf{a}_m^T \mathbf{b}_n \end{bmatrix}$$

Matrix-matrix multiplication as a set of matrix-vector products

$$\mathbf{C} = \mathbf{A} \mathbf{B} = \mathbf{A} \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_n \end{bmatrix} = \begin{bmatrix} \mathbf{A} \mathbf{b}_1 & \mathbf{A} \mathbf{b}_2 & \cdots & \mathbf{A} \mathbf{b}_n \end{bmatrix}$$

Some properties of matrix multiplication:

- (a) $\mathbf{A} \mathbf{B} \neq \mathbf{B} \mathbf{A}$
- (b) $(\mathbf{A} \mathbf{B}) \mathbf{C} = \mathbf{A} (\mathbf{B} \mathbf{C}) = \mathbf{A} \mathbf{B} \mathbf{C}$
- (c) $(\mathbf{A} + \mathbf{B}) \mathbf{C} = \mathbf{A} \mathbf{C} + \mathbf{B} \mathbf{C}$

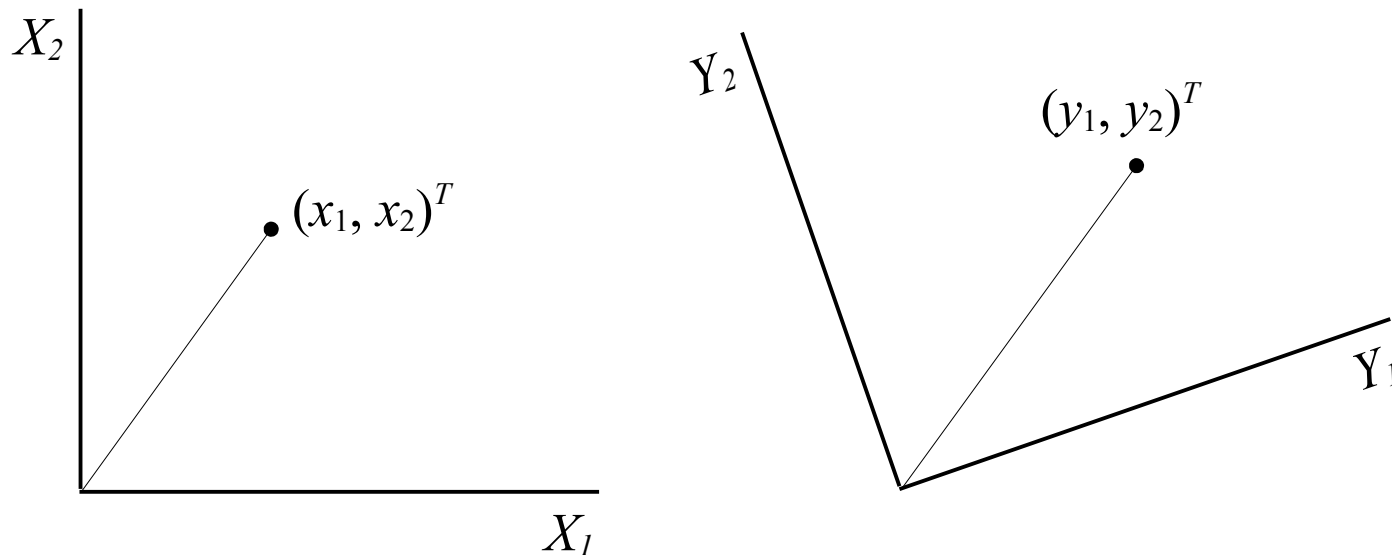
Why Matrix Multiplication (Transformation)

We can motivate the “unnatural” matrix multiplication by its use in linear transformations:

$$y_1 = a_{11}x_1 + a_{12}x_2$$

$$y_2 = a_{21}x_1 + a_{22}x_2$$

$$\mathbf{y} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \mathbf{A}\mathbf{x} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 \\ a_{21}x_1 + a_{22}x_2 \end{bmatrix}$$



Why Matrix Multiplication (Transformation)

Suppose that X_1X_2 -system is related to W_1W_2 -system:

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \mathbf{B}\mathbf{w} = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} b_{11}w_1 + b_{12}w_2 \\ b_{21}w_1 + b_{22}w_2 \end{bmatrix}$$

Then the Y_1Y_2 -system is related to the W_1W_2 -system indirectly via the X_1X_2 -system:

$$\begin{aligned} y_1 &= a_{11}(b_{11}w_1 + b_{12}w_2) + a_{12}(b_{21}w_1 + b_{22}w_2) \\ &= (a_{11}b_{11} + a_{12}b_{21})w_1 + (a_{11}b_{12} + a_{12}b_{22})w_2 \\ y_2 &= a_{21}(b_{11}w_1 + b_{12}w_2) + a_{22}(b_{21}w_1 + b_{22}w_2) \\ &= (a_{21}b_{11} + a_{22}b_{21})w_1 + (a_{21}b_{12} + a_{22}b_{22})w_2 \end{aligned}$$

Or we can use matrix multiplication!

$$\mathbf{y} = \mathbf{A}\mathbf{B}\mathbf{w}$$

Matrix Transpose

Matrix *transpose*: a matrix with rows and columns interchanged.

$$\mathbf{D}^T = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2d} \\ \vdots & \vdots & \ddots & \vdots \\ x_{d1} & x_{d2} & \cdots & x_{dn} \end{bmatrix} = [x_{ji}]$$

Rules for transposition:

- (a) $(\mathbf{A}^T)^T = \mathbf{A}$
- (b) $(\mathbf{A} + \mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T$
- (c) $(\mathbf{A} \mathbf{B})^T = \mathbf{B}^T \mathbf{A}^T$

Special Matrices

Symmetric Matrix is a square matrix whose transpose equals the matrix itself:

$$\mathbf{A}^T = \mathbf{A}$$

Note: $\mathbf{D}^T\mathbf{D}$ and $\mathbf{D}\mathbf{D}^T$ are always symmetric!

Diagonal Matrix is a square matrix that can have non-zero entries only on the main diagonal. e.g.,

$$\mathbf{A} = \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$$

identity matrix

$$\mathbf{I} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Special Matrix

Triangular matrices are square matrices that can have nonzero entries only on and *above* or *below* the main diagonal.

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

$$\begin{bmatrix} 1 & 4 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & 6 \end{bmatrix},$$

Upper triangular

$$\begin{bmatrix} 2 & 0 & 0 \\ 8 & -1 & 0 \\ 7 & 6 & 8 \end{bmatrix},$$

$$\begin{bmatrix} 3 & 0 & 0 & 0 \\ 9 & -3 & 0 & 0 \\ 1 & 0 & 2 & 0 \\ 1 & 9 & 3 & 6 \end{bmatrix}$$

Lower triangular

Norm

The *Euclidean norm* or length of a vector is defined as:

$$\|\mathbf{x}\| = \sqrt{\mathbf{x}^T \mathbf{x}} = \sqrt{x_1^2 + x_2^2 + \cdots + x_d^2}$$

$$\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix}$$

Unit vector: $\|\mathbf{u}\| = 1$

$$\mathbf{u} = \frac{1}{\|\mathbf{x}\|} \mathbf{x}$$

\mathbf{u} gives the direction of \mathbf{x} .

The Euclidean norm is a special case of a general class of norms, known as L_p -norm:

$$\|\mathbf{x}\|_p = \left(|x_1|^p + |x_2|^p + \cdots + |x_d|^p \right)^{1/p}$$

for any $p \neq 0$. Thus, the Euclidean norm corresponds to the case when $p=2$.

Distance and Angle

The *Euclidean distance* between two vectors \mathbf{x} and \mathbf{y} is defined as

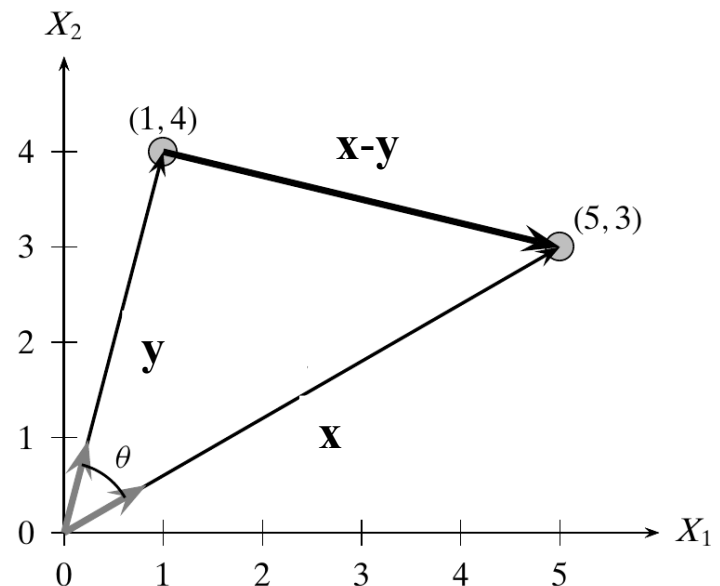
$$\|\mathbf{x} - \mathbf{y}\| = \sqrt{(\mathbf{x} - \mathbf{y})^T (\mathbf{x} - \mathbf{y})}$$

Cosine similarity: the smallest angle between vectors \mathbf{x} and \mathbf{y} :

$$\cos \theta = \frac{\mathbf{x}^T \mathbf{y}}{\|\mathbf{x}\| \|\mathbf{y}\|} = \left(\frac{\mathbf{x}}{\|\mathbf{x}\|} \right)^T \left(\frac{\mathbf{y}}{\|\mathbf{y}\|} \right)$$

→ dot produce of two unit vectors!

Two vectors \mathbf{x} and \mathbf{y} are *orthogonal* if $\mathbf{x}^T \mathbf{y} = 0$, which in turn implies $\cos \theta = 0$ or the angle between them is 90° .
In this case, we say that they have no similarity.



Orthogonal Projection

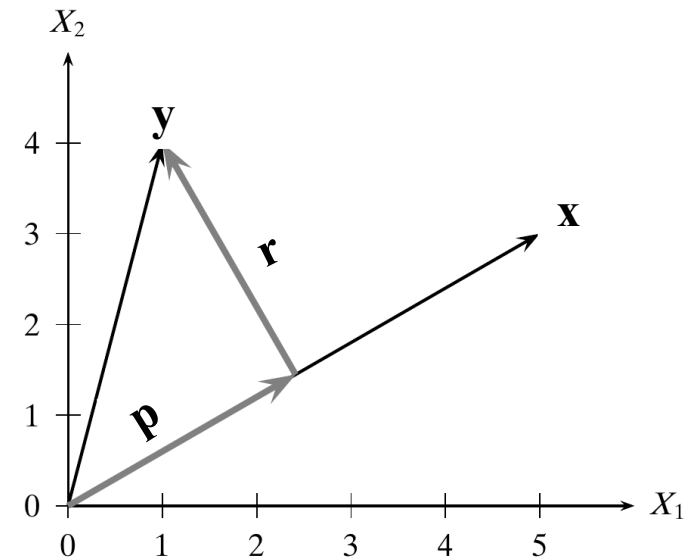
Consider two d -dimensional vectors \mathbf{x} , \mathbf{y}
Orthogonal decomposition of \mathbf{y} w.r.t \mathbf{x} :

$$\mathbf{y} = \mathbf{p} + \mathbf{r}$$

\mathbf{r} gives the perpendicular distance
between \mathbf{y} and \mathbf{x} .

\mathbf{p} is the orthogonal projection of \mathbf{y} on \mathbf{x} .

$$\mathbf{p} = c \mathbf{x} = \left(\frac{\mathbf{x}^T \mathbf{y}}{\mathbf{x}^T \mathbf{x}} \right) \mathbf{x}$$



Mean and Variance of Data Matrix

The mean of the data matrix \mathbf{D} is a vector obtained as the average of all the points:

$$\begin{aligned} \text{mean}(\mathbf{D}) &= \boldsymbol{\mu} = \frac{1}{n} \sum_{i=1}^n \mathbf{x}_i \\ &= (\bar{x}_1, \bar{x}_2, \dots, \bar{x}_d) \end{aligned}$$

$$\mathbf{D} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1d} \\ x_{21} & x_{22} & \cdots & x_{2d} \\ \vdots & \vdots & \ddots & \vdots \\ x_{n1} & x_{n2} & \cdots & x_{nd} \end{bmatrix}$$

(i.e., mean of every column)

Total variance of the data matrix \mathbf{D} is the average squared distance of each point from the mean:

$$\begin{aligned} \text{var}(\mathbf{D}) &= \frac{1}{n} \sum_{i=1}^n \|\mathbf{x}_i - \boldsymbol{\mu}\|^2 = \frac{1}{n} \sum_{i=1}^n (\mathbf{x}_i - \boldsymbol{\mu})^T (\mathbf{x}_i - \boldsymbol{\mu}) \\ &= \frac{1}{n} \sum_{i=1}^n \|\mathbf{x}_i\|^2 - \|\boldsymbol{\mu}\|^2 \end{aligned}$$

Mean-Centered Data

Often we need to center the data matrix by making the mean coincide with the origin of the data space.

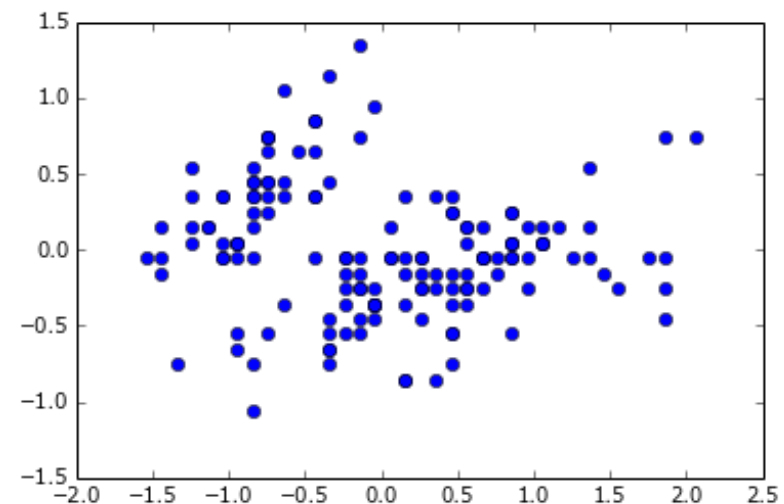
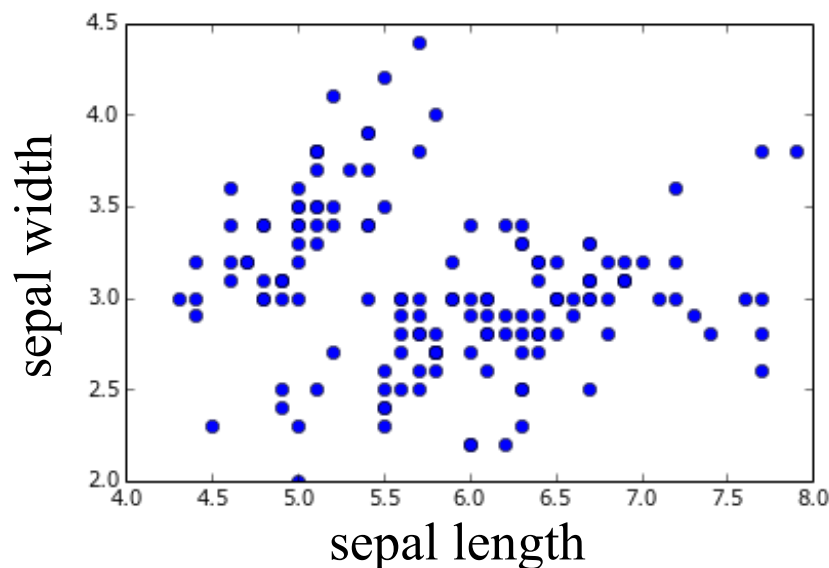
The *centered data matrix* is obtained by subtracting the mean from all the points.

$$\mathbf{Z} = \mathbf{D} - \mathbf{1}\boldsymbol{\mu}^T = \begin{bmatrix} \mathbf{x}_1^T \\ \mathbf{x}_2^T \\ \vdots \\ \mathbf{x}_n^T \end{bmatrix} - \begin{bmatrix} \boldsymbol{\mu}^T \\ \boldsymbol{\mu}^T \\ \vdots \\ \boldsymbol{\mu}^T \end{bmatrix}$$

$$\mathbf{1} = \begin{bmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{bmatrix}$$

n -dim vector

Note: $\text{mean}(\mathbf{Z}) = 0$



Intermission!

System of Linear Equations

A system of linear equations, or linear system is a collection of linear equations involving the same set of variables:

$$\begin{aligned}2x + 3y &= 6 \\4x + 5y &= 15\end{aligned}$$

The general form of a linear system of m equations in n variables is

$$\begin{aligned}a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n &= b_1 \\a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n &= b_2 \\&\vdots \\a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n &= b_m\end{aligned}$$

Linear Equations as Matrices

The linear system can be compactly represented in matrix form as:

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

Solving System of Linear Equations

Consider a simple system:

$$L_1: \quad x + y + z = 6$$

$$L_2: \quad 2x - y + 4z = 12$$

$$L_3: \quad 3x + y - 2z = -1$$

Augmented matrix:

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 2 & -1 & 4 & 12 \\ 3 & 1 & -2 & -1 \end{array} \right]$$

We can define three *elementary row operations*, which when applied to a linear system do not change the solution of set of the linear system:

- Swapping two rows
- Scalar (non-zero) multiplication of a single row
- Adding a scalar multiple of one row to another row

Solving System of Linear Equations

Step 1 : Express as Augmented Matrix

$$\begin{array}{l} L_1 \\ L_2 \\ L_3 \end{array} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 2 & -1 & 4 & 12 \\ 3 & 1 & -2 & -1 \end{array} \right]$$

Step 2 : Eliminate x from L_2 and L_3

$$\begin{array}{l} L_1 \\ L_2 - 2L_1 \rightarrow L_2 \\ L_3 - 3L_1 \rightarrow L_3 \end{array} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & -3 & 2 & 0 \\ 0 & -2 & -5 & -19 \end{array} \right]$$

Step 3 : Eliminate y from L_3

$$\begin{array}{l} L_1 \\ L_2 \\ L_3 - \frac{2}{3}L_2 \rightarrow L_3 \end{array} \left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & -3 & 2 & 0 \\ 0 & 0 & -\frac{19}{3} & -19 \end{array} \right]$$

Solving System of Linear Equations

At this point, the last row is

$$\frac{-19}{3}z = -19 \Rightarrow z = 3$$

Step 4 : Back substitute z into L_2 to find y

$$L_2: -3y + 2z = 0 \Rightarrow -3y + 6 = 0 \Rightarrow y = 2$$

Step 5 : Back substitute y and z into L_1 to find x

$$L_1: x + y + z = 6 \Rightarrow x + 2 + 3 = 6 \Rightarrow x = 1$$

This procedure is called *Gauss Elimination Method*

Determinants

Determinant of a 2×2 matrix

$$\det(\mathbf{A}) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{12}a_{21}$$

Determinant of 3×3 matrix

$$\begin{aligned} \det(\mathbf{A}) &= \begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} \\ &= a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} \end{aligned}$$

Determinants

Determinant of a $n \times n$ matrix

$$\det(\mathbf{A}) = \sum_{j=1}^n (-1)^{1+j} a_{1j} \det(\mathbf{A}_{1j})$$

\mathbf{A}_{1j} , called minor, is a sub-matrix of \mathbf{A} .

Example:

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

$$\mathbf{A}_{11} = \begin{bmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{bmatrix}$$

$$\mathbf{A}_{12} = \begin{bmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{bmatrix}$$

Some properties:

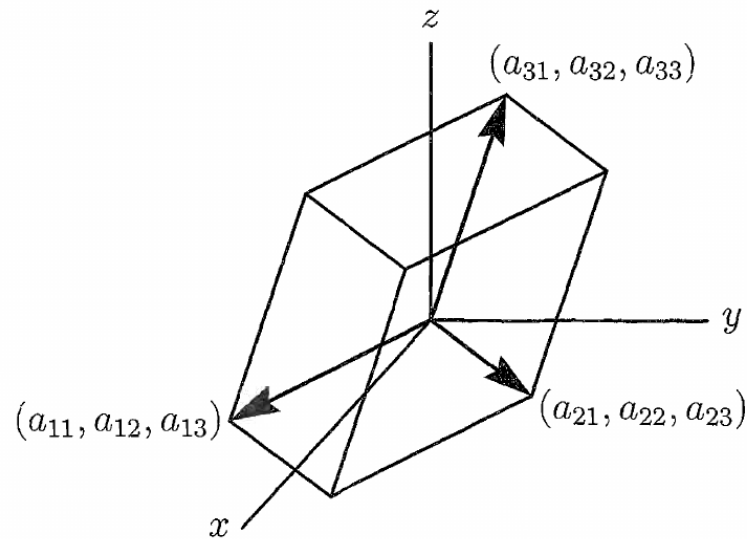
- (a) $\det(\mathbf{A}^T) = \det(\mathbf{A})$
- (b) $\det(\mathbf{A} \mathbf{B}) = \det(\mathbf{A}) \det(\mathbf{B})$

Determinants

Geometrical interpretation:

The determinant of an $n \times n$ matrix is the volume of an n -dimensional *parallelotope* whose sides are given by rows of the matrix!

The determinant of a 3×3 matrix \mathbf{A} gives the volume of parallelepiped with sides defined by rows of \mathbf{A} .



Determinant

Determinant of a triangular matrix is the product of the diagonal elements!
For example:

$$\det(\mathbf{A}) = a_{11} a_{22} a_{33}$$

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ 0 & a_{22} & a_{23} \\ 0 & 0 & a_{33} \end{bmatrix}$$

For an $n \times n$ triangular matrix:

$$\det(\mathbf{A}) = a_{11} a_{22} a_{33} \cdots a_{nn}$$

We can use elementary row operations to convert a square matrix into a triangular matrix.

Matrix Inverse

The inverse of an $n \times n$ matrix \mathbf{A} is an $n \times n$ matrix \mathbf{A}^{-1} such that:

$$\mathbf{A}^{-1} \mathbf{A} = \mathbf{A} \mathbf{A}^{-1} = \mathbf{I}$$

If \mathbf{A} has an inverse, then \mathbf{A} is called a *nonsingular matrix*.

If \mathbf{A} has no inverse, then \mathbf{A} is called a *singular matrix*.


If \mathbf{A} is nonsingular, then $\det(\mathbf{A}) \neq 0$

The Matrix Eigenvalue Problem

Consider multiplying nonzero vectors by a given square matrix, such as

$$\begin{bmatrix} 6 & 3 \\ 4 & 7 \end{bmatrix} \begin{bmatrix} 5 \\ 1 \end{bmatrix} = \begin{bmatrix} 33 \\ 27 \end{bmatrix}$$

Compare to this:


$$\begin{bmatrix} 6 & 3 \\ 4 & 7 \end{bmatrix} \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 30 \\ 40 \end{bmatrix} = 10 \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$


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Eigenvalue equation:

$$\mathbf{A} \mathbf{x} = \lambda \mathbf{x}$$

Here \mathbf{A} is a *square* matrix, \mathbf{x} is a row vector, and λ is a scalar.

The problem of systematically finding such λ 's and nonzero vectors for a given square matrix is called the matrix eigenvalue problem or, more commonly, the eigenvalue problem.

The Matrix Eigenvalue Problem

Eigenvalue equation:

$$\mathbf{A} \mathbf{x} = \lambda \mathbf{x}$$

Remark: $\mathbf{x} = 0$ is always a solution, but this is of no interest.

λ is called the eigenvalue of \mathbf{A}
 \mathbf{x} is called the eigenvector of \mathbf{A}
corresponding to eigenvalue λ .

How to Find Eigenvalues and Eigenvectors

Lets consider a simple example:

$$\mathbf{A} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}$$

Eigenvalues must be determined first:

$$\mathbf{A} \mathbf{x} = \lambda \mathbf{x}$$

$$\begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

In component form:

$$-5x_1 + 2x_2 = \lambda x_1$$

$$2x_1 - 2x_2 = \lambda x_2$$

$$(-5 - \lambda)x_1 + 2x_2 = 0$$

$$2x_1 + (-2 - \lambda)x_2 = 0$$

How to Find Eigenvalues and Eigenvectors

Back to matrix form:

$$\begin{bmatrix} (-5-\lambda) & 2 \\ 2 & (-2-\lambda) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$(\mathbf{A} - \lambda \mathbf{I}) \mathbf{x} = \mathbf{0}$$

$$\mathbf{I} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

This is a *homogeneous* equation.

By *Cramer's rule*, the solution exists if and only if the determinant of coefficient matrix is zero.

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0 \quad \rightarrow \text{Characteristic equation}$$

$$\begin{vmatrix} (-5-\lambda) & 2 \\ 2 & (-2-\lambda) \end{vmatrix} = 0$$

How to Find Eigenvalues and Eigenvectors

$$\begin{vmatrix} (-5-\lambda) & 2 \\ 2 & (-2-\lambda) \end{vmatrix} = 0$$

$$(-5-\lambda)(-2-\lambda) - 4 = 0$$

$$\lambda^2 + 7\lambda + 6 = 0 \quad \rightarrow \text{quadratic equation.}$$

The solutions of this equation are: $\lambda_1 = -1$, $\lambda_2 = -6$

These are Eigenvalues of \mathbf{A} .

How to Find Eigenvalues and Eigenvectors

Starting from the linear equations:

$$\begin{aligned}(-5-\lambda)x_1 + 2x_2 &= 0 \\ 2x_1 + (-2-\lambda)x_2 &= 0\end{aligned}$$

Eigenvector of \mathbf{A} corresponding to $\lambda = \lambda_1 = -1$

$$\begin{aligned}-4x_1 + 2x_2 &= 0 \\ 2x_1 - x_2 &= 0\end{aligned}$$

$$\Rightarrow x_2 = 2x_1$$

This determines an eigenvector up to a scalar multiple.

Choose $x_1 = 1$

Check:

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\mathbf{A} \mathbf{x}_1 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ -2 \end{bmatrix} = (-1) \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

How to Find Eigenvalues and Eigenvectors

Starting from the linear equations:

$$\begin{aligned}(-5-\lambda)x_1 + 2x_2 &= 0 \\ 2x_1 + (-2-\lambda)x_2 &= 0\end{aligned}$$

Eigenvector of \mathbf{A} corresponding to $\lambda = \lambda_2 = -6$

$$\begin{aligned}x_1 + 2x_2 &= 0 \\ 2x_1 - 4x_2 &= 0\end{aligned}$$

$$\Rightarrow x_1 = -2x_2$$

Choose $x_2 = 1$

$$\mathbf{x}_2 = \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

Check:

$$\mathbf{A} \mathbf{x}_2 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \end{bmatrix} = \begin{bmatrix} 12 \\ -6 \end{bmatrix} = (-6) \begin{bmatrix} -2 \\ 1 \end{bmatrix}$$

How to Find Eigenvalues and Eigenvectors

The general case:

[illegible]

$$(a_{11} - \lambda)x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = 0$$

$$a_{21}x_1 + (a_{22} - \lambda)x_2 + \cdots + a_{2n}x_n = 0$$

.....

$$a_{n1}x_1 + a_{n2}x_2 + \cdots + (a_{nn} - \lambda)x_n = 0.$$

How to Find Eigenvalues and Eigenvectors

In matrix notation:

$$(\mathbf{A} - \lambda \mathbf{I}) \mathbf{x} = \mathbf{0}$$

This has a solution if and only if:

$$\det(\mathbf{A} - \lambda \mathbf{I}) = 0 \quad \rightarrow \textit{Characteristic equation}$$

This gives rise to a polynomial of degree n in λ .

The eigenvalues of a square matrix \mathbf{A} are the roots of the characteristic equation of \mathbf{A} .

Hence an $n \times n$ matrix has at least one eigenvalue and at most n numerically different eigenvalues.

The eigenvalues must be determined first. Once these are known, corresponding eigenvectors are obtained from the system of n linear equations.