00-Useful-Commands

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1 Gram-Schmidt

Input: $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k\}$ a linearly independent set of vectors in \mathbb{R}^n **Output**: $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$, and orthogonal basis of span $\{\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_k\}$. **Algorithm**:

• Let
$$\mathbf{v}_1 = \mathbf{u}_1$$

• Let $\mathbf{v}_j = \mathbf{u}_j - \frac{\mathbf{u}_j \cdot \mathbf{v}_1}{\mathbf{v}_1 \cdot \mathbf{v}_1} \mathbf{v}_1 - \frac{\mathbf{u}_j \cdot \mathbf{v}_2}{\mathbf{v}_2 \cdot \mathbf{v}_2} \mathbf{v}_2 - \dots - \frac{\mathbf{u}_j \cdot \mathbf{v}_{j-1}}{\mathbf{v}_{j-1} \cdot \mathbf{v}_{j-1}} \mathbf{v}_{j-1}$ for $j = 2, \dots, k$

The first three steps are, more explicitly:

$$\begin{aligned} \mathbf{v}_1 &= \mathbf{u}_1 \\ \mathbf{v}_2 &= \mathbf{u}_2 - \frac{\mathbf{u}_2 \cdot \mathbf{v}_1}{\mathbf{v}_1 \cdot \mathbf{v}_1} \mathbf{v}_1 \\ \mathbf{v}_3 &= \mathbf{u}_3 - \frac{\mathbf{u}_3 \cdot \mathbf{v}_1}{\mathbf{v}_1 \cdot \mathbf{v}_1} \mathbf{v}_1 - \frac{\mathbf{u}_3 \cdot \mathbf{v}_2}{\mathbf{v}_2 \cdot \mathbf{v}_2} \mathbf{v}_2 \end{aligned}$$

2 Matrices

2.1 Matrix Input

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

2.2 Row Operations

Out[3]:

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

2.2.1 Add a multiple of a row to another row:

Notice that you can put more than one row opeartion in a single command.

Out [4]:

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & -3 & -6 \\ 0 & -6 & -12 \end{bmatrix}$$

2.2.2 Multiply a row by a scalar

Out [5]:

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 1 & 2 \\ 0 & -6 & -12 \end{bmatrix}$$

2.2.3 Swap rows

Out[6]:

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

Since the entry a_{11} is zero, to get a pivot on row 1 we need to swap rows:

Out[7]:

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

2.3 Identity Matrix

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

2.4 Reduced row echelon form

Out[9]:

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

Out[10]:

$$\begin{bmatrix} 1 & 0 & -1 & -\frac{5x}{3} + \frac{2y}{3} \\ 0 & 1 & 2 & \frac{4x}{3} - \frac{y}{3} \\ 0 & 0 & 0 & x - 2y + z \end{bmatrix}$$

2.5 Vector input

Out[11]:

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

2.6 Vector with fractional entries

$\begin{bmatrix} \frac{1}{2} \\ -\frac{2}{3} \\ 4 \end{bmatrix}$

2.7 Matrices with Symbolic variables

Out[13]:

$$\begin{bmatrix} 1 & -1 & 2 & 5 & x \\ 0 & 1 & -2 & 4 & y \\ 1 & -1 & 1 & -3 & z \\ 1 & 1 & 1 & 2 & t \end{bmatrix}$$

Out[14]:

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

2.8 Characteristic polynomial

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Out[15]:
In [16]: lbd = symbols('lambda')
          p = det(A - lbd*eye(3)) # eye(3) is the 3x3 identity
Out [16]:
                                   -\lambda^3 + 3\lambda^2 + 4\lambda
In [17]: factor(p)
Out[17]:
                                  -\lambda (\lambda - 4) (\lambda + 1)
3 Matrix and vector operations
In [18]: # Multiplication
          A * v1
Out[18]:
In [19]: A * v2
Out [19]:
In [20]: # Determinant
          det(A)
Out [20]:
                                         0
In [21]: # Inversion
          P = matrix\_to\_rational([[1, 0, -1],
                                      [2,1,3],
                                      [2,1,1]])
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P ** (-1)

Out[21]:

$$\begin{bmatrix} 1 & \frac{1}{2} & -\frac{1}{2} \\ -2 & -\frac{3}{2} & \frac{5}{2} \\ 0 & \frac{1}{2} & -\frac{1}{2} \end{bmatrix}$$

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Out[22]:

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

In [23]: # Dot product

v1.dot(v2)

Out[23]:

 $\frac{31}{6}$

In [24]: # Length (norm)

v1.norm()

Out[24]:

 $\sqrt{3}$

In []: