

Lecture 07

Linear Algebra

Linear Algebra

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- ▶ Matrices:
 - ▶ Matrix Operators
 - ▶ Rank & Trace
 - ▶ The Determinant
 - ▶ Positive and Negative Definite Matrices
 - ▶ Linear Independence

REVIEW ASSIGNMENT

1. Problem Set 06 solutions are available on Github.
2. Any issues or problems **You** would like to discuss?

Topic: Linear Algebra

OVERVIEW

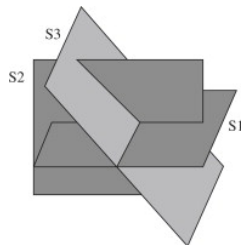
1. Systems of Linear Equations
2. Gaussian Elimination
3. Linear Operators
4. Existence of a Solution
5. Cramer's Rule
6. Eigenvalues and the Characteristic Equation
7. Leading Principle Minors
8. Regression as a Matrix
9. Centering Matrix
10. Residual Maker

2. GAUSSIAN ELIMINATION

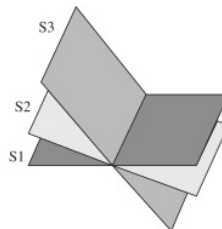
- ▶ Reduced Row Echelon Form
 - ▶ Interchange any two rows.
 - ▶ Change row by adding a multiple of another row.
 - ▶ Multiply each element in a row by a non-zero scalar.

$$\begin{pmatrix} 1 & 0 & \cdots & 0|b_1 \\ 0 & 1 & \cdots & 0|b_2 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1|b_m \end{pmatrix}$$

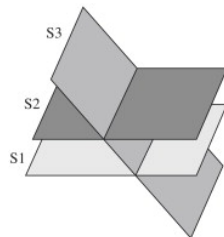
REDUCED ROW ECHELON FORM



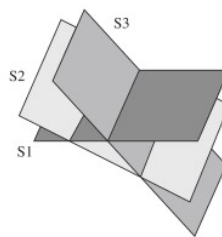
(a)



(b)



(c)



(d)

DEMONSTRATION: ROW ECHELON FORM

Question:

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

Answer:

$$R_2 \leftarrow R_2 - 3R_1$$

$$R_3 \leftarrow R_3 - R_1$$

$$R_2 \leftarrow R_2 + R_3$$

$$R_1 \leftarrow R_1 + R_2$$

$$R_3 \leftarrow R_3 + 2R_2$$

$$R_3 \leftarrow \frac{-1}{17} R_3$$

$$R_1 \leftarrow R_1 + 5R_3$$

$$R_2 \leftarrow R_2 + 7R_3$$

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

PRACTICE: ROW ECHELON FORM

1. Reduced REF for $\left(\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array}\right)$.

Answer: [◀ Show Work](#)

$$\left(\begin{array}{cc|c} 1 & 0 & 1 \\ 0 & 1 & 1 \end{array}\right)$$

PRACTICE: ROW ECHELON FORM

1. Reduced REF for $\left(\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array}\right)$.
2. Reduced REF for $\left(\begin{array}{ccc|c} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{array}\right)$.

PRACTICE: ROW ECHELON FORM

1. Reduced REF for $\left(\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array}\right)$.
2. Reduced REF for $\left(\begin{array}{ccc|c} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{array}\right)$.

Answer: [◀ Show Work](#)

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & \frac{-1}{3} \\ 0 & 1 & 0 & \frac{2}{3} \\ 0 & 0 & 1 & \frac{2}{3} \end{array}\right)$$

PRACTICE: ROW ECHELON FORM

1. Reduced REF for $\left(\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array}\right)$.
2. Reduced REF for $\left(\begin{array}{ccc|c} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{array}\right)$.
3. Reduced REF for $\left(\begin{array}{ccc|c} 3 & -3 & -2 & -1 \\ 0 & 2 & -3 & -3 \\ 3 & 3 & 2 & -3 \end{array}\right)$.

PRACTICE: ROW ECHELON FORM

1. Reduced REF for $\left(\begin{array}{cc|c} 1 & 2 & 3 \\ 4 & 5 & 9 \end{array}\right)$.
2. Reduced REF for $\left(\begin{array}{ccc|c} -1 & 1 & 0 & 1 \\ -2 & -3 & -1 & -2 \\ -3 & -1 & -2 & -1 \end{array}\right)$.
3. Reduced REF for $\left(\begin{array}{ccc|c} 3 & -3 & -2 & -1 \\ 0 & 2 & -3 & -3 \\ 3 & 3 & 2 & -3 \end{array}\right)$.

Answer: [◀ Show Work](#)

$$\left(\begin{array}{ccc|c} 1 & 0 & 0 & \frac{-2}{3} \\ 0 & 1 & 0 & \frac{-9}{13} \\ 0 & 0 & 1 & \frac{7}{13} \end{array}\right)$$

3. LINEAR OPERATORS

- Product Rule:

$$\frac{\partial a^T b}{\partial x} = \frac{\partial a^T}{\partial x} b + \frac{\partial b^T}{\partial x} a$$

- Quadratic Form:

$$x^T A x = \sum_{i=1}^n \sum_{j=1}^n x_i x_j a_{ij}$$

4. EXISTENCE OF SOLUTION

- ▶ Important to know that a solution for a system exists.
- ▶ A system of linear equations with coefficient matrix A and an augmented matrix \hat{A} has a solution iff:

$$\text{rank}\hat{A} = \text{rank}A$$

- ▶ There are infinite solutions if $\#rows(A) < \#cols(A)$.
 - ▶ More unknown variables than observations.
- ▶ Non-singular Square Matrix: Ensure only one solutions exists iff

$$\#rows(A) = \#cols(A) = \text{rank}(A)$$

5. CRAMER'S RULE

- ▶ A unique solution $x = (x_1, \dots, x_n)$ for $n \times n$ system $Ax = b$ is

$$x_i = \frac{\det B_i}{\det A} \forall i = 1, \dots, n$$

- ▶ Where B_i replaces the i 'th column of A with the b vector.
- ▶ Cramer's rule is an alternative to Gaussian elimination. It is an analog to 'partialing' out the effect for only 1 dimension (i.e., variable) in a system of equations.

5. CRAMER'S RULE

Cramer's Rule

$$a_1x + b_1y + c_1z = d_1$$

$$a_2x + b_2y + c_2z = d_2$$

$$a_3x + b_3y + c_3z = d_3$$

$$\text{Let } D = \begin{vmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{vmatrix}$$

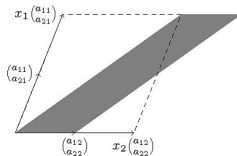
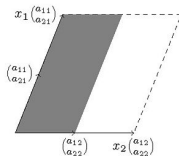
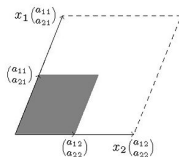
If $D \neq 0$ then

$$x = \frac{\begin{vmatrix} d_1 & b_1 & c_1 \\ d_2 & b_2 & c_2 \\ d_3 & b_3 & c_3 \end{vmatrix}}{D}$$

$$y = \frac{\begin{vmatrix} a_1 & d_1 & c_1 \\ a_2 & d_2 & c_2 \\ a_3 & d_3 & c_3 \end{vmatrix}}{D}$$

$$z = \frac{\begin{vmatrix} a_1 & b_1 & d_1 \\ a_2 & b_2 & d_2 \\ a_3 & b_3 & d_3 \end{vmatrix}}{D}$$

CRAMER'S RULE = STRETCH SCALAR



PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.

PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.

Answer: [◀ Show Work](#)

$$x = \frac{-3}{16}$$
$$y = \frac{21}{8}$$

PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.

2. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & -1 & 6 \\ 3 & -2 & 1 & -5 \\ 1 & 3 & -2 & 14 \end{array}\right)$.

PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.

2. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & -1 & 6 \\ 3 & -2 & 1 & -5 \\ 1 & 3 & -2 & 14 \end{array}\right)$.

Answer: [◀ Show Work](#)

$$x = 1$$

$$y = 3$$

$$z = -2$$

PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.
2. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & -1 & 6 \\ 3 & -2 & 1 & -5 \\ 1 & 3 & -2 & 14 \end{array}\right)$.
3. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 3 & 11 \\ 1 & -2 & 1 & 0 \end{array}\right)$.

PRACTICE: CRAMER'S RULE

1. Solve for x, y given $\left(\begin{array}{cc|c} -2 & 1 & 3 \\ 8 & 4 & 9 \end{array}\right)$.
2. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & -1 & 6 \\ 3 & -2 & 1 & -5 \\ 1 & 3 & -2 & 14 \end{array}\right)$.
3. Solve for x, y, z given $\left(\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 3 & 11 \\ 1 & -2 & 1 & 0 \end{array}\right)$.

Answer: [◀ Show Work](#)

$x=1$

$y = 2$

$$z=3$$

6. EIGENVALUES AND THE CHARACTERISTIC EQUATION

- ▶ Characteristic Equation

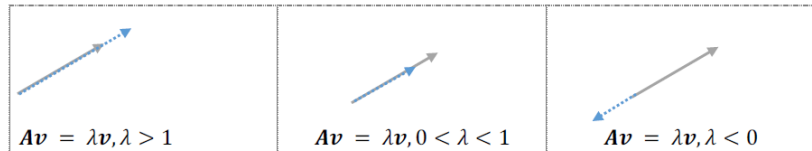
$$Ac = \lambda c$$

- ▶ Characteristic vectors: (c, λ)
- ▶ Eigenvectors: c
- ▶ Eigenvalues: λ

$$Ac = \lambda Ic \iff (A - \lambda I)c = 0$$

- ▶ Homogeneous system has non-zero solution if it is singular and has zero determinant: $\det(A - \lambda I) = 0$

EIGENVECTORS SCALED BY EIGENVALUES



DEMONSTRATION: EIGENVALUES

Question:

Find the Eigenvalues and Eigenvector for $A = \begin{bmatrix} -5 & 2 \\ -7 & 4 \end{bmatrix}$.

For the Eigenvalues:

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.

Answer: [◀ Show Work](#)

$$\lambda = \{5, -2\}$$

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.

Answer: [◀ Show Work](#)

$$\lambda = \{1, 2\}$$

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.
3. Find the Eigenvalues for $\begin{bmatrix} 5 & -10 & -5 \\ 2 & 14 & 2 \\ -4 & -8 & 6 \end{bmatrix}$.

PRACTICE: EIGENVALUES

1. Find the Eigenvalues for $\begin{bmatrix} 1 & 4 \\ 3 & 2 \end{bmatrix}$.
2. Find the Eigenvalues for $\begin{bmatrix} 1 & -3 & -7 \\ 0 & -2 & -6 \\ 0 & 2 & 5 \end{bmatrix}$.
3. Find the Eigenvalues for $\begin{bmatrix} 5 & -10 & -5 \\ 2 & 14 & 2 \\ -4 & -8 & 6 \end{bmatrix}$.

Answer: [◀ Show Work](#)

$$\lambda = \{5, 10\}$$

7. LEADING PRINCIPLE MINORS

- ▶ A way to test for matrix definiteness.
- ▶ Leading Principal Sub-matrix: Let A be a $N \times N$ matrix. The k 'th order principal sub-matrix of A obtained by deleting the last $N - K$ rows and the last $N - K$ columns.
- ▶ Leading Principal Minor: The determinant of the K 'th order leading principal sub-matrix.
- ▶ Ex., for a 3×3 matrix, the leading principal minors are:

$$|a_{11}|, \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}, \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

7. LEADING PRINCIPLE MINORS

- ▶ Positive Definite: Iff all N leading principal minors are ≥ 0 .
- ▶ Negative Definite: Iff the N leading principal minors alternate signs

$$\det(A_1) < 0, \det(A_2) > 0, \det(A_3) < 0, \text{ etc.}$$

- ▶ Indefinite: Leading principal minors follow any other order.

8. REGRESSION AS A MATRIX

- ▶ A linear OLS model:

$$Y_{N \times 1} = X_{N \times K} \beta_{K \times 1} + e_{N \times 1}$$

- ▶ With the goal of selecting $\hat{\beta}$ that minimizes squared predicted errors.

$$\hat{e}^T \hat{e} = (Y - X\hat{\beta})^T (Y - X\hat{\beta})$$

8. REGRESSION AS A MATRIX

- So, taking the first derivative we can get:

$$\begin{aligned} X^T X \hat{\beta} - X^T Y &= 0 \\ \implies \\ -X^T (Y - X \hat{\beta}) &= -X^T \hat{e} = 0 \end{aligned}$$

- And the solution to OLS is:

$$\hat{\beta} = (X^T X)^{-1} X^T Y$$

9. CENTERING MATRIX

- ▶ It is common in statistics to transform data to be ‘deviations from the mean’.
- ▶ This can be done by creating the “centering matrix”.
- ▶ First, create a multiplier $\frac{1}{N}ii^T$.

$$\frac{1}{N}ii^T = \frac{1}{N} \begin{pmatrix} 1 \\ 1 \\ \vdots \\ 1 \end{pmatrix} (1 \quad 1 \quad \cdots \quad 1) = \begin{pmatrix} \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix}$$

- ▶ Then define vectors of means.

$$i\bar{x} = \frac{1}{N}ii^T x = \begin{pmatrix} \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{N} & \frac{1}{N} & \cdots & \frac{1}{N} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{pmatrix} = \begin{pmatrix} \bar{x} \\ \bar{x} \\ \vdots \\ \bar{x} \end{pmatrix}$$

9. CENTERING MATRIX

- The vector of derivatives can be expressed as:

$$x - i\bar{x} = \begin{pmatrix} x_1 - \bar{x} \\ x_2 - \bar{x} \\ \vdots \\ x_N - \bar{x} \end{pmatrix} = x - \frac{1}{N}ii^Tx = (I - \frac{1}{N}ii^T)x = M^0x$$

- Summing these derivatives can be written as follows:

$$\sum_{i=1}^N (x_i - x)^2 = (x - i\bar{x})^T (x - i\bar{x}) = (M^0 x)^T (M^0 x) = x^T M^{0T} M^0 x$$

Review

REVIEW OF LINEAR ALGEBRA

1. Systems of Linear Equations
2. Gaussian Elimination
3. Linear Operators
4. Existence of a Solution
5. Cramer's Rule
6. Eigenvalues and the Characteristic Equation
7. Leading Principle Minors
8. Regression as a Matrix
9. Centering Matrix
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ROW ECHELON FORM QUESTION 1 ANSWER:

◀ QUESTION

$$R_2 \leftarrow R_2 - 4R_1$$

$$R_2 \leftarrow \frac{-1}{3}R_2$$

$$R_1 \leftarrow R_1 - 2R_2$$

ROW ECHELON FORM QUESTION 2 ANSWER:

◀ QUESTION

$$R_1 \leftarrow -R_1$$

$$R_2 \leftarrow R_2 + 2R_1$$

$$R_3 \leftarrow R_3 + 3R_1$$

$$R_2 \leftarrow R_2 - \frac{3}{2}R_3$$

$$R_1 \leftarrow R_1 + R_2$$

$$R_3 \leftarrow R_3 + 4R_2$$

$$R_3 \leftarrow \frac{1}{6}R_3$$

$$R_1 \leftarrow R_1 - 2R_3$$

$$R_2 \leftarrow R_2 - 2R_3$$

ROW ECHELON FORM QUESTION 3 ANSWER:

◀ QUESTION

$$R_1 \leftarrow R_1 - \frac{2}{3}R_3$$

$$R_3 \leftarrow R_3 - 3R_1$$

$$R_2 \leftarrow \frac{1}{2}R_2$$

$$R_1 \leftarrow R_1 + 5R_2$$

$$R_3 \leftarrow R_3 - 18R_2$$

$$R_3 \leftarrow \frac{1}{39}R_3$$

$$R_1 \leftarrow R_1 + \frac{65}{6}R_3$$

$$R_2 \leftarrow R_2 + \frac{3}{2}R_3$$

CRAMER'S RULE QUESTION 1 ANSWER:

◀ QUESTION

$$D = -16$$

$$D_x = 3$$

$$D_y = -42$$

$$x = \frac{-3}{16}$$

$$y = \frac{21}{8}$$

CRAMER'S RULE QUESTION 2 ANSWER:

◀ QUESTION

$$D = -3$$

$$D_x = -3$$

$$D_y = -9$$

$$D_z = 6$$

$$x = 1$$

$$y = 3$$

$$z = -2$$

CRAMER'S RULE QUESTION 3 ANSWER:

◀ QUESTION

$$D = 9$$

$$D_x = 9$$

$$D_y = 18$$

$$D_z = 27$$

$$x = 1$$

$$y = 2$$

$$z = 3$$

EIGENVALUES QUESTION 1 ANSWER:

◀ QUESTION

$$\lambda^2 - 3\lambda - 10 = 0$$

$$\lambda = \{5, -2\}$$

EIGENVALUES QUESTION 2 ANSWER:

◀ QUESTION

$$-\lambda^3 + 4\lambda^2 - 5\lambda + 2 = 0$$

$$-(\lambda - 1)^2(\lambda - 2) = 0$$

$$\lambda = \{1, 2\}$$

EIGENVALUES QUESTION 3 ANSWER:

◀ QUESTION

$$\begin{aligned}(\lambda - 5)(\lambda^2 - 20\lambda + 100) &= 0 \\ \lambda &= \{5, 10\}\end{aligned}$$