Introduction

Linear Algebra (spring, 2016)

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Syllabus

course webpage:

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http://www.minho-kim.com/courses/16sp71007
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Textbook:

"Coding the Matrix: Linear Algebra through Computer Science Applications" by Phillip Klein

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http://codingthematrix.com
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Introduction to Linear Algebra

What is algebra(대수학:代數學)?

- "Algebra is the branch of mathematics concerning the study of the rules of operations and relations, and the constructions and concepts arising from them, including terms, polynomials, equations and algebraic structures..." (from Wikipedia)
- Elementary algebra
 - ▶ operations(연산자): +, -, ×,...
 - ▶ relations(관계): >, <, =, ≤,...
 - ▶ variables/unknowns(미지수): x, y,...
 - terms(항): '3x' and '4y' in "3x + 4y"
 - polynomials(다항식): $ax^2 + by + cz$
 - functions
 - ▶ algebraic structures(대수적 구조): ℤ(정수) under addition & multiplication

Introduction to Linear Algebra (cont'd)

What is linear algebra?

- "Linear algebra is a branch of mathematics that studies vector spaces, also called linear spaces, along with linear functions that input one vector and output another... (from Wikipedia)
- Vector space is an algebraic structure. → operations?

What You've Already Learned in High School...

- ▶ 수학관련 교과목: 수학(고1과정), 수학의활용, 수학Ⅰ, 미적분과통계기본, 수학Ⅱ, 적분과통계, 기하와벡터
- ▶ 7차교육과정
- ▶ "대한민국의 고등학교 수학 교과목" (Wikipedia korea)

Related topics:

- 수학(고1과정)
 - ▶ 수와 연산 (elementary algebra: 기초대수학)
- 수학I
 - ▶ 행렬 (matrices) 과 그래프
- ▶ 기하와 벡터
 - 일차변환(linear transformations)과 행렬 (matrices)
 - 공간도형 (three-dimensional geometries) 과 공간좌표 (three-dimensional coordinates)
 - ▶ 벡터 (vectors)

Review on Vectors

Let's refresh your memory...

- Definition
- Vector representation using coordinates
- Algebra of vectors
- Dot product (점곱) or scalar product (스칼라곱)
 NOTE: Dot(scalar) product is an inner product (내적), but not vice versa.
- Length of a vector

Python

- This lecture is based on Python 3.x.
- Try Python Anywhere for least hassles.
- You can try installing stand-alone packages yourselves.
 (No instruction will be given though...)
- You can install a Python 3.x interpreter on your smartphones/tablets - for example, QPython3 for Android, Python 3.4 for iOS, etc.

Table of Contents of the Textbook

- The Function (and other mathematical and computational preliminaries)
- 1. The Field
- The Vector
- 3. The Vector Space
- 4. The Matrix
- 5. The Basis
- 6. Dimension
- 7. Gaussian Elimination
- 8. The Inner Product
- Orthogonalization
- Special Bases
 - 11. The Singular Vector Decomposition
 - 12. The Eigenvector
 - 13. The Linear Program

Applications

- Security (Cryptography, Authentication)
- Graph Theory
- Image Processing (Filtering, Compression)
- Coding Theory
- Computer Graphics
- Machine Learning

Fundamental Questions

- How can we tell whether a solution to a linear system is unique?
- ► How can we find the number of solutions to a linear system over GF(2)?
- How can we tell if a set V of vectors is equal to the span of vectors $\mathbf{v}_1, \dots, \mathbf{v}_n$?
- For a system of linear equations, what other linear equations are implied?
- How can we tell if a matrix is invertible?
- Can every vector space be represented as the solution set of a homogeneous linear system?

Fundamental Computational Problems

- Find the solution to a matrix equation $M\mathbf{x} = \mathbf{b}$.
- Find the vector ${\bf x}$ minimizing the **distance** between $M{\bf x}$ and ${\bf b}$.
- Given vector **b**, find the **closest vector** to **b** whose representation in a given basis is *k*-sparse.
- Find the solution to a matrix inequality $M\mathbf{x} \leq \mathbf{b}$.
- Given a matrix M, find the closest matrix to M whose rank is at most k.