

Linear Algebra

Chapter 1: Vectors

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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): $+$, $-$, \times , ...
 - ▶ relations(관계): $>$, $<$, $=$, \leq , ...
 - ▶ variables/unknowns(미지수): x , y , ...
 - ▶ terms(항): ‘ $3x$ ’ and ‘ $4y$ ’ in “ $3x + 4y$ ”
 - ▶ polynomials(다항식): $ax^2 + by + cz$
 - ▶ **functions**
 - ▶ **algebraic structures**(대수적 구조): \mathbb{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” (한국교육과정평가원)
- ▶ “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

→ Watch “**Vectors**” video on YouTube

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...Enjoy with your friends!

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Vectors

- ▶ Direction + magnitude
- ▶ **Displacement** from initial point (tail) to terminal point (head)
- ▶ Notation: \overrightarrow{AB} or v
- ▶ Position vectors: 1-to-1 correspondence between points on the plane and (2D) vectors
- ▶ **Points \neq vectors**
- ▶ **Representation** \rightarrow Why?
 - ▶ **Coordinate system** (e.g., Cartesian, polar)
 - ▶ Components
 - ▶ **Ordered** pair of real numbers
 - ▶ Notation:
Row vector $[x, y]$ or column vectors $\begin{bmatrix} x \\ y \end{bmatrix}$
cf) Notation for points: $P = (x, y)$
- ▶ Zero vector (0)
- ▶ (Real) vector space \mathbb{R}^2 : “the set of all vectors with two components”

Vector Arithmetic

Let $\mathbf{u} := [u_1, u_2]$ and $\mathbf{v} := [v_1, v_2]$.

($\mathbf{u}, \mathbf{v} \in \mathbb{R}^2$ and $u_1, u_2, v_1, v_2 \in \mathbb{R}$)

- ▶ **Addition:** $\mathbf{u} + \mathbf{v} = [u_1 + v_1, u_2 + v_2]$
 - ▶ ‘Head-to-tail rule’ or ‘parallelogram rule’
- ▶ **Scalar multiplication:** $c\mathbf{u} = c[v_1, v_2] = [cv_1, cv_2]$
 - ▶ **Scalar:** constant
- ▶ **Subtraction:** $\mathbf{u} - \mathbf{v} = \mathbf{u} + (-\mathbf{v}) = [u_1 - v_1, u_2 - v_2]$

Higher Dimensional Vectors

Vectors in \mathbb{R}^n

- ▶ **Ordered n -tuples** of real numbers

- ▶ $\mathbf{v} = [v_1, \dots, v_n] = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n$

- ▶ Geometric method doesn't work anymore
→ We need algebraic methods using n -tuples.

Algebraic Properties of Vectors in \mathbb{R}^n

Let $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$ and $c, d \in \mathbb{R}$.

- a. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$ (commutativity)
- b. $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$ (associativity)
- c. $\mathbf{u} + \mathbf{0} = \mathbf{u}$
- d. $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$
- e. $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$ (distributivity)
- f. $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$ (distributivity)
- g. $c(d\mathbf{u}) = (cd)\mathbf{u}$
- h. $1\mathbf{u} = \mathbf{u}$

→ Try to prove them yourselves!

Linear Combination

Definition

A vector v is a linear combination of vectors v_1, v_2, \dots, v_k if there are scalars c_1, c_2, \dots, c_k such that

$$v = \sum_{j=1}^k c_j v_j = c_1 v_1 + c_2 v_2 + \dots + c_k v_k.$$

The scalars c_1, c_2, \dots, c_k are called the **coefficients** of the linear combination.

- ▶ Do such scalars c_1, c_2, \dots, c_k always exist for any v and v_1, v_2, \dots, v_k ?
- ▶ How many vectors do we need (in \mathbb{R}^2)? I.e., how large should k be (in \mathbb{R}^2)?
- ▶ Is it enough just to have sufficiently many vectors?
- ▶ How is the situation different between \mathbb{R} and \mathbb{R}^2 ?
- ▶ **Coordinate axes and coordinate grid**

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Dot Product

Can we multiply a vector with another vector?

→ **Dot (scalar) product** and **cross product**

Definition

If

$$\mathbf{u} = \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} \quad \text{and} \quad \mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$

then the **dot product** $\mathbf{u} \cdot \mathbf{v}$ of \mathbf{u} and \mathbf{v} is defined by

$$\mathbf{u} \cdot \mathbf{v} = \sum_{j=1}^n u_j v_j = u_1 v_1 + \cdots + u_n v_n \in \mathbb{R}.$$

- ▶ $\mathbf{u} \cdot \mathbf{v} \in \mathbb{R} \rightarrow$ a.k.a. **scalar product**
- ▶ The dot product is one of the more general **inner products**. (Chap. 7)

Properties of Dot Product

Theorem 1.2

Let $\mathbf{u}, \mathbf{v}, \mathbf{w} \in \mathbb{R}^n$ and $c \in \mathbb{R}$.

- a. $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$ (commutativity)
- b. $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$ (distributivity)
- c. $(c\mathbf{u}) \cdot \mathbf{v} = c(\mathbf{u} \cdot \mathbf{v})$
- d. $\mathbf{u} \cdot \mathbf{u} \geq 0$ and $\mathbf{u} \cdot \mathbf{u} = 0$ iff (if and only if) $\mathbf{u} = \mathbf{0}$.

→ Try to prove them yourselves!

- $(\mathbf{u} + \mathbf{v}) \cdot (\mathbf{u} + \mathbf{v}) = ?$

Length

Definition

The **length** (or **norm**) of a vector $\mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n$ is the non-negative scalar $\|\mathbf{v}\|$ defined by

$$\|\mathbf{v}\| = \sqrt{\mathbf{v} \cdot \mathbf{v}} = \sqrt{v_1^2 + \cdots + v_n^2} \rightarrow \|\mathbf{v}\|^2 = \mathbf{v} \cdot \mathbf{v}$$

Theorem 1.3

Let $\mathbf{v} \in \mathbb{R}^n$ and $c \in \mathbb{R}$. Then

- a. $\|\mathbf{v}\| = 0$ iff $\mathbf{v} = \mathbf{0}$
- b. $\|c\mathbf{v}\| = |c|\|\mathbf{v}\|$

Unit Vectors

- ▶ Vectors with length 1
- ▶ **Normalization:** to make the length of a vector 1
 $v \rightarrow (1/\|v\|)v$
- ▶ **Standard unit vectors**

Examples:

$$e_1 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, e_2 = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

More on Length

Theorem 1.4: The Cauchy-Schwarz inequality

For all vectors $u, v \in \mathbb{R}^n$,

$$|u \cdot v| \leq \|u\| \|v\|$$

- ▶ Try Exercises 65 & 66 (p.27)
- ▶ Is “ $\|u + v\| = \|u\| + \|v\|$ ” true?

Theorem 1.5: The triangle inequality

For all vectors $u, v \in \mathbb{R}^n$,

$$\|u + v\| \leq \|u\| + \|v\|$$

Distance

- ▶ How can we *define* the distance of two vectors?

Definition

The **distance** $d(\mathbf{u}, \mathbf{v})$ between (position) vectors $\mathbf{u}, \mathbf{v} \in \mathbb{R}^n$ is *defined* by

$$d(\mathbf{u}, \mathbf{v}) = \|\mathbf{u} - \mathbf{v}\|$$

Angles

- ▶ Geometric view in \mathbb{R}^2 and \mathbb{R}^3
 - ▶ What is the relationship of u , v , and θ ?
 - ▶ How should we define θ ? (See Fig 1.29 on p.21)
 - ▶ What is the relationship of u , v , and $\cos \theta$?
- ▶ How can we define the angle between two vectors in \mathbb{R}^n ?

Definition: Angle

For nonzero vectors $u, v \in \mathbb{R}^n$,

$$\cos \theta = \frac{u \cdot v}{\|u\| \|v\|}$$

Orthogonality

- ▶ How can we generalize the concept of “perpendicularity” to \mathbb{R}^n ?

Definition: Orthogonality

Two vectors $u, v \in \mathbb{R}^n$ are **orthogonal** to each other ($u \perp v$) if $u \cdot v = 0$.

- ▶ What if one vector is 0? \rightarrow The zero vector is orthogonal to every vector!

Theorem 1.6: Pythagoras' Theorem

For all vectors $u, v \in \mathbb{R}^n$,

$$\|u + v\|^2 = \|u\|^2 + \|v\|^2$$

iff $u \perp v$.

Projections

- ▶ How to find the distance from a point to a line?
- ▶ How can we represent p using u and v in Fig 1.34 on p.24?

Definition

If $u, v \in \mathbb{R}^n$ and $u \neq 0$, the the **projection of v onto u** is the vector $\text{proj}_u(v)$ defined by

$$\text{proj}_u(v) = \left(\frac{u \cdot v}{u \cdot u} \right) u$$

- ▶ $\text{proj}_u(v)$ is a vector. ($\text{proj}_u(v) \in \mathbb{R}^n$)
- ▶ Is “ $\text{proj}_u(v) = \text{proj}_v(u)$ ” true?
- ▶ Parallel to u
- ▶ What if v is the zero vector?
- ▶ What if the angle is obtuse?
- ▶ What if u is a unit vector?

Cartesian Coordinate System

- ▶ Standard unit vectors $e_1, \dots, e_n \in \mathbb{R}^n$
- ▶ Any (point) vector $v \in \mathbb{R}^n$ can be represented as a **linear combination** of the standard unit vectors:

$$v = \sum_{j=1}^n \text{proj}_{e_j}(v) = \sum_{j=1}^n (v \cdot e_j) e_j = (v \cdot e_1) e_1 + \dots + (v \cdot e_n) e_n.$$

- ▶ Example:

$$\begin{bmatrix} x \\ y \end{bmatrix} = x \begin{bmatrix} 1 \\ 0 \end{bmatrix} + y \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

- ▶ The Cartesian coordinate of a (point) vector v is

$$v = \begin{bmatrix} v \cdot e_1 \\ \vdots \\ v \cdot e_n \end{bmatrix}.$$

- ▶ Section 5.1

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Line Equations

Think geometrically!!!

- ▶ “slope-intercept form” $y = mx + k$ (lines on the plane)
 - ▶ m : slope
 - ▶ k : y -intercept
- ▶ $ax + by = c$ (lines on the plane)
- ▶ $n \cdot x = 0$ (**normal form** of lines passing through the origin)
 - ▶ x : position vectors on the line
 - ▶ n : **normal vector**
- ▶ $x = td$ (**vector form** of lines passing through the origin)
 - ▶ d : direction vector

Line Equations (cont'd)

- ▶ What if a line does not pass through the origin?
- ▶ (Fig 1.55 on p.33) For all points x on the line ℓ , $x - p$ is orthogonal to n .

Definition

The normal form of the equation of a line ℓ in \mathbb{R}^2 is

$$n \cdot (x - p) = 0 \text{ or } n \cdot x = n \cdot p$$

where p is a specific point on ℓ and $n \neq 0$ is a normal vector for ℓ .

The general form of the equation of ℓ is

$$n \cdot x = \begin{bmatrix} a \\ b \end{bmatrix} \cdot \begin{bmatrix} x \\ y \end{bmatrix} = ax + by = c$$

where n is a normal vector for ℓ .

- ▶ What is the geometric meaning of c in the equation $n \cdot x = c$ when $\|n\| = 1$?

Line Equations (cont'd)

Definition

The **vector form of the equation of a line** ℓ in \mathbb{R}^2 or \mathbb{R}^3 is

$$\mathbf{x} = \mathbf{p} + t\mathbf{d}$$

where \mathbf{p} is a specific point on ℓ and $\mathbf{d} \neq \mathbf{0}$ is a direction vector for ℓ .

The equation corresponding to the components of the vector form of the equation are called **parametric equations** of ℓ .

- ▶ What is the parametric equation of the line passing through two points P and Q ? Let $\mathbf{p} = \overrightarrow{OP}$ and $\mathbf{q} = \overrightarrow{OQ}$.

Plane Equations

- ▶ How can we generalize the general form of the line equation to \mathbb{R}^3 ? Does it still represent a line?

Definition

The normal form of the equation of a plane \mathcal{P} in \mathbb{R}^3 is

$$\mathbf{n} \cdot (\mathbf{x} - \mathbf{p}) = 0 \text{ or } \mathbf{n} \cdot \mathbf{x} = \mathbf{n} \cdot \mathbf{p}$$

where \mathbf{p} is a specific point on \mathcal{P} and $\mathbf{n} \neq \mathbf{0}$ is a normal vector for \mathcal{P} .

The general form of the equation of \mathcal{P} is

$$\mathbf{n} \cdot \mathbf{x} = \begin{bmatrix} a \\ b \\ c \end{bmatrix} \cdot \begin{bmatrix} x \\ y \\ z \end{bmatrix} = ax + by + cz = d$$

where \mathbf{n} is a normal vector for \mathcal{P} .

- ▶ Hyperplanes

Plane Equations (cont'd)

- ▶ Fig 1.58 on p.36
- ▶ Any vector in \mathbb{R}^2 is a linear combination of two non-zero vectors in \mathbb{R}^2 if they are NOT parallel each other. \rightarrow Can be generalized to vectors parallel to a plane in \mathbb{R}^3 !

Definition

The **vector form of the equation of a plane** \mathcal{P} in \mathbb{R}^3 is

$$\mathbf{x} = \mathbf{p} + s\mathbf{u} + t\mathbf{v}$$

where \mathbf{p} is a point on \mathcal{P} and \mathbf{u} and \mathbf{v} are direction vectors for \mathcal{P} (\mathbf{u} and \mathbf{v} are non-zero and parallel to \mathcal{P} , but not parallel to each other).

The equations corresponding to the components of the vector form of the equation are called **parametric equations** of \mathcal{P} .

- ▶ What is the parametric equation of the plane passing through three points P , Q and R ? Let $\mathbf{p} = \overrightarrow{OP}$, $\mathbf{q} = \overrightarrow{OQ}$ and $\mathbf{r} = \overrightarrow{OR}$.

Lines and Planes: Summary

| | normal form | vector form |
|-----------------------------|--|--|
| lines in \mathbb{R}^2 | $(x - p) \cdot n = 0$ “ $x - p$ is orthogonal to n ” | $x - p = td$ “ $x - p$ is parallel to d ” “ $x - p$ is a l.c. of d ” |
| lines in \mathbb{R}^3 | $(x - p) \cdot n_1 = 0$ $(x - p) \cdot n_2 = 0$ “ $x - p$ is orthogonal to both n_1 and n_2 ” | $x - p = td$ “ $x - p$ is parallel to d ” |
| planes in \mathbb{R}^3 | $(x - p) \cdot n = 0$ “ $x - p$ is orthogonal to n ” | $x - p = su + tv$ “ $x - p$ is a l.c. of u and v ” |

* l.c.: linear combination

Distance between a Point and a Hyperplane

Distance between a point and a line in 2D

- ▶ General form of line equation of ℓ : $ax + by = c$
- ▶ Point $B = (x_0, y_0)$
- ▶ Proof: Let $X = (p, q)$ be the shortest point on ℓ to B . Then
 - ▶ X satisfies the line equation,
 - ▶ the vector $X - B$ is parallel to the vector (a, b) (Why?) and
 - ▶ $\|X - B\|$ is the distance.

$$d(B, \ell) = \frac{|ax_0 + by_0 - c|}{\sqrt{a^2 + b^2}}$$

Distance between a point and a plane in 3D

- ▶ General form of plane equation of \mathcal{P} : $ax + by + cz = d$
- ▶ Point $B = (x_0, y_0, z_0)$

$$d(B, \mathcal{P}) = \frac{|ax_0 + by_0 + cz_0 - d|}{\sqrt{a^2 + b^2 + c^2}}$$

Cross Product

Definition

The **cross product** of

$$\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \\ u_3 \end{bmatrix} \quad \text{and} \quad \mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

is the vector $\mathbf{u} \times \mathbf{v}$ defined by

$$\mathbf{u} \times \mathbf{v} = \begin{bmatrix} u_2 v_3 - u_3 v_2 \\ u_3 v_1 - u_1 v_3 \\ u_1 v_2 - u_2 v_1 \end{bmatrix}$$

- ▶ Defined only for the vectors in \mathbb{R}^3 .
- ▶ Show that $(\mathbf{u} \times \mathbf{v}) \perp \mathbf{u}$ and $(\mathbf{u} \times \mathbf{v}) \perp \mathbf{v}$
- ▶ $(\mathbf{u} \cdot \mathbf{v})^2 + \|\mathbf{u} \times \mathbf{v}\|^2 = ?$
- ▶ $\|\mathbf{u} \times \mathbf{v}\| = ?$
- ▶ What is the geometric meaning of $\|\mathbf{u} \times \mathbf{v}\|$?

Scalar Triple Product

Let $u, v, w \in \mathbb{R}^3$. Then **the scalar triple product** of the three vectors is defined as

$$u \cdot (v \times w)$$

- ▶ $u \cdot (v \times w) = v \cdot (w \times u) = w \cdot (u \times v)$
- ▶ $w \cdot (u \times v) = -w \cdot (v \times u)$
- ▶ **Geometric meaning:** (signed) volume of the parallelepiped defined by u , v and w .

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Skipped.