Linear Algebra Self-Study

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Chapter 1

Vector and Matrices

1.1 My bad guys

So, the issue, right? I picked up LaTeX after I already finished chapter 1 , and nearly finished chapter 2. So to future me and any poor sods reading this, good luck lol.

Chapter 2

Solving Linear Equation $Ax = b$

2.1 Elimination and Back Substitution

I fucked up

2.2 Elimination Matrices and Inverse Matrices

This too.

2.3 Matrix Computation and $A = LU$

This one too.

2.4 Permutation and Tranposes

Also this shit.

2.5 Derivatives and Finite Difference Matrices

Second difference matrices includes K, T, B. They all have the $-1, 2, -1$ pattern.

$$K_4 = \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

Now we can approximate $-\frac{d^2u}{dx^2} = f = (x)$ So, we want to compute $-\frac{d^2u}{dx^2}$ with a computer, but the computer can't understand derivative. So what we do is we turn $\frac{d^2u}{dx^2}$ into the matrix $\frac{K^2}{h}$, function $u(x)$ into vector u, and function $f(x)$ into F. We also need the boundary conditions, which are given where $u(0) = 0$ and $u(1) = 0$. We can't pick out the infinite space between 0 and 1, so we pick N equally spaced points at a regular interval. The space between each points (and the first and the last point) becomes meshwidth (h). If we have N interal points $u_0, u_1, u_2, \ldots$ plus two boundary points u_0 and u_{N+1}, we divide the total length into N+1 segments. Therefore the spacing is $h = \frac{1}{N+1}$. If we have 4 N, then the spacing is h = $\frac{1}{5}$. So instead of finding the continuous function $u(x)$, we will find the value at each internal points, and they becomes the unknown vector $U = [u_1, u_2, u_3, u_4]^T$.

$$-\frac{d^2u}{dx^2} = f(x) \text{ becomes } \frac{KU}{h^2} = F, \frac{1}{h^2} \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ u_3 \\ u_4 \end{bmatrix} = \begin{bmatrix} f(h) \\ f(2h) \\ f(3h) \\ f(4h) \end{bmatrix}$$

The key point is that when divide the meshpoint into 4, therefore N = 4. Row 1 times U is $2u_1 - u_2$, and we already got the boundary where $u_0 = 0$ and $u_5 = 0$, making a typical row $\frac{(-u_1+2u_2-u_3)}{h^2} = f(h)$. The division by h^2 makes $\frac{K}{h^2}$ a second difference matrix, replacing $-\frac{d^2u}{dx^2}$.

2.5.1 Properties of K

K has 4 properties. For the sake of example, we will use K for $N = 4$.

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

1. K is symmetrical, as in $K_{ij} = K_{ji}$
2. K is banded. All the non-zeros (-1, 2, -1) lie in a band around the main diagonal. The band has three diagonals, so K is a tridiagonal matrix.
3. K has a constant diagonals. A diagonal of -1, then 2, then -1 again. The matrix is called "shift-invariant", because the differential equation always have a constant coefficient of -1. The approximation to $-\frac{d^2u}{dx^2}$ is always $-1, 2, -1$ at every$X$.
4. X is invertible. It has an inverse matrix K^{-1} then $K^{-1}K = I$ and $KK^{-1} = I$.

$$K_4^{-1} = \frac{\mathbf{1}}{\mathbf{5}} \begin{bmatrix} 4 & 3 & 2 & 1 \\ 3 & 6 & 4 & 2 \\ 2 & 4 & 6 & 3 \\ 1 & 2 & 3 & 4 \end{bmatrix}$$

   K^{-1} is aso symmetric but it is no diagonal. It is dense matrix, meaning no zeros.

5. Symmetric K_n matrices are positive definite.

Invertible, positive definite symmetric matrix, and semidefinite matrix are defined by their pivots.

1. Invertible matrices has nonzero pivots.
2. Positive definite symmetric matrices has positive nonzero pivots.
3. Positive semidefinite symmetric matrices has nonnegative pivots.

2.5.2 Free-fixed Matrice T_n

T_n and B_n are variations on K_n, where the variation comes from changing the boundary conditions. Think of it as an elastic band that are fixed at both ends, one end, or totally free at both ends. For example, T_n is very similar to K_n except that input $(1, 1)$ is switched from 2 to 1., representing a free boundary condition where $\frac{du}{dx} = 0$

$$\text{Free-fixed boundary conditions, still positive definite } T_4 = \begin{bmatrix} 1 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

T is no longer Toeplitz because its main constant, though it does have a simpler factorization than K; every pivot of T equals 1.

$$T = \begin{bmatrix} 1 & & & \\ -1 & 1 & & \\ 0 & -1 & 1 & \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 & 0 & 0 \\ & 1 & -1 & 0 \\ & & 1 & -1 \\ & & & 1 \end{bmatrix} = LU$$

Note that $U = L^T$. Notice that U is a forward difference while L is a backward difference. Together, they add up to be a second difference, meaning that $x_{i+1} - 2x_i + x_{i-1}$ correspond to [-1, 2, -1], meaning that T is a second difference.

2.5.3 The Free-Free Matrices B_n are Singular

In this context, "singular" means "not invertible". One test is simply seeing if determinant equals zero or not.

Theorem 2.5.1. *If B multiplies a nonzero vector x to produce $Bx = 0$, then B can't be invertible.*

For example, free-free matrix has 1 (and not 2) in its (1, 1) and (3, 3) input.

$$B_3 = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \text{ has } B_3x = \begin{bmatrix} 1 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

B_n is singular while T_n and K_n are invertible because T_n and K_n have a fixed end, which allows them to adjust, whereas B_n is free on both end so it can't adjust.

Chapter 3

The Four Fundamental Subspaces

How can we define "vector space"? Well, if we are talking about R^3, the key operation are $v + w$ and cv. Notice that v and w could be matrices, so we could have matrix spaces and function spaces. Then inside R^n we could only allow x that satisfies $Ax = 0$, which will produce "nullspace of A". All combination of solution to $Ax = 0$ are also solutions, meaning that the nullspace is a subspace. To point it simply, nullspace is just x in Ax that crushes it down to 0. Why is it called a space? Because it has structures and rules.

1. It must contain zero vector, $A \times 0 = 0$ always.
2. It must be closed under addition, meaning that if you take two vectors from the nullspace then add them together, they must still be in the nullspace.
3. It must be closed under scalar addition, meaning that if you take any vector from the nullspace then multiplies them by a constant, the result must stil be in the nullspace.

Then, lastly, there are basis. A set of vectors that perfectly describes the space. Very important, some considers it the fundamental theorem. So, what it means is that basis are just sets of movement vectors for each dimension.

1. For a 3D space, you will need forward, right, and up.
2. For a 2D space, you will need right and up.
3. For a 1D space (line of sight, nullspace), you only need the direction of the line.

And so, $n - r$ special solutions to $Ax = 0$ are a basis for $N(A)$. It's called rank-nullity theorem.

$$\text{Dimension of Input Space} = \text{Dimension of Column Space} + \text{Dimension of Nullspace},\ n = r + (n - r)$$

Note that $n-r$ is the dimension of the nullspace. One last note: THIS CHAPTER IS VERY IMPORTANT.

3.1 Vector Spaces and Subspaces

Here are a few fundamental points:

1. All linear combination of $cv + dw$ must stay in the vector space (What is a vector space? Very simply, all the possible spaces tha can be achieved by your given vector with vector addition or scalar multiplication), where c and d are scalar, and v and w are vectors.
2. The row space (meaning all possible linear combination of the row vectors) is "spanned" (made up of) rows of A. While the column of A spans $C(A)$.
3. Matrices can be filled by more than just numbers. As long as it obeys the rules of a vector space, it can be treated as a vector. For example, we have two equations, $f(x) = x^2$ and $g(x) = 2x$. Can they be added together? Yes! $h(x) = x^2 + 2$. Now if we fill it with the likes of $\sin, \cos, x, x^2$, we can "span" and build a lot of other functions. For example, all quadratic polynomials are "spanned" by the functions $f_1(x) = 1$, $f_2(x) = x$, and $f_3(x) = x^2$

R^n contains all column vector v to the length of n. For this case, the components from v_1 to v_n are all real numbers. However, if they allow for complex numbers (i), the R^n becomes C^n. To reiterate, all linear combination of $cv + dw$ must be in the vector space R^n. For example, all positive the set with all positive (meaning no vector consist of ANY nonpositive numbers) vectors $(v_1, \ldots, v_n)$ areNOT a vector space. Why? Simply take one simple vector, say $(1, 2)$ then multiply it by scalar of, say, c = -1. $(-1, -2)$ is NOT in our set, therefore it is not a vector space. Or for another example, a set of solution for $Ax = (1, \ldots, 1)$ is not a vector space because a line in R^n is not a vector space unless it goes the central point $(0, \ldots, 0)$.

3.1.1 Examples of Vector Spaces

Here are some examples of a neat vector space, the Z (zero vector) where $0 = (0, 0, \ldots, 0)$. Combinations of $c0 + d0$ are all still 0, so still in the subspace. How about vector space of matrices? We can do that. $R^{3\times3}$ is a space that contains all 3×3 matrices. It does satisfy all eight rules, so why not? It's also a vector space. How about a vector space of functions? Sure can. The line of functions $y = ce^x$ (any c) is a line in a function space. This line contains all solutions to the differential equations of $\frac{dy}{dx} = y$. Yet another function space contains all quadratics $y = a + bx + cx^2$, where they are the solutions to $\frac{d^3y}{dx^3}$ And to reiterate, space in this context means all possible linear combination of the vectors or matrices or functions, and they all stay inside it.

3.1.2 Subspaces of Vector Spaces

What ar subspaces? To put it simply, they are a flat plane inside the dimensional space, however, they are still the same dimension. Let's say, we got a R^3 space. We can make a plane any way we want as long as it passes $(0, 0, 0)$, what we get may look like a 2D plane, but it's still 3D. Therefore, the plane is a subspace of the full vector space R^3.
Here is a list of possible subspaces of R^3:

1. Any line through $(0, 0, 0)$
2. Any plane through $(0, 0, 0)$
3. The whole space R^3
4. The zero vector $(0, 0, 0)$

3.1.3 The Column Space of A

What we are trying to solve here is $Ax = b$. We want to know b, right? Well, b are a column space of A. Ax is just a combination of A, and to get every possible b, we need all possible x, which is just all linear combination of A, which is the column space of A, as written earlier. To build on that, vector space is made up of column vectors.

A crucial point to understand is that, **to solve $Ax = b$ is just to express b as a combination of the columns**. b got to be in the column space of A, otherwise, it doesn't exist!

Caution: columns of A do not form a subspace. Neither do invertible matrices, or singular matrices. Only all linear combinations.

3.1.4 The Row Space of A

The rows of A are the column of A^T, why do we do this? Because we like working with columns, so we use the column of A^T

The row space of A is just the column space of A^T

3.2 Computing the Nullspace by Elimination: $A = CR$

1. The **nullspace N(A)** in $\mathbf{R^n}$ contains all solutions x to $Ax = 0$, including $x = 0$.
2. CONTINUE THIS LATER

The goal of this section is to find all solutions for $Ax = 0$. If A is an invertible matrix, then the only solution is $x = 0$. In general, A has r independent columns, the other $n - r$ are a linear combination. Here is a matrix R with rank $r = 2$, with $n = 4$ columns. This means we have $n - r = 4 - 2 = 2$ independent solutions to $Rx = 0$. So the nullspace $N(R)$ will have 2 dimensions.

$$\textbf{Example 1: } R = [IF]P = \begin{bmatrix} 1 & 0 & 3 & 5 \\ 0 & 1 & 4 & 6 \end{bmatrix}$$

Which means $Rx = 0$ is $x_1 + 3x_3 + 5x_4 = 0$ and $x_2 + 4x_3 + 6x_4 = 0$. We find the special solutions by just letting x_3 and x_4 equal 1 and 0 or 0 and 1. Set $x_3 = 1, x_4 = 0$ the equations will give $x_1 = -3, x_2 = -4$ Set $x_3 = 0, x_4 = 1$ the equations will give $x_1 = -5, x_2 = -6$ This gives us two special solutions: $s_1 = (-3, -4, 1, 0)$ and $s_2 = (-5, -6, 0, 1)$. They are both in the nullspace of R, as we can also see, $cs_1 + ds_2$ is still in the the nullspace. And so, s_1 and s_2 are the basis of nullspace.

$$\textbf{Example 2: } R_0 = \begin{bmatrix} 1 & 7 & 0 & 8 \\ 0 & 0 & 1 & 9 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Which means $x_1 + 7x_2 + 0x_3 + 8x_4 = 0$, $x_3 + 9x_4 = 0$, and $0 = 0$ (wow on the last one). The matrix identity is inside column 1 and 3, and row 3 is all zero, which makes it a reduced row echelon form, even elimination can't make it simplier. We still have free variables for the special solution, namely, x_2 and x_4. Set $x_2 = 1, x_4 = 0$, the equations give $x_1 = -7, x_3 = 0$. Set $x_2 = 0, x_4 = 1$, the equations give $x_1 = -8, x_3 = -9$. The special solutions are noe $s_1 = (-7, 1, 0, 0)$ and $s_2 = (-8, 0, -9, 1)$.

First, we start with any m by n matrix A, then apply elimination. That changes A into its reduced row echelon form, $R_0 = \text{rref}(A)$. Removing all zero rows of R_0 leaves R.

$$r, m, n = 2, 2, 4 \text{ Simplest Case } R = [IF] \text{ as in } \begin{bmatrix} 1 & 0 & 3 & 5 \\ 0 & 1 & 4 & 6 \end{bmatrix}$$

$$r, m, n = 2, 3, 4 \text{ General Case } R_0 = \begin{bmatrix} I & F \\ 0 & 0 \end{bmatrix} P \text{ as in } \begin{bmatrix} 1 & 7 & 0 & 8 \\ 0 & 0 & 1 & 9 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Hold up, what is rref, I, F here? For something to be rref, you need to satisfy 4 conditions.

1. The zero row is at the botto
2. The first non-zero in row 1 is 1, the first non-zero entry in row 2 is 1.
3. Each pivot is to the right of the pivots in the rows above it.
4. Every pivot is only non-zero number in its entire column.

I in this context is still identity, but only if you take the pivot columns and align them chronologically as they were. F is free matrix, the other non-pivot columns, still in the same chronologically order.

In this case (R_0),

$$\text{I is } \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix}, \text{ F is } \begin{bmatrix} 7 & 8 \\ 0 & 9 \\ 0 & 0 \end{bmatrix}$$

3.2.1 Elimination from A to rref (A): Reduced Row Echelon Form

Refresher, how does elimination works?

1. Subtruct a multiple of one row from another row
2. Multiple a row by nonzero number
3. Exchange any rows

For demonstration,

$$A = \begin{bmatrix} 1 & 2 & 11 & 17 \\ 3 & 7 & 37 & 57 \end{bmatrix} \text{ then } \begin{bmatrix} 1 & 2 & 11 & 17 \\ 0 & 1 & 4 & 6 \end{bmatrix} \text{ then } \begin{bmatrix} 1 & 0 & 3 & 5 \\ 0 & 1 & 4 & 6 \end{bmatrix}$$

So, what did elimination actually do? It inverted the leading 2 by 2 matrix, which we will call W.

$$W = \begin{bmatrix} 1 & 2 \\ 3 & 7 \end{bmatrix} \text{ into } \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

We multiplied $W^{-1}A = W^{-1}[WH]$ to produce $R = [IW^{-1}H] = [IF]$. We always knew that free columns (H) is some combination of independent columns (W), but we now know that $H = WF$.

$$H = \begin{bmatrix} 11 & 17 \\ 37 & 57 \end{bmatrix} = WF = \begin{bmatrix} 1 & 2 \\ 3 & 7 \end{bmatrix} \times \begin{bmatrix} 3 & 5 \\ 4 & 6 \end{bmatrix}$$

3.3 The Complete Solution to $Ax = b$

3.4 Independence, Basis, Dimension

3.5 Dimensions of the Four Subspaces