

CPE 490 590

## Linear Algebra Review

Linear Combination N features.

$w_i x_i \rightarrow$  Linear Combination

$w_i$  = weight of each f

$x_i$  = feature

System of Linear Equations:

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

:

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

Vector

column vector  $\vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \rightarrow 3 \text{ rows}$   
 $\downarrow$  1 column

Row vector  $\vec{v} = [v_1, v_2, v_3]$

>> import numpy as np

>> np.array ([1, 2, 3]) # numpy array.

>> a = [1, 2, 3] # list

## Scalar field

A function that assigns a number to each point in a region or a space or space time.

E.g. Temperature distribution

$$f(x_1, y_1, z_1) = x_1^2 + y_1^2 + z_1^2$$

$\mathbb{K} \rightarrow$  Scalar field

## Vector Space

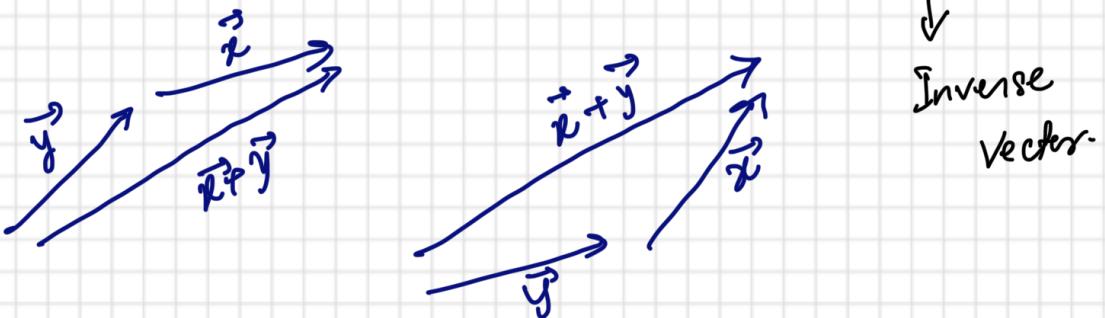
A set  $V$  is called a vector space over  $\mathbb{K}$  if it satisfies

① For any vectors  $\vec{x}$  and  $\vec{y}$  we have  
 $\vec{x} + \vec{y} \in V$

② For any vector  $\vec{x}$  and a scalar  $a$   
 $a\vec{x} \in V$

③ There is an existence of  $\vec{0} \rightarrow$  zero vector

④ For any  $\vec{x}$ , we have  $-\vec{x}$ .



## Vector Sum

$$\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{bmatrix}$$

## Subspaces

A subset  $W$  of  $V$  is a subspace if  $W$  itself is a vector space over  $\mathbb{K}$  with vector sum, scalar multiple, zero vector and inverse vector defined in  $V$ .

i.e.

$$\textcircled{1} \quad \vec{x} + \vec{y} \in W \quad \text{for } \vec{x} \in W \\ \vec{y} \in W$$

$$\textcircled{II} \quad a\vec{x} \in W \quad \text{for } a \in \mathbb{K} \\ \vec{x} \in W.$$

$$\textcircled{III} \quad \vec{0} \in W$$

$$\textcircled{IV} \quad -\vec{x} \in W$$

$$W \subset V$$

## Linear Mapping

$$f: V \rightarrow W$$

$$\textcircled{1} \quad f(\vec{x} + \vec{y}) = f(\vec{x}) + f(\vec{y})$$

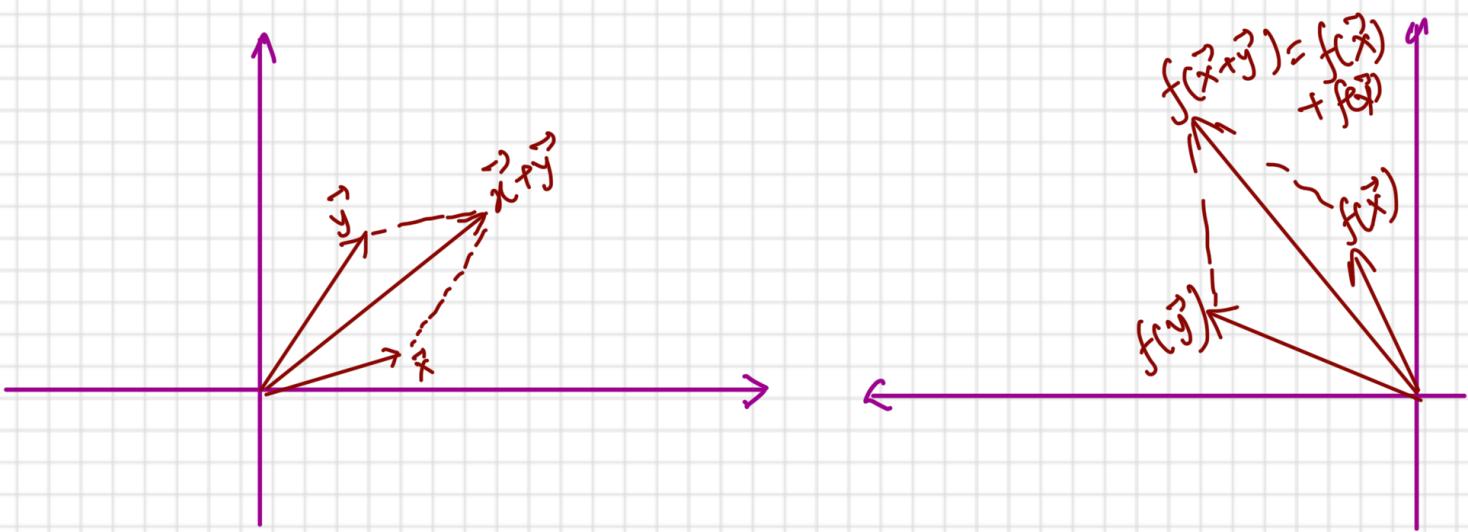
$$\textcircled{2} \quad f(a\vec{x}) = af(\vec{x})$$

$$\textcircled{3} \quad f(\vec{0}_V) = f(\vec{0}_W)$$

$\downarrow$   
in  $V$ 
 $\downarrow$   
in  $W$

$$\textcircled{4} \quad f(-\vec{x}) = -f(\vec{x})$$

$$\textcircled{5} \quad f(a\vec{x} + b\vec{y}) = af(\vec{x}) + bf(\vec{y})$$



## Subspace Generation and Linear Dependence

$x_1\vec{a}_1 + x_2\vec{a}_2 + \dots + x_n\vec{a}_n$  is a linear combination

$$x_1, x_2, \dots \in \mathbb{K}$$

$$\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n \in V$$

let  $W$  be the set of all linear combinations of  $\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n$

then  $W$  be the smallest subspace of  $V$  containing

$$A = \{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n\}$$

We call this  $W$  the subspace generated or spanned by  $A$  which we can write as

$$\langle A \rangle = \langle \vec{a}_1, \vec{a}_2, \dots, \vec{a}_n \rangle$$

## Finite-dimensional Vector Space

If  $V$  is generated by a finite number of vectors, then it is a finite-dimensional vector space.

It is important to find a set  $\{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n\}$  that generates a finite-dimensional vector in the given vector space.

Even more, we are interested in finding smallest set i.e. find smallest  $n$ .

Another point to note that all calculations related to linear algebra on  $V$  can be translated into the world of  $n$ -dimensional coordinate space  $\mathbb{K}^n$ .

## Linear Dependence and Linear Independence

Let  $A = \{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_m\} \subseteq V$ , then we always have

$$0\vec{a}_1 + 0\vec{a}_2 + \dots + 0\vec{a}_m = \vec{0}$$

If  $x_1\vec{a}_1 + x_2\vec{a}_2 + \dots + x_n\vec{a}_m = \vec{0}$  ————— (1)

holds for some  $x_1, x_2, \dots, x_n \in \mathbb{K}$ , then if, at least one of them is not 0, then we say that  $A$  is linearly dependent.

Example.  $\{2\vec{a}, 3\vec{a}\}$  for any vector  $\vec{a}$  is linearly dependent because, we can show that.

$$3 \cdot 2\vec{a} + (-2) \cdot 3\vec{a} = \vec{0}$$



We chose this to show that a linear combination of them give zero vector.

On the other hand, we say that  $A$  is linearly independent if it is not linearly dependent, that is, eqn(1) holds only when  $x_1 = x_2 = x_3 = \dots = x_n = 0$

Example:

$A = \{(1,2), (2,3)\} \subseteq \mathbb{R}^2$  is linearly independent?

$$x \begin{bmatrix} 1 \\ 2 \end{bmatrix} + y \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\begin{array}{l} x + 2y = 0 \\ 2x + 3y = 0 \end{array} \rightsquigarrow \begin{array}{l} 2x + 4y = 0 \\ 2x + 3y = 0 \end{array}$$

$$\begin{array}{r} \\ - \\ \hline y = 0 \\ x = 0 \end{array}$$

Proves that  
 $A$  is linearly independent

In Python

```

>> from sympy import solve
>> from sympy.abc import x,y
>> ans = solve([x+2*y, 2*x+3*y], [x,y])
>> print(ans)

```

Example:

$A = \{(1,2), (2,4)\} \subseteq \mathbb{R}^2$

$$x + 2y = 0$$

$$2x + 4y = 0$$

$$(x,y) = (2,-1)$$

$$(x,y) = (0,0)$$

↓  
linearly independent

## Summary:

Linear dependence of A is equivalent to  
 "there exists a vector in A that is a linear combination of other vectors of A".

velocity  
acceleration

2 $\hat{v}$  velocity + 3 $\hat{a}$  acceleration }  $\rightarrow$  Redundant

## BASIS and REPRESENTATION

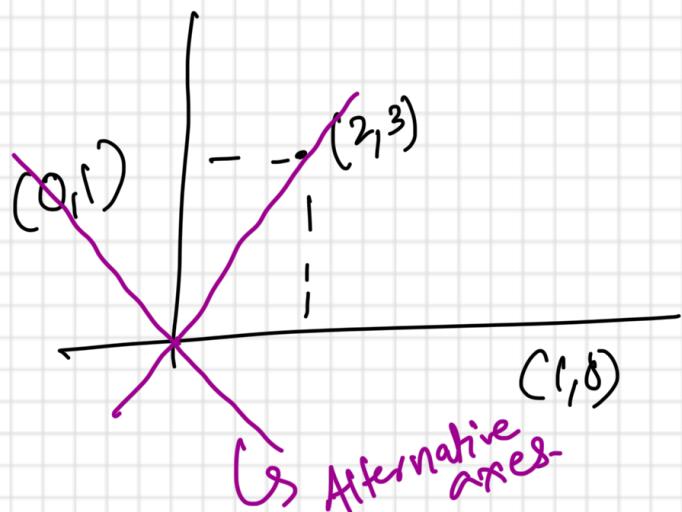
Let V be a vector space (linear space) over a scalar field and

$$X = \{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_m\} \subseteq V$$

X is called basis of V, if it is linearly independent and generates V.

$$\begin{pmatrix} (0,1) \\ (1,0) \end{pmatrix} \quad \text{- Basis in 2D.}$$

$$\begin{aligned} & (5,4) \\ & 5(1,0) + 4(0,1) \\ & = (5,4) \end{aligned}$$



## Some points to note:

- ① A set obtained by adding a new vector to  $X$  or removing any vector of  $X$  is no longer a basis of  $V$ .

$$C(1,0,0), (0,1,0), (0,0,1)$$

- ② A set obtained by replacing any vector of  $X$  with its nonzero scalar multiple remains a basis.

$$(1,0), (0,1) \rightarrow (2,0), (0,1)$$

- ③ A set obtained by replacing any vector of  $X$  with a sum of it and a scalar multiple of another vector of  $X$  remains a basis.

$\{\vec{e}_1, \vec{e}_2 \dots \vec{e}_n\}$  is a standard basis where

$$\vec{e}_1 = (1, 0, \dots, 0)$$

$$\vec{e}_2 = (0, 1, \dots, 0)$$

$$\vec{e}_n = (0, 0, \dots, 1)$$

Let  $X$  be the basis of  $V$ .

assume that we serialize the vectors in  $X$  as

$\vec{a}_1, \vec{a}_2 \dots \vec{a}_m$  and fix this order.

For any vector  $\vec{x} \in V$

$$\vec{x} = x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_m \vec{a}_m$$

$$\vec{x} = x_1 \vec{e}_1 + x_2 \vec{e}_2 + \dots + x_n \vec{e}_n \text{ in Standard basis.}$$

The vector  $\vec{x} = (x_1, x_2, \dots, x_n) \in \mathbb{K}^n$   
 made of the expansion coefficient  $x_1, x_2, \dots, x_n$   
 is called the representation of  $\vec{x}$  on the basis  $X$ .

$$\vec{x} = x_1(1, 0, 0, \dots, 0) + x_2(0, 1, 0, \dots, 0) + \dots + x_n(0, 0, \dots, 1)$$

## Dimension of $V$

length of basis is the dimension

$$m = \dim_{\mathbb{K}} V \quad \text{or} \quad m = \dim V$$

$\mathbb{R}^n$  over  $\mathbb{R}$   
 $\downarrow$   
 V.S.

$$\mathbb{C}^n \quad \mathbb{R}^{2n}$$

$\mathbb{C}^n$  over  $\mathbb{R}$   
 $\downarrow$   
 Complex vector space

## Rank

The dimension of the subspace generated by

$$A = \{a_1, a_2, \dots, a_m\}$$

is called the rank of A.

①  $\text{rank } A \leq n$

② If A is linearly independent, then  $A = n$

③ If A is linearly dependent, then  $A < n$ .

## Direct Sum

$w_1, w_2, \dots, w_k$  subspaces

$$W = \left\{ \vec{x}_1 + \vec{x}_2 + \dots + \vec{x}_k \mid \begin{array}{l} \vec{x}_1 \in w_1 \\ \vec{x}_2 \in w_2 \\ \vdots \\ \vec{x}_k \in w_k \end{array} \right\}$$

then W is the direct sum

$$W = w_1 \oplus w_2 \oplus w_3 \oplus \dots \oplus w_k$$

In Python, direct sum

`>> [1,2] + [3,4,5]`

`[1,2,3,4,5]`

Using numpy.

```
>> from numpy import array, concatenate  
>> concatenate([array([1,2]),  
                array([3,4,5])])
```

Using sympy

```
>> from sympy import Matrix  
>> Matrix([1,2]).col_join(Matrix([3,4,5]))  
Output: Matrix([ [1]  
                 [2]  
                 [3],  
                 [4],  
                 [5] ])
```

We denote  $n$ -dimensional arrangement by arrays in Numpy.

- (1) 1D arrangement is a sequence of elements arranged in a row.
- (2) 2D arrangement is a matrix in which elements are arranged vertically and horizontally in 2D plane.
- (3) 3D arrangement is a layout of elements arranged vertically, horizontally and depthwise

```

>> from numpy import array
>> A = array([1, 2, 3]) # 1D
>> B = array([[1, 2, 3], [4, 5, 6]]) # 2D
>> C = array([[[1, 2], [3, 4]], [[5, 6], [7, 8]]])

```

## Vector Broadcasting in Python

Vector broadcasting is purely computer op.

```

>> v = np.array([4, 5, 6]) # row vector
>> w = np.array([10, 20, 30]).T # column vector.

```

$$\begin{bmatrix} 10 \\ 20 \\ 30 \end{bmatrix} + [4, 5, 6]$$

>) v+w

```

array([
    [14, 15, 16],
    [24, 25, 26],
    [34, 35, 36]
])

```

We are adding two vectors of dimension 1x3 and 3x1. Broadcasting is equivalent of repeating an operation multiple times between one vector and

each element of another vector.

>>  $v = np.array([1, 2, 3]).T$  #  $3 \times 1$

>>  $w = np.array([10, 20])$  #  $1 \times 2$

$$[1, 1] + [10, 20]$$

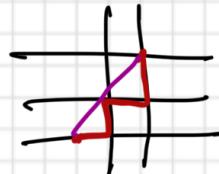
$$[2, 2] + [10, 20]$$

$$[3, 3] + [10, 20]$$

>>  $v + w$

array ([ [11, 21],  
[12, 22],  
[13, 23]])

Broadcasting allows for compact and efficient calculations in numerical coding.



### Vector Magnitude or Norm

$$\vec{v} = [v_1, v_2, v_3]$$

$$L_1 \text{ Norm: } \|\vec{v}\|_1 = |v_1| + |v_2| + |v_3|$$

$$L_2 \text{ Norm: } \|\vec{v}\|_2 = \sqrt{v_1^2 + v_2^2 + v_3^2}$$

= Euclidean distance

Manhattan  
Distance

$$\text{Max Norm: } \|\vec{v}\|_\infty = \max(|v_1|, |v_2|, |v_3|)$$

$$L_p \text{ Norm: } \|\vec{v}_p\| = (v_1^p + v_2^p + v_3^p)^{1/p}$$

## Unit Vector

$$\vec{v} = \frac{1}{\|\vec{v}\|_2} \vec{v}$$

## Dot Product

$$\vec{v} = [v_1, v_2, v_3]$$

$$\vec{w} = [w_1, w_2, w_3]$$

$\vec{v} \cdot \vec{w}$  is the dot product defined as

$$\vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + v_3 w_3 \text{ which is a scalar.}$$

$$\vec{v} \cdot \vec{w} \in \mathbb{K}$$

## Hadamard Product

(Element wise Multiplication)

$$\begin{bmatrix} 5 \\ 4 \\ 8 \\ 2 \end{bmatrix} \odot \begin{bmatrix} 1 \\ 0 \\ 0.5 \\ -1 \end{bmatrix} = \begin{bmatrix} 5 \\ 0 \\ 4 \\ -2 \end{bmatrix}$$

$$\gg a = \text{np.array} ([5, 4, 8, 2])$$

$$\gg b = \text{np.array} ([1, 0, 0.5, -0.1])$$

$\gg a * b$  # Hadamard product

## Outer Product

The outer product is a way to create a matrix from a column vector and a row vector.

$$\begin{bmatrix} a \\ b \\ c \end{bmatrix} [de] = \begin{bmatrix} ad & ae \\ bd & be \\ cd & ce \end{bmatrix}$$

$$\vec{w} = \begin{bmatrix} d \\ e \end{bmatrix}$$

Outer product will be indicated as  $\vec{v} \cdot \vec{w}^T$   
 $\vec{w}^T$  is the transpose of  $\vec{w}$ .

This notation makes an assumption that vectors are in column-wise orientation.  $\vec{v}$  means a column.

Note:  $\vec{v}^T \vec{w}$  is the dot product.

## Matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}_{m \times n} \rightarrow n \text{ columns}$$

$\downarrow$   
m rows

$a_{ij}$  = element at  
ith-row and  
jth-column

$a_{ii}$  = Diagonal elements

$m=n \rightarrow$  Square matrix

Diagonal Matrix : A square matrix is a diagonal matrix if all its elements other than diagonal elements are zero.

In python:

>> from numpy import array

>> A = array([ [1, 2, 3], [4, 5, 6] ])

$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$  ↗ A matrix of dimension  $2 \times 3$

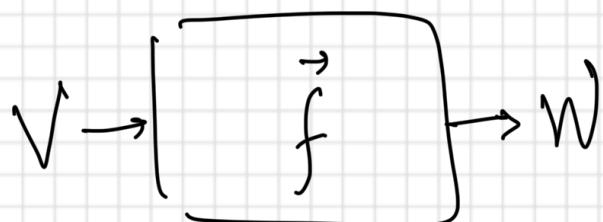
>> A.reshape((3, 2)) ↗ what datatype: Tuple

## Matrix and Linear Mappings

We consider a general relation:  $\vec{y} = \vec{f}(\vec{x})$

Let  $V$  and  $W$  be vector spaces over  $\mathbb{K}$  of dimensions  $n$  and  $m$ .

$f: V \rightarrow W$  is the linear mappings.



Let  $X = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_n\}$

$Y = \{\vec{w}_1, \vec{w}_2, \dots, \vec{w}_m\}$

So  $\vec{f}(\vec{v}_1), \vec{f}(\vec{v}_2), \dots, \vec{f}(\vec{v}_n)$  are vectors in  $W$   
and  $Y$  is a basis of  $W$ .

So,

$$\vec{y}_1 = \vec{f}(\vec{v}_1) = a_{11} \vec{w}_1 + a_{21} \vec{w}_2 + \dots + a_{m1} \vec{w}_m$$

$$\vec{y}_2 = \vec{f}(\vec{v}_2) = a_{12} \vec{w}_1 + a_{22} \vec{w}_2 + \dots + a_{m2} \vec{w}_m$$

⋮

⋮

$$\vec{y}_n = \vec{f}(\vec{v}_n) = a_{1n} \vec{w}_1 + a_{2n} \vec{w}_2 + \dots + a_{mn} \vec{w}_m$$

$$a_{ij} \in \mathbb{K}$$

In vector notation

$$\vec{a}_1 = \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} \quad \vec{a}_2 = \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m2} \end{bmatrix}$$

$$\vec{a}_n = \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix}$$

which are representation of  $\vec{f}(\vec{v}_1), \vec{f}(\vec{v}_2), \dots, \vec{f}(\vec{v}_n)$

on basis  $Y$ .

For a vector  $\vec{x} \in V$ , let  $\vec{y} = f(\vec{x})$

and  $\vec{x}$  is  $n$ -dimensional such  
that  $\vec{x} = (x_1, x_2, \dots, x_n)$

and  $\vec{y}$  is  $m$ -dimensional such that

$$\vec{y} = (y_1, y_2, \dots, y_m)$$

So in terms of basis:

$$\vec{x} = x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_n \vec{v}_n$$

$$\vec{y} = y_1 \vec{w}_1 + y_2 \vec{w}_2 + \dots + y_m \vec{w}_m$$

Then we can write.

$$\begin{aligned} y_1 \vec{w}_1 + y_2 \vec{w}_2 + \dots + y_m \vec{w}_m &= f(x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_n \vec{v}_n) \\ &= x_1 f(\vec{v}_1) + x_2 f(\vec{v}_2) + \dots + x_n f(\vec{v}_n) \\ &= (a_{11} x_1 + a_{12} x_2 + \dots + a_{1n} x_n) \vec{w}_1 \\ &\quad + (a_{21} x_1 + a_{22} x_2 + \dots + a_{2n} x_n) \vec{w}_2 \\ &\quad + \dots \\ &\quad + (a_{m1} x_1 + a_{m2} x_2 + \dots + a_{mn} x_n) \vec{w}_m \end{aligned}$$

So by linear independence of  $\vec{Y}$ , we can write

$$\begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix} = \begin{bmatrix} a_{11} x_1 + a_{12} x_2 + \dots + a_{1n} x_n \\ a_{21} x_1 + a_{22} x_2 + \dots + a_{2n} x_n \\ \vdots \\ a_{m1} x_1 + a_{m2} x_2 + \dots + a_{mn} x_n \end{bmatrix}$$

$$A = [\vec{a}_1, \vec{a}_2, \dots, \vec{a}_m] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}_{m \times n}$$

then  $A\vec{x}$  is defined as

$$A\vec{x} = x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n$$

$$A\vec{x} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & | & & | \\ a_{m1} & & a_{mn} & \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}_{m \times n} \quad \underline{n \times 1}$$

$$= \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_m \end{bmatrix}_{m \times 1}$$

which lead to  $\vec{y} = A\vec{x}$

which is a matrix representation  
of  $\vec{y} = \vec{f}(\vec{x})$

In python , a product of  $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$  and a vector

$$\begin{bmatrix} 5 \\ 6 \end{bmatrix}$$

$\gg A = \text{array}([ [1, 2], [3, 4] ])$

$\gg A.\text{dot}([5, 6])$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}_{2 \times 2} \times \begin{bmatrix} 5 \\ 6 \end{bmatrix}_{2 \times 1}$$

$$= \begin{bmatrix} 1 \times 5 & 2 \times 6 \\ 3 \times 5 & 4 \times 6 \end{bmatrix} = \begin{bmatrix} 17 \\ 39 \end{bmatrix}$$

Example

$$A = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$$

A special matrix  
that rotates  
a vector on  
2D plane  
by  $\theta$  CCW.

$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\vec{y} = A\vec{x} = \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$$

$$\Rightarrow y_1 = x_1 \cos \theta - x_2 \sin \theta$$

$$y_2 = x_1 \sin \theta + x_2 \cos \theta$$

## Matrix Product (Matrix-Matrix Multiplication)

$$A_{m \times n} \times B_{n \times k} = C_{m \times k}$$

$$\text{where } c_{ij} = \sum_{r=1}^n a_{ir} b_{rj}$$

$a_{ir}$  = the element at  $i^{th}$ -row and  $r^{th}$  column of A.

$b_{rj}$  = the element at  $r^{th}$ -row and  $j^{th}$  column of B

## Triangular Matrix

$$T = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 6 \end{bmatrix}$$

upper triangular matrix

$$U = \begin{bmatrix} 1 & 0 & 0 \\ 4 & 5 & 0 \\ 7 & 8 & 9 \end{bmatrix}$$

lower triangular matrix

Identity Matrix  $I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

## Inverse of a Matrix

$A^{-1}$  is the inverse of a matrix.

if  $AA^{-1} = I = A^{-1}A$

$$\textcircled{1} \quad (A^{-1})^{-1} = A$$

$$\textcircled{2} \quad (AB)^{-1} = B^{-1}A^{-1}$$

$A$  = Square matrix

$B$  = Square matrix

But  $AB = I$  are possible when  
 $A$  and  $B$  are not square.

## Adjoint and Transpose of Matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{m1} & \ddots & \ddots & a_{mn} \end{bmatrix}_{m \times n}$$

$$A^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{bmatrix} \therefore \text{Transpose}$$

$$A^* = \begin{bmatrix} \overline{a_{11}} & \overline{a_{21}} & \dots & \overline{a_{m1}} \\ \vdots & \vdots & \ddots & \vdots \\ \overline{a_{1n}} & \overline{a_{2n}} & \dots & \overline{a_{mn}} \end{bmatrix} \therefore \text{adjoint matrix}$$

Here  $a_{ij}$  are complex numbers.  $\overline{a_{ij}}$  are complex conjugate.

If  $a_{ij}$  are real, then

$$A^T = A^*$$

$$(A^{-1})^T = (A^T)^{-1}$$

## Determinant

$|A|$  : Determinant

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$|A| = ad - bc$$

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$$

$$|A| = a(ei - hf) - b(di - gf) + c(dh - eg)$$

For a large square matrix ( $4 \times 4$  or above) the determinant is computed using methods such as Laplace mechanism or LU decomposition.

```
>> A = np.array ([[1,2], [3,4]])
>> det_A = np.linalg.det(A)
```

## Calculating an inverse of a matrix

For a matrix  $A$ , its inverse is

$$A^{-1} = \frac{\text{adj}(A)}{\det(A)} \text{ or } \frac{\text{adj}(A)}{|A|}$$

where  $\text{adj}(A)$  is the adjoint of a matrix A.  
 (not the same as adjoint matrix)

$\text{adj}(A)$  is also called adjugate matrix.

### Example:

$$A = \begin{bmatrix} -2 & 5 & 1 \\ 4 & 1 & 0 \\ -3 & 5 & 5 \end{bmatrix}$$

$$\text{adj } A = \begin{bmatrix} C_{11} & C_{21} & C_{31} \\ C_{12} & C_{22} & C_{23} \\ C_{13} & C_{23} & C_{33} \end{bmatrix}$$

$C_{ij}$  are called cofactors.

$$C_{11} = + \left| \begin{bmatrix} 1 & 0 \\ 5 & 5 \end{bmatrix} \right| = 5 - 0 = 5$$

$$C_{12} = - \left| \begin{bmatrix} 4 & 0 \\ -3 & 5 \end{bmatrix} \right| = -(20 - 0) = -20$$

$$C_{13} = + \left| \begin{bmatrix} 4 & 1 \\ -3 & 5 \end{bmatrix} \right| = 20 + 3 = 23$$

Similarly for other  $C_{ij}$

$$\text{adj } A = \begin{bmatrix} 5 & -20 & -1 \\ -20 & 7 & 4 \\ 23 & -5 & -22 \end{bmatrix}$$

### General formula

① first, calculate the cofactors

$C_{ij} = (-1)^{i+j} M_{ij}$  where  $M_{ij}$  is  
 the determinant of  $(n-1) \times (n-1)$  matrix  
 resulting from deleting row  $i$  and column  $j$  of A.

② Divided factors matrix by  $\det(A)$ .

$$\vec{y} = A\vec{x}$$

$$A^T \vec{y} = A^T A \vec{x}$$

$$A^T \vec{y} = I \vec{x}$$

## Rank of a Matrix

$$A = [\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n]_{m \times n}$$

The rank of the matrix is the rank of set  $\{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n\}$  or in other words, the max. no. of linearly independent row or column vectors in the matrix.