

# A Second Course in Linear Algebra

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#### Lecture 1: Review

### 1 Vectors and Matrices

For the time being, everything indicated in this course is in  $\mathbb{R}$ .

**Definition 1.** A **vector** will be defined as a column vector, e.g.

$$u = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \in \mathbb{R}^3.$$

**Notation.** Sometimes, they will be written as a column vector lying down, e.g.  $(x_1, x_2, x_3) \in \mathbb{R}^3$

**Definition 2.** Let  $a$  be a scalar. Then multiplication between vector and scalar is defined as

$$au = \begin{bmatrix} a \cdot x_1 \\ a \cdot x_2 \\ a \cdot x_3 \end{bmatrix}.$$

**Definition 3.** Let  $u = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  and  $v = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$ .

Then addition between vectors is defined as

$$u + v = \begin{bmatrix} x_1 + y_1 \\ x_2 + y_2 \\ x_3 + y_3 \end{bmatrix}.$$

**Definition 4.** If  $u, v$  are vectors and  $a, b$  are scalars, then any  $au + bv$  is a **linear combination** of  $u$  and  $v$ .

**Remark.** A **vector space**  $V$  is a set of objects  $u, v$  such that  $au + bv \in V$ .

**Example.** Polynomials of degree  $\leq 2$  in one variable can form a vector space.

**Proof.** Let  $p(x) = a_0 + a_1x + a_2x^2$ , and  $q(x) = b_0 + b_1x + b_2x^2$ . Multiplying by scalars and adding are defined. Note that  $p(x) \rightarrow \begin{bmatrix} a_0 \\ a_1 \\ a_2 \end{bmatrix}$ .

**Example.** Let  $f(x) : [0, 1] \rightarrow \mathbb{R}$  be a continuous function. We can multiply such functions by scalars and add together such functions, so they form a vector space as well.

Suppose we have two vectors  $u, v \in \mathbb{R}^3$ . Looking at the set of all linear combinations of  $u, v$ ,

- if both  $u$  and  $v$  are the zero vector, then  $W = \{0\}$ .
- if  $u = \lambda v$ ,  $v \neq 0$ , then  $W$  is the line of all multiples of  $v$ .
- if  $u$  and  $v$  are **linearly independent**, then  $W$  is a plane in  $\mathbb{R}^3$ .

**Definition 5.** Vectors  $u_1, u_2, u_3$  are **linearly independent** if and only if

$$a_1u_1 + a_2u_2 + a_3u_3 = 0 \Rightarrow a_1 = a_2 = a_3 = 0.$$

**Definition 6.** Let  $V, W$  be a vector spaces such that  $W \subseteq V$ . Then,  $W$  is called a **subspace** of  $V$ .

**Example.** Let  $W = \left\{ \begin{bmatrix} x_1 \\ x_2 \\ 0 \end{bmatrix} : x_1, x_2 \in \mathbb{R} \right\}$ . Then,  $W$  is a subspace of  $\mathbb{R}^3$ .

**Theorem 1.** If  $u, v \in V$ , then the set of linear combinations of  $u$  and  $v$  is a subspace.

**Proof.** Let  $W = \text{span}\{u, v\}$ . We must show that  $w_1, w_2 \in W \Rightarrow c_1 w_1 + c_2 w_2 \in W$ . By assumption,  $w_1 = a_1 u + b_1 v$ , and  $w_2 = a_2 u + b_2 v$ , such that  $w = (c_1 a_1 + c_2 a_2)u + (c_1 b_1 + c_2 b_2)v$ . Therefore,  $w$  is a linear combination of  $u, v$ .  $\square$

**Example.** Let  $u = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ , and  $v = \begin{bmatrix} 0 \\ 2 \\ 0 \end{bmatrix}$ . Then,  $\text{span}\{u, v\}$  is a proper subspace of  $\mathbb{R}^3$ .

**Definition 7.**  $u \cdot v = x_1 y_1 + x_2 y_2 + x_3 y_3$  is the dot product of the vectors  $u = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$  and  $v = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$

**Definition 8.** We say that  $u \perp v$  if  $u \cdot v = 0$ .

**Definition 9.** The length or **norm** of a vector  $u$  is  $\sqrt{u \cdot u} = \|u\|$

**Theorem 2.** The **Cauchy-Schwarz inequality** states that  $|u \cdot v| \leq \|u\| \|v\|$ .

**Proof.**

$$(u + \lambda v) \cdot (u + \lambda v) \geq 0$$

$$u \cdot u + \lambda^2 v \cdot v + 2\lambda u \cdot v \geq 0.$$

The minimum lambda is  $\frac{-b}{2a} = \frac{-u \cdot v}{v \cdot v}$ , which results in this inequality being true. Therefore, all greater values for lambda will result in this inequality being true.  $\square$

**Theorem 3.** The **triangle inequality theorem** states that  $\|u + v\| \leq \|u\| + \|v\|$ .

**Definition 10.** The **unit vector** of a vector  $u$ ,  $\hat{u}$  is given by  $\frac{u}{\|u\|}$ .

**Theorem 4.** If  $u$  and  $v$  are vectors such that  $\|u\| = \|v\| = 1$ , then  $u \cdot v = \cos(\theta)$  where  $\theta$  is the angle between  $u$  and  $v$ .

**Corollary.** If  $u$  and  $v$  are vectors, then  $u \cdot v = \|u\| \|v\| \cos(\theta)$ . Note that  $u \cdot v = 0$  when  $\theta = \frac{\pi}{2}$  or  $\frac{3\pi}{2}$ .

## Lecture 2: Matrices

**Example.**

$$A = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}$$

is a matrix. We can also write  $A = \{a_{ij}\}$  such that  $i = 1 \dots n$  and  $j = 1 \dots m$ .

What does it mean to take a product between a matrix and a vector?

**Definition 11.** This product is defined as

$$\begin{pmatrix} a_{11}x_1 + a_{12}x_2 + a_{13}x_3 \\ a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \\ a_{31}x_1 + a_{32}x_2 + a_{33}x_3 \end{pmatrix}.$$

i.e. a collection of dot products between the rows and  $x$ .

We can also see the product as a linear combination of the columns of the matrix  $A$ .

**Definition 12.** Let the columns of  $A$  be  $A_1, A_2, A_3$ . Then,  $Ax = x_1 A_1 + x_2 A_2 + x_3 A_3$ .

**Notation.**  $A$ 's columns are denoted  $A_1, A_2, A_3$ , while  $A$ 's rows are denoted  $A^1, A^2, A^3$ .

If we look at the linear equation  $Ax = b$ , we can say that  $b$  is a linear combination of the columns of  $A$ . Instead, looking at it like an equation, "can  $b$  be written as a linear combination of the columns of  $A$ "?

Looking at  $A^1 x = b_1$ , there are two free variables, such as this is a plane in  $\mathbb{R}^3$ . The only time this is not a plane is if  $a_{11}, a_{12}, a_{13}$  are all zero, and  $b_1$  is nonzero.

If we have  $x, y$ ,  $A^1 x = 0$  and  $A^1 y = 0$  implies  $ax + by = z$ , which solves  $A^1 z = 0$ . The set of solutions is a subspace.

Now, suppose we have all solutions of  $A^1 x = 0$ . Call this  $V$ . How do we then write the solutions to  $A^1 x = b$ ? We find any such  $c$  such that  $A^1 c = b_1$ . Then, we claim that the set of solutions of  $A^1 x = b_1$  is  $V + c = \{x + c | x \in V\}$ . Checking our solution,  $A^1 \cdot (x + c) = \underbrace{A^1 \cdot x}_0 + \underbrace{A^1 \cdot c}_{b_1} = b_1$ .

Let  $W = V + c$ . We want to show if  $x \in W \Rightarrow A^1 \cdot x = 0$ . Assume  $A^1 z = b_1$ . If we set  $x = z - c$ , then  $A^1 x = A^1 z - A^1 c = 0$ . Therefore,  $z = x + c \in W$ .

All in all, solving all three equations  $A^1 x = b_1, A^2 x = b_2, A^3 x = b_3$  is now just finding the intersection of three translated planes. **This is what solving  $Ax = b$  means.**

Another viewpoint is this. Consider the equation  $A_1 x_1 + A_2 x_2 + A_3 x_3 = b$ . Consider the span of

$A_1, A_2, A_3$ . Does this span contain  $b$ ?

**Example.** Let's say that

$$A = \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix}.$$

Solving  $Ax = b$ , we have  $x_3 = b_3$ ,  $x_2 = b_2 + b_3$ , and  $x_1 = b_1 + b_2 + b_3$  such that

$$\begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}.$$

Let  $C$  denote this matrix. Then,  $Ax = b \Leftrightarrow Cb = x$ , such that  $C = A^{-1}$ . Then,  $C$  is the **inverse** of  $A$ .

**Definition 13.** We want to say that every  $n \times n$  matrix can be written as the product as an upper triangular and lower triangular matrix, called **LU factorization**.

**Definition 14. Matrix multiplication** is defined as  $(AB)_{ij} = \sum_k a_{ik} + b_{kj}$  where  $A = \{a_{ij}\}$  and  $B = \{b_{kl}\}$

The other way to see  $AB$  is if  $B = (B_1 \ B_2 \ \dots \ B_n)$ , then  $AB = (AB_1 \ AB_2 \ \dots \ AB_n)$ . In other words,  $(AB)_{ij} = A^i \cdot B_j$ .

### Lecture 3: Matrix Algebra

**Example.** Solve

$$\underbrace{\begin{bmatrix} 2 & 4 & -2 \\ 4 & 9 & 4 \\ -2 & -3 & 7 \end{bmatrix}}_A \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \underbrace{\begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix}}_b.$$

**Proof.**

$$x = \begin{bmatrix} -1 \\ 2 \\ 2 \end{bmatrix}.$$

Let

$$E_{12} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Then, we have

$$E_{12} \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix} = \begin{bmatrix} 2 \\ 4 \\ 10 \end{bmatrix}.$$

Note that this is also  $E_{12}(Ax) = E_{12}b = (E_{12}A)x$

**Definition 15.**  $AB$  is such that

$$A(Bx) = (AB)x.$$

for every vector  $x$ . It is defined as

$$AB = [AB^1, AB^2, \dots, AB^n].$$

where  $B^i$  is the  $i$ -th column of  $B$ .

**Theorem 5.**  $Ax = b \Rightarrow (CA)x = Cb$

**Theorem 6.** Let  $\mathbb{R}^n$  be a vector space and  $A, B : \mathbb{R}^n \rightarrow \mathbb{R}^n$  linear mappings. Then,

$$A \circ B : \mathbb{R}^n \rightarrow \mathbb{R}^n.$$

is also a linear transformation. Also

$$A \circ B(x) = ABx.$$

**Theorem 7.** If  $\hat{A}$  is a linear map from  $\mathbb{R}^n \rightarrow \mathbb{R}^n$  then  $\hat{A}(x) = Ax$  for a matrix  $A$ .

**Proof.** For a linear map, we have  $\hat{A}(x+y) = \hat{A}(x) + \hat{A}(y)$  and  $\hat{A}(\alpha x) = \alpha \hat{A}(x)$ . We want to show that any linear mapping is a matrix multiplication. Let

$$e_i = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix}$$

where the 1 is in the  $i$ th place. Let  $A^i = \hat{A}(e_i)$ . Let  $A = [A^1 \ A^2 \ \dots \ A^n]$ . Then, by construction

$$\begin{aligned} \hat{A}(x) &= \hat{A}(x_1 e_1 + x_2 e_2 + \dots + x_n e_n) \\ &= x_1 \hat{A}(e_1) + x_2 \hat{A}(e_2) + \dots + x_n \hat{A}(e_n) \\ &= x_1 A^1 + x_2 A^2 + \dots + x_n A^n \\ &= Ax. \end{aligned}$$

□

We can also calculate matrix multiplication as  $(AB)_{ij} = \sum_k A_{ik} \cdot B_{kj}$ .

**Theorem 8.** Suppose we take a third matrix  $C$ .

Then,

$$A(BC) = (AB)C.$$

This is the **associative property**.

**Proof.** We saw that

$$A(Bx) = (AB)x.$$

Applying this, we have:

$$\begin{aligned} (AB)C &= [(AB)C^1 \quad \dots \quad (AB)C^n] \\ &= [A(BC^1) \quad \dots \quad A(BC^n)] \\ &= A[BC^1 \quad \dots \quad BC^n] \\ &= A(BC). \end{aligned}$$

□

With this information, row reduction is just a series of matrix multiplications. Note that in row reduction, we can also have permutation matrices that switches the rows.

**Theorem 9.**  $AB \neq BA$ .

**Proof.**

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}.$$

but not the other way around.

□

To summarize matrix operations, we have

$$\begin{aligned} A + B &= B + A \\ \alpha(A + B) &= \alpha A + \alpha B \end{aligned}$$

$$\begin{aligned} (AB)C &= A(BC) \\ (A + B)C &= AC + BC \\ C(A + B) &= CA + CB. \end{aligned}$$

By these properties, space of matrices is a vector space, and an algebra. However, we are missing division (the inverse)!

Note that a mapping  $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$  such that  $m < n$  cannot be invertible, as there are many solutions to  $Ax = b$  and therefore cannot be a bijection. The same can be said when  $n > m$ , because  $Ax = b$  will have no solutions. Therefore,  $A$  is an invertible if  $n = m$ .

**Definition 16.** The **inverse**  $A^{-1}$  of  $A$  is defined such that

$$A^{-1}Ax = x \quad \forall x.$$

as well as  $AA^{-1} = I$  and  $A^{-1}$  must be unique.

**Theorem 10.**

$$(AB)^{-1} = B^{-1}A^{-1}.$$

**Proof.**

$$\begin{aligned} (B^{-1}A^{-1})(AB) &= B^{-1}(A^{-1}A)B \\ &= B^{-1}IB \\ &= B^{-1}B \\ &= I. \end{aligned}$$

This is the only inverse.

□

**Example.** The inverse of

$$E_{12} = \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

is just

$$E_{12}^{-1} = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

(you add back the two first rows you subtracted from the second).

From the elimination example earlier, we have

$$E_{23}E_{13}E_{12}A = \begin{bmatrix} 2 & 4 & -2 \\ 0 & 1 & 7 \\ 0 & 0 & -2 \end{bmatrix} = U.$$

which is now upper triangular. Flipping this around,  $A = \underbrace{E_{12}^{-1}E_{13}^{-1}E_{23}^{-1}}_L U$ . Note that all  $E_{ij}$  are lower triangular, such that  $L$  is also lower triangular. This is **LU Factorization**.

We can use this to solve  $Ax = b$  by first writing  $A = LU \Rightarrow Ux = L^{-1}b$ , from which you do backwards substitution to solve the problem, reducing the number of operations from a magnitude of  $n^3$  to  $n^2$ . However, getting  $A^{-1}$  is still  $n^3$ , so it should only be precomputed if we solve equations  $Ax = b$   $n$  times.