

LINEAR ALGEBRA (L.A)

07-03-2023

Book: Elementary Linear Algebra, 9th Ed. by Howard Anton

MATRIX ALGEBRA

MATLAB-

Wolfram Alpha-

- order: rows x columns.
- Addition/Subtraction \rightarrow order of 1st & 2nd matrix should be same
order(1) == order(2).
- Matrix identity = I .
 $A_{2 \times 2} \cdot [I_{2 \times 2}] = A_{2 \times 2}$ $\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$. additive identity
 $2 + 0 = 2$
- Additive Identity = $0 = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ multiplicative identity
 $A_{2 \times 2} + O_{2 \times 2} = A_{2 \times 2}$. $2 \times 1 = 2$
- Multiplicative Identity = $I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$.

$$\begin{bmatrix} 2 & 3 & 1 \end{bmatrix} \quad \begin{bmatrix} 1 \\ 3 \\ 4 \end{bmatrix} \Rightarrow (2 \times 1) + (3 \times 3) + (1 \times 4) = \boxed{15}$$

row vector column vector.

$(1 \times 3) \quad (3 \times 1) \Rightarrow$ multiplication permissible.

Scalar Multiplication

$$6 \begin{bmatrix} 2 & 3 \\ 0 & 8 \end{bmatrix} \Rightarrow 6 \times \begin{bmatrix} 2 & 3 \\ 0 & 8 \end{bmatrix} \Rightarrow \begin{bmatrix} 6 \times 2 & 6 \times 3 \\ 6 \times 0 & 6 \times 8 \end{bmatrix} \Rightarrow \begin{bmatrix} 12 & 18 \\ 0 & 48 \end{bmatrix}$$

- Transpose (A^T) \Rightarrow Rows becomes columns & columns becomes rows.

$$\text{Ex: } A = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix} \Rightarrow A^T = \begin{bmatrix} 1 & 2 \\ 2 & 3 \end{bmatrix} \quad A = A^T$$

Symmetric Matrix \Rightarrow if ~~from~~ $A = A^T$, then A is symmetric

Linear Equation $\Rightarrow 2x - y = 0$

Non-linear Equation $\Rightarrow \sqrt{x} - xy = 18$ or $x^2 - xy = 19$.

$x + y = 5$ } Gauss
 $x - y = 1$ } elimination
 x } Method to solve } Gauss made it.

$$2x + 3y - 32 = 18 \quad \text{--- (1)}$$

$$-x + 18y + 122 = 30 \quad \text{--- (2)}$$

$$9x + 0 \cdot y + 182 = 13 \quad \text{--- (3)}$$

Coefficient Matrix

$$\begin{array}{l} R_1 \\ R_2 \\ R_3 \end{array} \left[\begin{array}{ccc|c} 2 & 3 & -3 & 18 \\ -1 & 18 & 12 & 30 \\ 9 & 0 & 18 & 13 \end{array} \right] \left[\begin{array}{c} x \\ y \\ z \end{array} \right] = \left[\begin{array}{c} 18 \\ 30 \\ 13 \end{array} \right]$$

[1 3 4]
↓
row vectors.
order = 1 x 3.

Column
vectors.

Row Operation

Rows can change position.

A row can be multiplied by any scalar e.g. $2 \cdot R_2$

Augmented Matrix:

$$\left[\begin{array}{ccc|c} 2 & 3 & -3 & 18 \\ -1 & 18 & 12 & 30 \\ 9 & 0 & 18 & 13 \end{array} \right] \rightarrow R_1 \quad \text{Row operations are applied on augmented matrices.}$$

Element/Entry.

Position = a_{31}

$$(2 \times 1/2) = 1$$

scalar

multiplicative
Inverse identity.

$$[A]^{-1} [A] = I$$

solution to any equation
is finding unknown.

$$[A]^{-1} [A] \left[\begin{array}{c} x \\ y \\ z \end{array} \right] = [A]^{-1} \left[\begin{array}{c} b_1 \\ b_2 \\ b_3 \end{array} \right]$$

$$I \left[\begin{array}{c} x \\ y \\ z \end{array} \right] = [A]^{-1} \left[\begin{array}{c} b_1 \\ b_2 \\ b_3 \end{array} \right]$$

$$\left[\begin{array}{c} x \\ y \\ z \end{array} \right] = \left[\begin{array}{c} a_1 \\ a_2 \\ a_3 \end{array} \right]$$

GUASSIAN ELIMINATION

$$\left[\begin{array}{ccc|c} 1 & 3 & 4 & 6 \\ 0 & 1 & 2 & 8 \\ 0 & 0 & 1 & -1 \end{array} \right] \quad \text{Back Substitution}$$

$\boxed{z = -1}$
 $\boxed{y = 17}$
 $\boxed{x = }$

Echelon Form:

$$\left[\begin{array}{cccc} 1 & 4 & 5 & 1 \\ 0 & 1 & 3 & 1 \\ 0 & 0 & 1 & 1 \end{array} \right]$$

- diagonals have 1
- last row have max zeros.

Reduced Echelon form

$$\left[\begin{array}{cccc} 1 & 0 & 0 & 8 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 \end{array} \right]$$

- next coming row will have zeros $>$ prev row.

$x = 8$
 $y = 3$
 $z = -1$

Guass-Jordan.

$$x_1 + 2x_2 + 3x_3 + 2x_4 = -1$$

$$-x_1 + 2x_2 - 2x_3 + x_4 = 2.$$

$$2x_1 + 4x_2 + 8x_3 + 12x_4 = 4.$$

when we convert augmented matrix to row-echelon form then it is Guassian elimination.

$$\begin{array}{r} R_1 \\ R_2 \\ R_3 \end{array} \left[\begin{array}{ccccc} 1 & 2 & 3 & 2 & -1 \\ -1 & -2 & -2 & 1 & 2 \\ 2 & 4 & 8 & 12 & 4 \end{array} \right] \approx \begin{array}{l} R_2 + R_1 \\ R_3 + (-2)R_1 \end{array}$$

when we convert into reduced row then it is Guass-Jordan elimination.

$$\Rightarrow \left[\begin{array}{ccccc} 1 & 2 & 3 & 2 & -1 \\ 0 & 0 & 1 & 3 & 1 \\ 0 & 0 & 2 & 8 & 6 \end{array} \right] \approx \begin{array}{l} R_3 + (-2)R_2 \end{array}$$

$$\Rightarrow \left[\begin{array}{ccccc} 1 & 2 & 3 & 2 & -1 \\ 0 & 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 2 & 4 \end{array} \right] \xrightarrow{R_3 \div 2} \begin{array}{l} \approx \\ \Rightarrow \end{array} \left[\begin{array}{ccccc} 1 & 2 & 3 & 2 & -1 \\ 0 & 0 & 1 & 3 & 1 \\ 0 & 0 & 0 & 1 & 2 \end{array} \right]$$

$$\text{Ex: } \begin{array}{l} x_1 + x_2 + x_3 = 2 \\ x_2 - x_3 = -1 \\ -2x_2 - 3x_3 = -8 \end{array} \quad R_1 \left[\begin{array}{cccc} 1 & 1 & 1 & 2 \end{array} \right] \quad R_2 \left[\begin{array}{cccc} 0 & 1 & -1 & -1 \end{array} \right] \quad R_3 \left[\begin{array}{cccc} 0 & -2 & -3 & -8 \end{array} \right]$$

$$R_1 + (-1)R_2$$

$$R_3 + (2)R_2$$

$$\begin{array}{c} R_1 \left[\begin{array}{cccc} 1 & 1 & 1 & 2 \end{array} \right] \\ R_2 \left[\begin{array}{cccc} 0 & 1 & -1 & -1 \end{array} \right] \\ R_3 \left[\begin{array}{cccc} 0 & -2 & -3 & -8 \end{array} \right] \end{array}$$

$$\left[\begin{array}{cccc} 1 & 1 & 1 & -2 \\ 0 & \end{array} \right]$$

$$\begin{array}{l} \cdot -1(R_2) + R_1 \rightarrow R_1 \\ \cdot 2(R_2) + R_3 \rightarrow R_3 \end{array}$$

$$\left[\begin{array}{cccc} 1 & 0 & 2 & 3 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & -5 & -10 \end{array} \right]$$

$$\cdot R_3 / -5$$

$$\left[\begin{array}{cccc} 1 & 0 & 2 & 3 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

$$\cdot -2(R_3) + R_1 \rightarrow R_1$$

$$\left[\begin{array}{cccc} 1 & 0 & 0 & -1 \\ 0 & 1 & -1 & -1 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

$$\cdot R_3 + R_2 \rightarrow R_2$$

$$\left[\begin{array}{cccc} 1 & 0 & 0 & -1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & 2 \end{array} \right]$$

$$x_1 = -1$$

$$x_2 = 1$$

$$x_3 = 2$$

Solve the system of linear equations using Gaussian elimination

$$4x + 8y - 4z = 4$$

$$3x + 8y + 5z = -11$$

$$-2x + y + 12z = -17$$

$$\begin{bmatrix} 4/4 & 8/4 & -4/4 & 4/4 \\ 3 & 8 & 5 & -11 \\ -2 & 1 & 12 & -17 \end{bmatrix}$$

$$\cdot \frac{1}{4}R_1 \rightarrow R_1$$

$$9(R_3) + R_1 \rightarrow R_1$$

$$-4(R_3) + R_2 \rightarrow R_2$$

$$\begin{bmatrix} 1 & 0 & 0 & -3 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 1 & -2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 2 & -1 & 1 \\ 3 & 8 & 5 & -11 \\ -2 & 1 & 12 & -17 \end{bmatrix}$$

$$x = -4 - 3 \cancel{z}$$

$$y = 1$$

$$z = -2$$

$$\cdot (-3)R_1 + R_2 \rightarrow R_2$$

$$\cdot (2)R_1 + R_3 \rightarrow R_3$$

$$\Rightarrow \begin{bmatrix} 1 & 2 & -1 & 1 \\ 0 & 2 & 8 & -14 \\ 0 & 5 & 10 & -15 \end{bmatrix}$$

$$\cdot (\frac{1}{2})R_2$$

$$\Rightarrow \begin{bmatrix} 1 & 2 & -1 & 1 \\ 0 & 1 & 4 & -7 \\ 0 & 5 & 10 & -15 \end{bmatrix}$$

$$\cdot (-2)R_2 + R_1 \rightarrow R_1$$

$$\cdot (5)R_2 + R_3 \rightarrow R_3$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & -9 & +15 \\ 0 & 1 & 4 & -7 \\ 0 & 0 & -10 & 20 \end{bmatrix}$$

$$\cdot (-\frac{1}{10})R_3$$

$$\Rightarrow \begin{bmatrix} 1 & 0 & -9 & +15 \\ 0 & 1 & 4 & -7 \\ 0 & 0 & 1 & -2 \end{bmatrix}$$

Q

$$x + y + z = 6 \Rightarrow 1 + 2 + 3 = 6 \quad \checkmark$$

$$2x - y + 2z = 6 \Rightarrow 2(1) - (2) + 2(3) = 6 \quad \checkmark$$

$$-3x + y + 3z = 8 \Rightarrow -3(1) + 2 + 3(3) = 8 \quad \checkmark$$

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 2 & -1 & 2 & 6 \\ -3 & 1 & 3 & 8 \end{array} \right]$$

- 2(R₁) + R₂ → R₂

- 3(R₁) + R₃ → R₃

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & -3 & 0 & -6 \\ 0 & 4 & 6 & 26 \end{array} \right]$$

- (1/3)R₂

$$\left[\begin{array}{ccc|c} 1 & 1 & 1 & 6 \\ 0 & 1 & 0 & 2 \\ 0 & 4 & 6 & 26 \end{array} \right]$$

- (-1)R₂ + R₁ → R₁

- (-4)R₂ + R₃ → R₃

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 4 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 6 & 18 \end{array} \right]$$

- 1/6(R₃)

$$\left[\begin{array}{ccc|c} 1 & 0 & 1 & 4 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

- (-1)R₃ + R₁ → R₁

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & 1 \\ 0 & 1 & 0 & 2 \\ 0 & 0 & 1 & 3 \end{array} \right]$$

$$x = 1, y = 2, z = 3$$

$$\begin{bmatrix} 0 & 0 & -2 & 0 & 7 & 12 \\ 2 & 4 & -10 & 6 & 12 & 28 \\ 2 & 4 & -5 & 6 & -5 & -1 \end{bmatrix}$$

in left most column, top first entry is not non-zero so to make it a non-zero digit, replace R_1 by R_2 .

$$\begin{bmatrix} 2 & 4 & -10 & 6 & 12 & 28 \\ 0 & 0 & -2 & 0 & 7 & 12 \\ 2 & 4 & -5 & 6 & -5 & -1 \end{bmatrix}$$

$$\cdot \left(\frac{1}{2}\right)R_1$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & -2 & 0 & 7 & 12 \\ 2 & 4 & -5 & 6 & -5 & -1 \end{bmatrix}$$

$$\cdot -2(R_1) + R_3 \rightarrow R_3.$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & -2 & 0 & 7 & 12 \\ 0 & 0 & 5 & 0 & -17 & -29 \end{bmatrix}$$

$$\cdot RSS_1 \times 2$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & -\frac{7}{2} & -6 \\ 0 & 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

row echelon form

$$\cdot \left(\frac{7}{2}\right)R_3 + R_2 \rightarrow R_2$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

$$\cdot 6R_3 + R_1 \rightarrow R_1$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

cover the top row & continue with sub-matrix.

$$RS_1, RS_2$$

$$\cdot RS_1 \left(\frac{1}{2}\right)$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & -\frac{7}{2} & -6 \\ 0 & 0 & 5 & 0 & -17 & -29 \end{bmatrix}$$

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

$$\cdot 5(R_2) + R_1 \rightarrow R_1$$

$$\begin{bmatrix} 1 & 2 & 0 & 3 & 0 & 2 \\ 0 & 0 & 1 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

copy / submatrix's first row & continue.

$$-5(RS_1) + RS_2 \rightarrow RS_2$$

$$\begin{bmatrix} 1 & 2 & -5 & 3 & 6 & 14 \\ 0 & 0 & 1 & 0 & -\frac{7}{2} & -6 \\ 0 & 0 & 0 & 0 & 1 & 2 \end{bmatrix}$$

$$RSS_1$$

reduced row echelon form.

cover submatrix's first row & continue

$$RSS_1 \times 2$$

$$Ex: \begin{aligned} x_1 + 3x_2 - 2x_3 + 2x_5 &= 0 \\ 2x_1 + 6x_2 - 5x_3 - 2x_4 + 4x_5 - 3x_6 &= -1 \\ 5x_3 + 10x_4 + 15x_6 &= 5 \\ 2x_1 + 6x_2 + 8x_4 + 4x_5 + 18x_6 &= 6. \end{aligned}$$

Augmented matrix.

$$\left[\begin{array}{ccccccc|c} R_1 & 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ R_2 & 2 & 6 & -5 & -2 & 4 & -3 & -1 \\ R_3 & 0 & 0 & 5 & 10 & 0 & 15 & 5 \\ R_4 & 2 & 6 & 0 & 8 & 4 & 18 & 6 \end{array} \right] \quad \left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 1/3 \\ 0 & 0 & 0 & 9 & 0 & 0 & 0 \end{array} \right]$$

$$\cdot -2(R_1) + R_2 \rightarrow R_2, \quad -2(R_1) + R_4 \rightarrow R_4. \quad -3(R_3) + R_2 \rightarrow R_2$$

$$\left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & -1 & -2 & 0 & -3 & -1 \\ 0 & 0 & 1 & 5 & 10 & 0 & 15 \\ 0 & 0 & 2 & 8 & 0 & 18 & 6 \end{array} \right] \quad \left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1/3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$(-1)R_2 \rightarrow R_2$$

$$\left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 5 & 10 & 0 & 15 & 5 \\ 0 & 0 & 4 & 8 & 0 & 18 & 6 \end{array} \right]$$

$$(-5)R_2 + R_3 \rightarrow R_3, \quad (-4)R_2 + R_4 \rightarrow R_4$$

$$\left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 6 & 2 \end{array} \right]$$

interchange R_3 to R_4 in vice versa

$$\left[\begin{array}{ccccccc|c} 1 & 3 & -2 & 0 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 3 & 1 \\ 0 & 0 & 0 & 0 & 0 & 6 & 2 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

$$1/6(R_3).$$

$$x_1 + 3x_2 + 2x_4 + 2x_5 = 0$$

$$x_3 + 2x_4 = 0$$

$$x_6 = 1/3.$$

$$\rightarrow x_1 = -3x_2 - 2x_4 - 2x_5$$

$$\rightarrow x_2 = -2x_4$$

$$\rightarrow x_4 = 1/3.$$

we can solve above eq's by parameterizing variables on R.H.S.

$$x_1 = -3s - 4t - 2f$$

$$x_3 = -2s \quad | \quad x_2 = s$$

$$x_6 = 1/3. \quad | \quad x_4 = s \quad | \quad x_5 = t$$

$$2(R_2) + R_1 \rightarrow R_1$$

$$\left[\begin{array}{ccccccc|c} 1 & 3 & 0 & 4 & 2 & 0 & 0 \\ 0 & 0 & 1 & 2 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 & 1/3 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

VECTORS, MATRIX, System of equations,

Determinant, INVERSE of a Matrix, Rank of a Matrix,
↳ Cramer's Rule

20-03-2023

$$\begin{aligned} ax_1 + bx_2 &= c_1 \\ cx_1 + dx_2 &= c_2 \end{aligned} \quad 2 \times 2.$$

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}, \quad x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \text{ unknown, const} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}.$$

Determinant of A

$$|A| = \begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc \quad x_1 = \frac{\begin{vmatrix} c_1 & b \\ c_2 & d \end{vmatrix}}{|A|} = \# \quad \#$$

If $|A|=0$, then there is no solution for the given equation.

$$A^{-1} = \frac{1}{|A|} \text{Adj}(A).$$

$$x_2 = \frac{\begin{vmatrix} a & c_1 \\ c & c_2 \end{vmatrix}}{|A|}.$$

$$(a)(b) = 0$$

$$[a, b \in \mathbb{R}]$$

$$(i) a = 0$$

$$(ii) b = 0.$$

$$(iii) a = b = 0.$$

$$= \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \mid \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0+0 & 0+0 \\ 0+0 & 0+0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0+0 & 0+0 \\ 0+0 & 0+0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \text{ Null matrix.}$$

"CONCEIVE, BELIEVE, ACHIEVE"

$$Ax + By = C_1 \quad \text{---(1)} \quad \text{General form of linear equation}$$

$$Cx + Dy = C_2 \quad \text{---(2)}$$

$$y = 3x + 4$$

$$y = mx + c$$

slope

① point of intersection gives you a solution.

② parallel lines \rightarrow no solution.

$$\text{e.g. } y = 3x - 8$$

$$y = 3x + 18$$

slope same = parallel

$$m_1 = m_2 \Rightarrow \text{parallel, no solution}$$

$$x + y = 3 \quad \text{---(1)}$$

$$2x + 2y = 6 \quad \text{---(2)}$$

$$2(x + y) = 6$$

$$x + y = 6/2 \Rightarrow x + y = 3$$

two lines overlap, so it has infinitely many solutions or many points of intersection.

Inverse of a Matrix.

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

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}.$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}.$$

or

$$\underbrace{\begin{bmatrix} A^{-1} \\ A \end{bmatrix}}_{I} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = A^{-1} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}, \quad A^{-1} = \frac{1}{|A|} \text{adj}(A)$$

$$I \cdot \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}.$$

$0 = -2$. false statement

So, the system has no solution (inconsistent).

QUIZ NEXT WEEK / ASSIGNMENT.

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

$$A = \begin{bmatrix} 2 & 3 \\ 4 & 8 \end{bmatrix}, \quad \text{adj of } A = \begin{bmatrix} 8 & -3 \\ -4 & 2 \end{bmatrix}$$

$$|A| = 16 - 12 = 4$$

$$A^{-1} = \frac{1}{4} \begin{bmatrix} 8 & -3 \\ -4 & 2 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} 2/4 & -3/4 \\ -4/4 & 2/4 \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} 2 & -3/4 \\ -1 & 1/2 \end{bmatrix}$$

To verify, multiply A with A^{-1} , if result matrix is I_2
then it is right. $A \cdot A^{-1} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$

Doing row operations

$$\left[\begin{array}{cc|cc} 2 & 3 & 1 & 0 \\ 4 & 8 & 0 & 1 \end{array} \right]$$

$R_2(R_1)$

$$= \left[\begin{array}{cc|cc} 1 & 3/2 & 1/2 & 0 \\ 4 & 8 & 0 & 1 \end{array} \right]$$

$-4(R_1) + R_2 \rightarrow R_2$

$$= \left[\begin{array}{cc|cc} 1 & 3/2 & 1/2 & 0 \\ 0 & 2 & -2 & 1 \end{array} \right]$$

$R_2(R_2)$

$$= \left[\begin{array}{cc|cc} 1 & 3/2 & 1/2 & 0 \\ 0 & 1 & -1 & 1/2 \end{array} \right]$$

$-3/2(R_2) + R_1 \rightarrow R_1$

$$= \left[\begin{array}{cc|cc} 1 & 0 & 2 & -3/4 \\ 0 & 1 & -1 & 1/2 \end{array} \right]$$

PAPERWORK

$$\text{Cofactors: } A = \begin{bmatrix} 2 & 0 & 3 \\ -1 & 4 & -2 \\ 1 & -3 & 5 \end{bmatrix} \quad C_{11} \quad C_{12} \quad C_{13}$$

$$C_{21} \quad C_{22} \quad C_{23}$$

$$C_{31} \quad C_{32} \quad C_{33}$$

$$\begin{array}{c} (-1)^{i+j} C_{ij} \\ (-1)^{i+1} C_{11} \\ (-1)^2 C_{11} \\ + C_{11} \end{array} \quad \begin{array}{c} (-1)^{i+j} C_{ij} \\ (-1)^{i+2} C_{12} \\ (-1)^3 C_{12} \\ - C_{12} \end{array}$$

matrix of cofactors. $\rightarrow \text{adj of } A$

if determinant of a matrix is 0, then it has no solution.

Verify that $|A| = |A^T|$

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

$$A^T = \begin{bmatrix} -2 & 1 \\ 3 & 4 \end{bmatrix}$$

$$|A| = -8 - 3 = -11 \quad A^T = -8 - 3 = -11.$$

2.2 By inspection, solve the equation:

$$\begin{vmatrix} x & 5 & 7 \\ 0 & x+1 & 6 \\ 0 & 0 & 2x-1 \end{vmatrix} = 0.$$

$$x \begin{vmatrix} x+1 & 6 \\ 0 & 2x-1 \end{vmatrix} = 0.$$

$$x [(x+1)(2x-1) - 6 \times 0] = 0$$

$$x(x+1)(2x-1) = 0$$

$$x=0, x=-1, x=1/2.$$

$$|A+B| \neq |A| + |B|.$$

$$|AB| = |A| |B|.$$

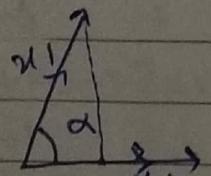
Rank of a matrix.

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

No. of non-zero rows is Rank of a matrix.
Rank(A) = 3.

VECTORS

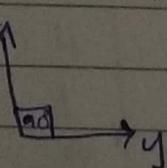
Scalar Product of Vectors.



$$\vec{u}_1 \cdot \vec{u}_2 = \vec{u}_1 \cdot \vec{u}_2 \cos \alpha.$$

~~projection of \vec{u}_1 onto \vec{u}_2 .~~

- if $\vec{u} \cdot \vec{v} = 0$ the angle b/w vectors is 90° or orthogonal $\cos 90^\circ = 0$.
- length, in algebra it is norm. $\|\vec{u}\|$ norm of $\vec{u}_1 = \|\vec{u}_1\|$
- let $u_1 = 2i + 3j$
 $\text{Norm} = \|u_1\| = \sqrt{2^2 + 3^2}$



Inner product = scalar

$$x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, y = \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix}$$

$$x^T y = [x_1 \ x_2 \ x_3] \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = x_1 y_1 + x_2 y_2 + x_3 y_3$$

Outer Product

$$(3 \times 1) \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \begin{bmatrix} y_1 & y_2 & y_3 \end{bmatrix} \Rightarrow \begin{bmatrix} x_1 y_1 & x_1 y_1 & x_1 y_3 \\ x_2 y_1 & x_2 y_2 & x_2 y_3 \\ x_3 y_1 & x_3 y_2 & x_3 y_3 \end{bmatrix}$$

27-03-23

$$2x_1 + 3x_2 + 6x_3 = 6$$

$$9x_1 + 10x_3 = 10$$

$$10x_1 + 3x_2 + 100x_3 = 90.$$

write Augmented Matrix form

$$\left[\begin{array}{ccc|c} 2 & 3 & 6 & 6 \\ 9 & 0 & 10 & 10 \\ 10 & 3 & 100 & 90 \end{array} \right]$$

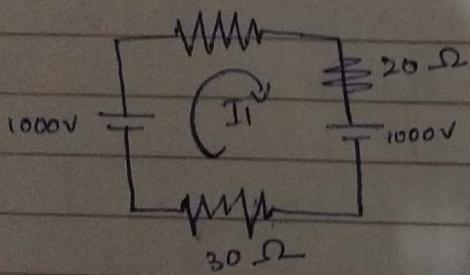
Kirchhoff's current Law : $\bar{I} = I_1 + I_2 + I_3$.

algebraic sum

+ve + -ve

" Voltage Law = $V = IR$

both are considered

 Ω Ohm V unit

$$10i_1 + 20(i_1 + i_2) + 30i_1 = 1000 - 1000,$$

$$15i_2 + 20(i_2 + i_1) + 40i_2 + 5(i_2 + i_3) = 2000 - 1000.$$

$$25i_3 + 35i_3 + 5(i_3 + i_2) = 2000 - 2000.$$

$$60i_1 + 20i_2 = 0$$

$$20i_1 + 80i_2 + 5i_3 = 1000.$$

$$5i_2 - 65i_3 = 0$$

$$\left[\begin{array}{ccc|c} 60 & 20 & 0 & 0 \\ 20 & 80 & 5 & 1000 \\ 0 & 5 & 65 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 60 & 20 & 0 & 0 \\ 20 & 80 & 5 & 1000 \\ 0 & 5 & 65 & 0 \end{array} \right]$$

$(\frac{1}{60})R_1 \rightarrow R_1$

$$\begin{array}{r} 10 \rightarrow 80 \times 3 \\ 3 \\ 20 \times 240 \rightarrow 220 \end{array}$$

$$\begin{array}{r} 8 \times 2 \\ 220 \times 11 \\ -8 \times 165 \\ \hline 11 \end{array}$$

$$\left[\begin{array}{ccc|c} 1 & \frac{1}{3} & 0 & 0 \\ 20 & 80 & 5 & 1000 \\ 0 & 5 & 65 & 0 \end{array} \right]$$

$-20(R_1) + R_2 \rightarrow R_2$

$$\left[\begin{array}{ccc|c} 1 & \frac{1}{3} & 0 & 0 \\ 0 & \frac{20}{3} & 5 & 1000 \\ 0 & 5 & 65 & 0 \end{array} \right]$$

$\frac{3}{220}(R_2) \rightarrow R_2$

$$\left[\begin{array}{ccc|c} 1 & \frac{1}{3} & 0 & 0 \\ 0 & 1 & \frac{3}{44} & \frac{150}{11} \\ 0 & 5 & 65 & 0 \end{array} \right]$$

$-\frac{1}{3}(R_2) + R_1 \rightarrow R_1, -5(R_2) + R_3 \rightarrow R_3$

$$\left[\begin{array}{ccc|c} 1 & 0 & -\frac{1}{44} & -\frac{50}{11} \\ 0 & 1 & \frac{3}{44} & \frac{150}{11} \\ 0 & 0 & \frac{2845}{44} & -\frac{750}{11} \end{array} \right]$$

$\frac{44}{2845}(R_3) \rightarrow R_3$

$$\left[\begin{array}{ccc|c} 1 & 0 & -\frac{1}{44} & -\frac{50}{11} \\ 0 & 1 & \frac{3}{44} & \frac{150}{11} \\ 0 & 0 & 1 & -\frac{600}{569} \end{array} \right]$$

$-\frac{3}{44}(R_3) + R_2 \rightarrow R_2, \frac{1}{44}(R_3) + R_1 \rightarrow R_1$

$$\left[\begin{array}{ccc|c} 1 & 0 & 0 & \frac{-2600}{569} \\ 0 & 1 & 0 & \frac{7800}{569} \\ 0 & 0 & 1 & -\frac{600}{569} \end{array} \right]$$

$$i_1 = -\frac{2600}{569} = -4.56$$

$$i_2 = \frac{7800}{569} = 13.70$$

$$i_3 = -\frac{600}{569} = -1.05$$

3-4-23

VECTOR SPACE

2D 3D

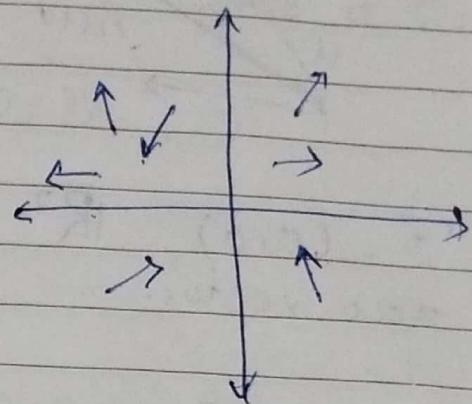
2D \mathbb{R}^2

(x, y)

\mathbb{R}^n

3D \mathbb{R}^3

(x, y, z)



length of a vector = norm of vector.

$$\text{norm}(\vec{v}) = \|\vec{v}\|$$

$$\vec{v} = i \cdot i$$

$$= \|i\| \|i\| \cos 0$$

$$= (1)(1)(1)$$

$$= 1$$

$$\vec{v} \cdot \vec{v} = v \hat{n} \cdot v \hat{n}$$

$$\text{let } \vec{v} = \|v\| \hat{n}$$

$$= v^2 (\hat{n} \cdot \hat{n})$$

$$= v^2 (1)$$

$$\sqrt{\vec{v} \cdot \vec{v}} = \sqrt{v^2} \rightarrow \text{norm.}$$

$$\sqrt{\vec{v} \cdot \vec{v}} = v \cdot$$

$$v(v_1, v_2) \in \mathbb{R}^2$$

$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2} \Rightarrow$ length or norm

$$v(v_1, v_2, v_3) \in \mathbb{R}^3$$

$\sqrt{v_1^2 + v_2^2 + v_3^2}$ of a \vec{v} .

$$v(v_1, v_2, \dots, v_n) \in \mathbb{R}^n$$

components
of a vector.

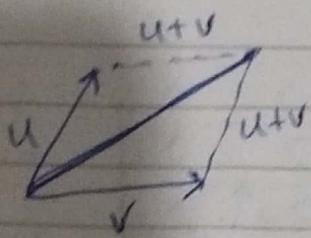
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 9 & 8 \\ 6 & 10 \end{bmatrix} \Rightarrow \begin{bmatrix} a \\ c \end{bmatrix} = \begin{bmatrix} 9 \\ 6 \end{bmatrix} \text{ column vector.}$$

diff b/w matrix
in vectors.

$$\begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}$$

$$u+v = (u_1+v_1, u_2+v_2, \dots, u_n+v_n) \Rightarrow \text{resultant vector}$$

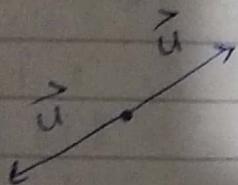
$$cu = cu_1 + cu_2 + \dots + cu_n$$



lower dimension wale
higher dimension wale
ko nhi dekh skte.

$$\vec{0} = (0, 0) \in \mathbb{R}^2$$

zero vector. origin is reference



$$\vec{u} + (-\vec{v}) = \vec{0}. (0, 0, 0, \dots, 0) \in \mathbb{R}^n$$

To converge to origin, add vector to its additive inverse.

THEOREM 4.1

- a) $u+v = v+u$ commutative
- b) $u+(v+w) = (u+v)+w$ associative
- c) $u+0 = 0+u$ additive identity.
- d) $u+(-u) = 0$, additive inverse
- e) $c(u+v) = cu + cv$
- f) $(c+d)u = cu + du$.
- g) $c(du) = (cd)u$.
- h) $1u = u$ identity vector $\Rightarrow 1$.
unit vector $\Rightarrow 1$.

$$u = (2, 5, -3), v = (-4, 1, 9), w = (4, 0, 2).$$

$$2u = (4, 10, -6)$$

$$3v = (-12, 3, 27)$$

$$2u - 3v + w \Rightarrow (4, 10, -6) - (-12, 3, 27) + (4, 0, 2)$$

$$\Rightarrow (16, 7, -33) + (4, 0, 2)$$

$$\Rightarrow (20, 7, -31)$$

Dot product will give scalar (because it $\theta=0$).

$$u = (1, -2, 4) \text{ and } v = (3, 0, 2)$$

$$u \cdot v = 3 - 0 + 8$$

$$u \cdot v = 11.$$

$$\textcircled{1} \quad u \cdot v = v \cdot u$$

$$\textcircled{2} \quad (u+v) \cdot w = u \cdot w + v \cdot w$$

$$\textcircled{3} \quad cu \cdot v = c(u \cdot v) = u \cdot cv.$$

$$\textcircled{4} \quad u \cdot u \geq 0, \text{ and } u \cdot u = 0 \text{ iff } u = 0.$$

it's always +ve.

$$\text{Let } \vec{u} = u_1 \hat{i} + u_2 \hat{j} + u_3 \hat{k}$$

$$\vec{u} \cdot \vec{u} = (u_1)(u_1) + (u_2)(u_2) + (u_3)(u_3)$$

$$\vec{u} \cdot \vec{u} = u_1^2 + u_2^2 + u_3^2 = \sqrt{\vec{u} \cdot \vec{u}}. \quad (\text{in terms of dot product})$$

$$\sqrt{\|\vec{u}\|^2} = \sqrt{u_1^2 + u_2^2 + u_3^2}$$

$$u = (1, 3, 5) \text{ and } v = (3, 0, 1, 4)$$

$$\begin{aligned} \|u\| &= \sqrt{1^2 + 3^2 + 5^2} \\ &= \sqrt{1 + 9 + 25} \\ &= \sqrt{35} \end{aligned}$$

$$\begin{aligned} \|v\| &= \sqrt{3^2 + 0^2 + 1^2 + 4^2} \\ &= \sqrt{9 + 1 + 16} \\ &= \sqrt{26} \end{aligned}$$

≠

A unit vector is a vector whose norm is 1.

If v is a non-zero vector, then the vector is a unit vector in the direction of v .

$$\hat{v} = \frac{\vec{v}}{\|v\|} = \frac{20 \hat{i}}{20} = \hat{i}$$

$$\boxed{\hat{v} = \frac{\vec{v}}{\|v\|}}$$

U-cap

Ex: 03.

a) Show that the vector $(1, 0)$ is a unit vector.

$$\vec{v} = (1, 0).$$

$$\|\vec{v}\| = \frac{\sqrt{1^2 + 0^2}}{1} = 1$$

b) Find the norm of the vector $(2, -1, 3)$. Normalize this vector.

$$\vec{v} = (2, -1, 3)$$

$$\|\vec{v}\| = \sqrt{2^2 + (-1)^2 + 3^2}$$

$$\|\vec{v}\| = \sqrt{4 + 1 + 9}$$

$$\|\vec{v}\| = \sqrt{14}.$$

$$\hat{v} = \frac{2i - j + 3k}{\sqrt{14}} = \frac{2}{\sqrt{14}}i - \frac{1}{\sqrt{14}}j + \frac{3}{\sqrt{14}}k.$$

$$\begin{aligned} & \sqrt{\left(\frac{2}{\sqrt{14}}\right)^2 + \left(-\frac{1}{\sqrt{14}}\right)^2 + \left(\frac{3}{\sqrt{14}}\right)^2} \\ & \sqrt{\frac{4}{14} + \frac{1}{14} + \frac{9}{14}} \end{aligned}$$

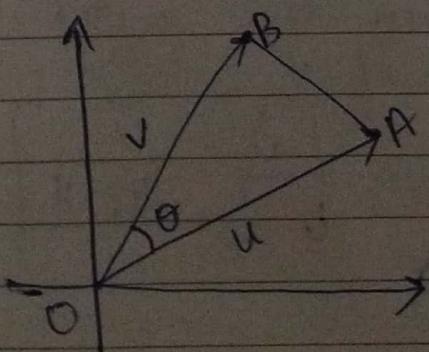
Angle Between Vectors (in \mathbb{R}^2)

$$\vec{u} \cdot \vec{v} = \|\vec{u}\| \|\vec{v}\| \cos \theta.$$

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

$$\theta = \cos^{-1} \left(\frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \|\vec{v}\|} \right) \quad 0 \leq \theta \leq \pi$$

angle b/w two vectors



θ will be in radians.
 $\Rightarrow \pi$ radians = 180°

Example 4.

Determine the angle b/w the vectors $u = (1, 0, 0)$ & $v = (1, 0, 1)$ in \mathbb{R}^3 .

$$\|u\| = \sqrt{1^2 + 0^2 + 0^2} = 1.$$

$$\|v\| = \sqrt{1^2 + 0^2 + 1^2} = \sqrt{2}.$$

$$u \cdot v = 1 + 0 + 0$$

$$u \cdot v = 1$$

$$\theta = \cos^{-1} \left(\frac{1}{\sqrt{2}} \right).$$

$$\theta = 45^\circ$$

$$\theta = \frac{\pi}{4} \text{ radians.}$$

ORTHOGONAL VECTOR.

The angle b/w two vectors is $90^\circ (\pi/2)$.

If their dot product is 0, two vectors are orthogonal, since $\cos 90^\circ = 0$.

$u \cdot v = 0$ orthogonal.
vector should be non-zero.

Ex. 5

Show that the following pairs of vectors are orthogonal.

(a) $(1, 0)$ & $(0, 1)$.

$$u \cdot v = (1 \times 0) + (0 \times 1) = 0.$$

→ orthogonal

(b) $(2, -3, 1)$ & $(1, 2, 4)$

$$= (2 \times 1) + (-3 \times 2) + (1 \times 4)$$

$$= 2 - 6 + 4 = 0$$

Ex. 6

Determine a vector in \mathbb{R}^2 that is orthogonal to $(3, -1)$.
Show that there are many vectors \vec{a} that they all lie on a line.

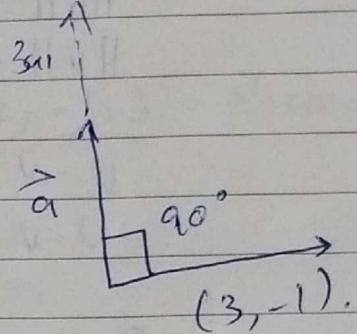
Suppose $\vec{a} = (a_1, a_2) \cdot (3, -1)$

$$0 = (a_1, a_2) \cdot (3, -1)$$

$$(0, 0) = 3a_1 - a_2$$

$$a_2 = 3a_1$$

$$(a_1, 3a_1)$$



Distance b/w Points.

$$d(x, y) = \sqrt{(x_1 - y_1)^2 + \dots + (x_n - y_n)^2}$$

Ex. 7 .

Determine the distance b/w the points.

$$x = (1, -2, 3, 0) \text{ & } y = (4, 0, -3, 5) \text{ in } \mathbb{R}^4$$

$$d(x, y) = \sqrt{(1-4)^2 + (-2+0)^2 + (3-3)^2 + (0+5)^2}$$

$$= \sqrt{9 + 4 + 36 + 25}$$

$$= \sqrt{74}$$

LINEAR SPACE, SUBSPACE

10-03-2023

Machine Learning Data Structures.

Pattern, Structures

Subspace

(A) [closed] under \oplus

(B) [closed] under scalar multiplication $k\vec{v}$

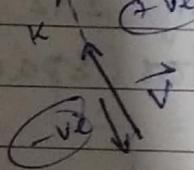
\rightarrow 2D in, out
matrix multiplication

\rightarrow Rotation matrix

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

If subspace satisfies these two properties, then the subspace is also a linear space. (vector space)

- Let $\vec{u}, \vec{v} \in V \Rightarrow$ vector space
and if $\vec{u} + \vec{v} \in V$, then vectors are closed under \oplus .
- $k\vec{v}, k \in \mathbb{R}$.



Example 1.

Let V be the subset of \mathbb{R}^3 consisting of all vectors of the form $(a, 0, 0)$ (with zeros as 2nd in 3rd components and $a \in \mathbb{R}$), i.e., $V = \{(a, 0, 0) \in \mathbb{R}^3\}$.

Show that V is a subspace of \mathbb{R}^3 .

Solution

$$(a, 0, 0)$$

$$\text{Let } \vec{p} = (a, 0, 0)$$

$$\vec{q} = (b, 0, 0)$$

$$\therefore a, b \in \mathbb{R}$$

$$(1) (a, 0, 0) + (b, 0, 0) = (a+b, 0, 0). \quad (a+b) \in \mathbb{R}.$$

Closed under \oplus

$$(2) k(a, 0, 0) = (ka, 0, 0)$$

$$a \in \mathbb{R} \Rightarrow ka \in \mathbb{R}.$$

$$k \in \mathbb{R}$$

PAPERWORK

Example 2.

Let V be a set of vectors of \mathbb{R}^3 of the form (a, a^2, b) , namely $V = \{(a, a^2, b) \in \mathbb{R}^3\}$.

Solution

Let $\vec{p} (a, a^2, b)$

$\vec{q} (c, c^2, f)$.

$$\textcircled{1} (a, a^2, b) + (c, c^2, f) = (a+c, a^2+c^2, b+f).$$

$a+c \in \mathbb{R}$ also $b+f \in \mathbb{R}$ but $a^2+c^2 \neq (a+c)^2$

$a, c \in \mathbb{R}$

$b, f \in \mathbb{R}$

not a subspace.

Example 3.

Prove that the set W of 2×2 diagonal matrices is a subspace of the vector space M_{22} of 2×2 matrices.

Solution

$$\text{let } u = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix} \text{ and } v = \begin{bmatrix} p & 0 \\ 0 & q \end{bmatrix} \in W.$$

$$\Rightarrow u+v = \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix} + \begin{bmatrix} p & 0 \\ 0 & q \end{bmatrix} = \begin{bmatrix} a+p & 0 \\ 0 & b+q \end{bmatrix}.$$

$$\Rightarrow \underline{u+v} \in W.$$

$$\text{let } c \in \mathbb{R}, cu = c \begin{bmatrix} a & 0 \\ 0 & b \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} ca & 0 \\ 0 & cb \end{bmatrix}.$$

$$\Rightarrow \underline{cu} \in W$$

W is a subspace of M_{22} .

LINEAR COMBINATION OF VECTORS.

If w is a vector in vector space V , then w is said to be a linear combination of the vectors v_1, v_2, \dots, v_n in V if it can be expressed as

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_n \vec{v}_n$$

or for n vectors,

$$c_1 v_1 + c_2 v_2 + c_3 v_3 + \dots + c_n v_n \quad (\text{L.C.})$$

$$w = k_1 v_1 + k_2 v_2 + \dots + k_n v_n$$

k -scalar coefficients of

Vector spaces are represented by capital letters. V, U . L.C. of vectors in any set (suppose S), then S is

$$W = \{(a, a, b) \mid a, b \in \mathbb{R}\} \subseteq \mathbb{R}^3. \quad \text{subspace of } V.$$

$$(a, a, b) = a(1, 1, 0) + b(0, 0, 1).$$

$\therefore W$ is generated by $(1, 1, 0)$ & $(0, 0, 1)$.

$$\text{e.g. } (2, 2, 3) = 2(1, 1, 0) + 3(0, 0, 1).$$

$$(-1, -1, 7) = -1(1, 1, 0) + 7(0, 0, 1).$$

Example 1

The vector $(5, 4, 2)$ is a linear combination of the vectors $(1, 2, 0)$, $(3, 1, 4)$ & $(1, 0, 3)$, since it can be written $(5, 4, 2) = (1, 2, 0) + 2(3, 1, 4) - 2(1, 0, 3)$.

$$(5, 4, 2) = (1, 2, 0) + 2(3, 1, 4) - 2(1, 0, 3)$$

$$= (1 + (2 \times 3) - (2 \times 1), 2 + (2 \times 1) - (2 \times 0), 0 + (2 \times 4) - (2 \times 3))$$

$$= (1 + 6 - 2, 2 + 2 - 0, 0 + 8 - 6)$$

$$(5, 4, 2) = (5, 4, 2)$$

Example 2

Determine whether or not show that the vectors $(3, -4, 6)$ cannot be expressed as a linear combination of the vectors $(1, 2, 3), (-1, -1, -2)$ or $(1, 4, 5)$

Solution

$$\text{Suppose, } c_1(1, 2, 3) + c_2(-1, -1, -2) + c_3(1, 4, 5) = (3, -4, 6)$$

$$c_1 - c_2 + c_3 = 3$$

$$2c_1 - c_2 + 4c_3 = -4$$

$$3c_1 - 2c_2 + 5c_3 = -6$$

determine whether the matrix $\begin{bmatrix} 1 & -1 & 1 \\ 2 & -1 & 4 \\ 3 & -2 & 5 \end{bmatrix}$ is L.C

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & -1 & 1 & 3 \\ 2 & -1 & 4 & -4 \\ 3 & -2 & 5 & -6 \end{array} \right] \xrightarrow{2R_1 + R_2 \rightarrow R_2} \left[\begin{array}{ccc|c} 1 & -1 & 1 & 3 \\ 0 & 1 & 2 & -10 \\ 3 & -2 & 5 & -6 \end{array} \right] \xrightarrow{-3R_1 + R_3 \rightarrow R_3} \left[\begin{array}{ccc|c} 1 & -1 & 1 & 3 \\ 0 & 1 & 2 & -10 \\ 0 & 1 & 2 & -15 \end{array} \right]$$

$$\Rightarrow \left[\begin{array}{ccc|c} 1 & 0 & 3 & 7 \\ 0 & 1 & 2 & -10 \\ 0 & 0 & 0 & -5 \end{array} \right] \xrightarrow{R_2 + R_1 \rightarrow R_1} \left[\begin{array}{ccc|c} 1 & 0 & 3 & 7 \\ 0 & 1 & 2 & -10 \\ 0 & 0 & 0 & -5 \end{array} \right]$$

$$c_1 + 3c_3 = 7$$

$$c_2 + 2c_3 = -10$$

$$0 = -5 \text{ % false}$$

The system has no solution.

Thus $(3, -4, 6)$ is not a linear combination of the vectors $(1, 2, 3), (-1, -1, -2)$ or $(1, 4, 5)$.

By solving to reduced row echelon form

$$c_1 = 3, c_2 = -2 \text{ or } c_3 = 1$$

$$\text{Therefore, } \begin{bmatrix} 1 & 2 & 3 \\ -1 & -1 & -2 \\ 1 & 4 & 5 \end{bmatrix} \cdot 3 \begin{bmatrix} 1 & 0 \\ 2 & 1 \\ 0 & 2 \end{bmatrix} - 2 \begin{bmatrix} 2 & -3 \\ 0 & 2 \\ 2 & 0 \end{bmatrix} + \begin{bmatrix} 0 & 1 \\ 0 & 2 \\ 1 & 0 \end{bmatrix} \xrightarrow{\text{add.}} \begin{bmatrix} 1 & 0 \\ 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 3 & -4 \\ -4 & 6 \\ 6 & -6 \end{bmatrix}$$

of the matrices

$$\begin{bmatrix} 1 & 0 \\ 2 & 1 \\ 0 & 2 \end{bmatrix}, \begin{bmatrix} 2 & -3 \\ 0 & 2 \\ 2 & 0 \end{bmatrix}, \text{ in } M_{2,2}$$

in the vector space of

solution

$$\text{Let, } c_1 \begin{bmatrix} 1 & 0 \\ 2 & 1 \\ 0 & 2 \end{bmatrix} + c_2 \begin{bmatrix} 2 & -3 \\ 0 & 2 \\ 2 & 0 \end{bmatrix} + c_3 \begin{bmatrix} 0 & 1 \\ 0 & 2 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 7 \\ 8 & -1 \end{bmatrix}$$

By adding simplifying.

$$\begin{bmatrix} c_1 & 0 \\ 2c_3 & c_1 \\ 0 & 2c_2 \end{bmatrix} + \begin{bmatrix} 2c_2 & -3c_2 \\ 0 & 2c_2 \\ 2c_3 & 0 \end{bmatrix} + \begin{bmatrix} 0 & c_3 \\ 0 & 2c_2 \\ 2c_3 & 0 \end{bmatrix}$$

$$\begin{bmatrix} c_1 + 2c_2 & 0 \\ 0 & -3c_2 + c_3 \\ 2c_3 & 0 \end{bmatrix} = \begin{bmatrix} -1 & 7 \\ 8 & -1 \end{bmatrix}$$

$$\begin{bmatrix} c_1 + 2c_2 & -3c_2 + c_3 \\ 2c_3 & c_1 + 2c_2 \end{bmatrix} = \begin{bmatrix} -1 & 7 \\ 8 & -1 \end{bmatrix}$$

equality.

$$c_1 + 2c_2 = -1 \quad \begin{bmatrix} 1 & 2 & 0 \\ 2 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \xrightarrow{\text{add.}} \begin{bmatrix} 1 & 2 & 0 \\ 0 & -3 & 1 \\ 0 & 1 & 0 \end{bmatrix}$$

$$-3c_2 + c_3 = 7 \quad \begin{bmatrix} 0 & -3 & 1 \\ 0 & 1 & 0 \\ 2 & 0 & 2 \end{bmatrix} \xrightarrow{\text{add.}} \begin{bmatrix} 0 & -3 & 1 \\ 0 & 1 & 0 \\ 2 & 2 & 8 \end{bmatrix}$$

$$2c_3 = 8 \quad \begin{bmatrix} 0 & 1 & 0 \\ 2 & 0 & 2 \\ 0 & 0 & 8 \end{bmatrix} \xrightarrow{\text{add.}} \begin{bmatrix} 0 & 1 & 0 \\ 2 & 0 & 2 \\ 0 & 0 & 1 \end{bmatrix}$$

Ans.

SPANNING SETS

The vectors v_1, v_2, \dots, v_m are said to be span a vector space, if every vector in the space can be expressed as a linear combination of those vectors.

Ex: 7.

Show that the vectors $(1, 2, 0), (0, 1, -1)$ and $(1, 1, 2)$ span \mathbb{R}^3 .

Solution * is type k ① question mid or final mein thi aagega.

Let x, y, z be an arbitrary element of \mathbb{R}^3 .

Suppose $(x, y, z) = c_1(1, 2, 0) + c_2(0, 1, -1) + c_3(1, 1, 2)$.

$$\Rightarrow (x, y, z) = (c_1 + c_3, 2c_1 + c_2 + c_3, -c_2 + 2c_3)$$

$$\Rightarrow \begin{cases} c_1 + c_3 = x \\ 2c_1 + c_2 + c_3 = y \\ -c_2 + 2c_3 = z \end{cases} \Rightarrow \begin{cases} c_1 = 3x - y - z \\ c_2 = -4x + 2y + z \\ c_3 = -2x + y + z \end{cases}$$

$$\Rightarrow (x, y, z) = (3x - y - z)(1, 2, 0) + (-4x + 2y + z)(0, 1, -1) + (-2x + y + z)(1, 1, 2)$$

\Rightarrow The vectors $(1, 2, 0), (0, 1, -1)$ and $(1, 1, 2)$ span \mathbb{R}^3 .

Ex: 8

Show that the following matrices span the vector space M_{22} of 2×2 matrices.

$$\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix}, \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Solution

Let $\begin{bmatrix} a & b \\ c & d \end{bmatrix} \in M_{22}$ (an arbitrary element).

we can express this matrix as follow.

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = a \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} + b \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} + c \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} + d \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$$

Assignment 2.

• Exercise set 4.1 pages 190:

Qs. 1, 3, 5, 7.

• Quiz 2 on 17-04-2023.

17-03-23

LINEAR DEPENDENCE & INDEPENDENCE

The set of vectors $\{v_1, v_2, \dots, v_m\}$ in a vector space V is said to be linearly independent if there exist scalars c_1, c_2, \dots, c_m not all zero, such that $c_1 v_1 + c_2 v_2 + \dots + c_m v_m = 0$.

All scalars c_1, c_2, \dots, c_n or $k_1, k_2, \dots, k_n \in \mathbb{R}$.

$$\frac{0 \cdot 1}{c_1} v_1 + \frac{0 \cdot 1}{c_2} v_2 + \frac{0 \cdot 1}{c_3} v_3 = 0$$

$$v_3 = \frac{-0 \cdot 1}{3} v_1$$

v_1 is dependent on v_3

Example 1.

Show that the set $\{(1, 2, 3), (-2, 1, 1), (8, 6, 10)\}$ is linearly dependent in \mathbb{R}^3 .

Solution

$$\begin{aligned} \text{Suppose, } c_1(1, 2, 3) + c_2(-2, 1, 1) + c_3(8, 6, 10) &= 0. \\ (c_1, 2c_1, 3c_1) + (-2c_2 + c_2 + c_2) + (8c_3 + 6c_3 + 10c_3) &= 0. \end{aligned}$$

$$c_1 - 2c_2 + 8c_3 = 0$$

$$2c_1 + c_2 + 6c_3 = 0$$

$$3c_1 + c_2 + 10c_3 = 0.$$

$$\left[\begin{array}{ccc|c} 1 & -2 & 8 & 0 \\ 2 & 1 & 6 & 0 \\ 3 & 1 & 10 & 0 \end{array} \right] \xrightarrow{-2R_1 + R_2 \rightarrow R_2} \left[\begin{array}{ccc|c} 1 & -2 & 8 & 0 \\ 0 & 5 & -10 & 0 \\ 3 & 1 & 10 & 0 \end{array} \right] \xrightarrow{-3R_1 + R_3 \rightarrow R_3} \left[\begin{array}{ccc|c} 1 & -2 & 8 & 0 \\ 0 & 5 & -10 & 0 \\ 0 & 7 & -14 & 0 \end{array} \right]$$

$$\left[\begin{array}{ccc|c} 1 & -2 & 8 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 7 & -14 & 0 \end{array} \right] \xrightarrow{2R_2 + R_1 \rightarrow R_1} \left[\begin{array}{ccc|c} 1 & 0 & 4 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 7 & -14 & 0 \end{array} \right] \xrightarrow{-7R_2 + R_3 \rightarrow R_3} \left[\begin{array}{ccc|c} 1 & 0 & 4 & 0 \\ 0 & 1 & -2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$C_1 + 4C_3 = 0 \Rightarrow C_1 = -4C_3$$

$$C_2 - 2C_3 = 0 \Rightarrow C_2 = 2C_3.$$

Example 3

Consider the functions $f(x) = x^2 + 1$, $g(x) = 3x - 1$, $h(x) = -4x + 1$ of the vector space P_2 of polynomials of degree ≤ 2 .

Show that the set of functions $\{f, g, h\}$ is linearly independent.

Suppose

$$c_1 f + c_2 g + c_3 h = 0.$$

Since for any real number x ,

$$c_1(x^2+1) + c_2(3x-1) + c_3(-4x+1) = 0.$$

Consider three convenient values of x , we get

$$x=0 \quad c_1 - c_2 + c_3 = 0$$

$$x=1 \quad 2c_1 + 2c_2 - 3c_3 = 0$$

$$x=-1 \quad 2c_1 - 4c_2 = 0.$$

Thus, the system has a unique solution.

$$c_1 = c_2 = c_3 = 0.$$

Thus $c_1 f + c_2 g + c_3 h = 0$ implies that the set $\{f, g, h\}$ is linearly independent.

THEOREM 4.7

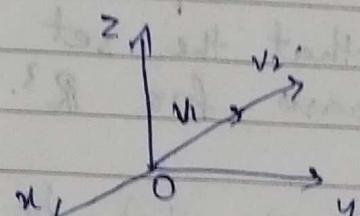
A set consisting of two or more vectors in a vector space is linearly dependent if and only if it is possible to express one of the vectors as a linear combination of the other vectors.

Ex: 4:

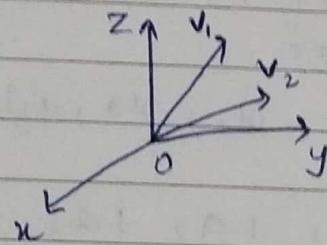
The set of vectors $\{v_1 = (1, 2, 1), v_2 = (-1, -1, 0), v_3 = (0, 1, 1)\}$ is linearly dependent, since $v_3 = v_1 + v_2$.

Thus v_3 is a linear combination of v_1 and v_2 .

- Linearly dependent vectors lie on a line

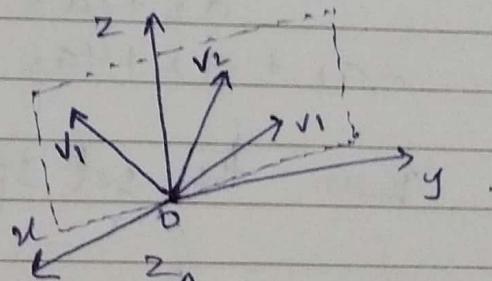


- Linearly independent vectors do not lie on a line

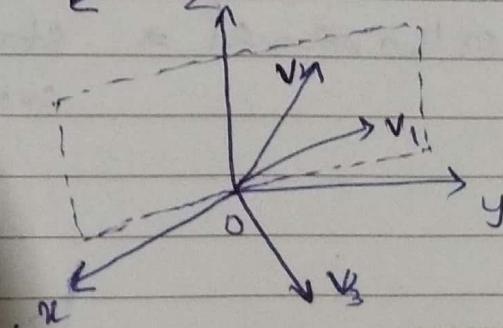


• Ex

- Linearly dependent vectors lie in a plane

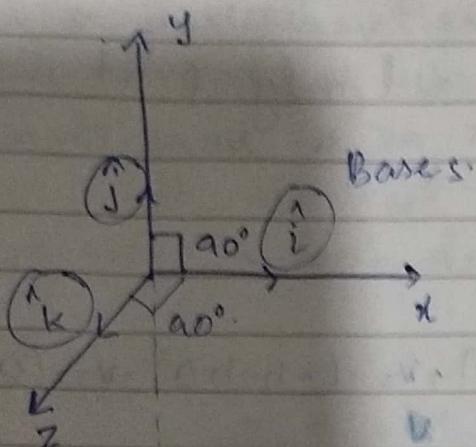


- Linearly independent vectors do not lie in a plane



Bases in Dimensions

upto 3 dimensions



unit vector $(\hat{i}, \hat{j}, \hat{k}) \rightarrow$ bases.

Set of n vectors.

$$\{(1, 0, \dots, 0), (0, 1, 0, \dots, 0), \dots, (0, \dots, 1)\}$$

is a basis for \mathbb{R}^n . This basis is called the standard basis of \mathbb{R}^n

has each vector length 1 $\|\cdot\|$

Example 1.

Show that the set $\{(1, 0, -1), (1, 1, 1), (1, 2, 4)\}$ is a basis for \mathbb{R}^3 .

Let (x_1, x_2, x_3) be an arbitrary element of \mathbb{R}^3 .

Suppose.

$$(x_1, x_2, x_3) = a_1(1, 0, -1) + a_2(1, 1, 1) + a_3(1, 2, 4)$$

$$a_1 + a_2 + a_3 = x_1$$

$$a_1 = 2x_1 - 3x_2 + x_3.$$

$$a_2 + 2a_3 = x_2 \Rightarrow a_2 = -2x_1 + 5x_2 - 2x_3$$

$$-a_1 + a_2 + 4a_3 = x_3$$

$$a_3 = x_1 - 2x_2 + x_3.$$

Thus the set spans the space.

orthonormal \Rightarrow standard basis (length 1)
every pair will be 90° .

Graham - Schmidt Process

v_1, v_2, \dots, v_n



$\underline{e}_1, \underline{e}_2, \dots, \underline{e}_n$

$|e_1| |e_2|$

$|e_n|$

Independent vectors

↓ convert

orthogonal basis

finding unit vector of
orthogonal basis will give
orthonormal.

Orthonormal Basis.

An orthogonal set in which each vector has
norm 1.

QR - Decomposition.

$$A = Q R.$$

FINAL TERM

08-05-23.

Ex: 1.1, Q: 27 in book. Mathematical Modeling)

Suppose you are asked to find three real numbers such that the sum of the numbers is 12, the sum of two times the first plus the second plus two times the third is 5, and the third number is one more than the first. Find (but do not solve) a linear equation system whose equations describe the three conditions.

$$x_1 = ? , \quad x_2 = ? , \quad x_3 = ?$$

$$x_1 + x_2 + x_3 = 12.$$

$$2x_1 + x_2 + 2x_3 = 5.$$

$$x_3 = x_1 + 1 \Rightarrow -x_1 + 0 + x_3 = 1.$$

Q: 25.

Suppose that a certain diet calls for 7 units of fat, 9 units of protein and 16 units of carbohydrates for the main meal, suppose that an individual has three possible foods to choose from to meet these requirements.

Food 1: Each ounce contains 2 units of fat, 2 units of protein, and 4 units of carbohydrates.

$$2x \rightarrow \text{fat}, \quad 2x \rightarrow \text{protein}, \quad 4x \rightarrow \text{carbohydrates}.$$

Food 2:

Each ounce contains 3 units of fat, 1 unit of protein, and 2 units of carbohydrates

$$3y \rightarrow \text{fat}, \quad y \rightarrow \text{protein}, \quad 2y \rightarrow \text{carbohydrates}$$

Food 3: Each ounce contains 1 unit of fat, 3 units of protein, and 5 units of carbohydrates.

$$z \rightarrow \text{fat}, \quad 3z \rightarrow \text{protein}, \quad 5z \rightarrow \text{carbohydrates}.$$

$$\begin{cases} 2x + 3y + z = 7 \\ 2x + y + 3z = 9 \\ 4x + 2y + 5z = 16 \end{cases}$$

PAPERWORK

62 - 20.80

Lower - Upper Decomposition.

and Method, $[A]$ decomposes to $[L]$ on $[U]$.

$$[A] = [L][U] = \begin{bmatrix} 1 & 0 & 0 \\ l_{21} & 1 & 0 \\ l_{31} & l_{32} & 1 \end{bmatrix} \begin{bmatrix} u_{11} & u_{12} & u_{13} \\ 0 & u_{22} & u_{23} \\ 0 & 0 & u_{33} \end{bmatrix}$$

$$A = \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & a & 3 \end{bmatrix}$$

$$A = LU \Rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & c & 1 \end{bmatrix} \begin{bmatrix} d & e & f \\ 0 & g & h \\ 0 & 0 & i \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} d & e & f \\ ad & a+g & af+h \\ bd & be+cg & b+cj+i \end{bmatrix}$$

computing both sides.

$$\boxed{d=1}, \boxed{e=1}, \boxed{f=1}.$$

$$ad=1 \quad \textcircled{1} \quad a+g=2 \quad \textcircled{2} \quad af+h=2 \quad \textcircled{3}$$

$$bd=1 \quad \textcircled{4} \quad be+cg=2 \quad \textcircled{5} \quad b+cj+i=3 \quad \textcircled{6}$$

$$\textcircled{1} \quad ad=1$$

$$a(1)=1$$

$$\boxed{a=1}$$

$$\textcircled{4} \quad bd=1$$

$$b(1)=1$$

$$\boxed{b=1}$$

$$\textcircled{2} \quad a+g=2$$

$$(1)(1)+g=2$$

$$1+g=2$$

$$\boxed{g=1}$$

$$\textcircled{3} \quad be+cg=2$$

$$(1)(1)+c(1)=2$$

$$1+c=2$$

$$\boxed{c=1}$$

$$\textcircled{3} \quad af+h=2$$

$$(1)(1)+h=2$$

$$1+h=2$$

$$\boxed{h=1}$$

$$\textcircled{6} \quad b+cj+i=3$$

$$(1)+(1)+i=3$$

$$1+1+i=3$$

$$\boxed{i=1}$$

$$\begin{bmatrix} 1 & 1 & 1 \\ 1 & 2 & 2 \\ 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix}$$

Find an LU-Decomposition.

$$A = \begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & c & 1 \end{bmatrix} \begin{bmatrix} d & e & f \\ 0 & g & h \\ 0 & 0 & i \end{bmatrix}$$

$$\begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} d & e & f \\ ad & ae+g & af+h \\ bd & be+cg & bf+ch+i \end{bmatrix}$$

Comparing.

$$\boxed{d=2} \quad \boxed{e=6} \quad \boxed{f=2}$$

$$\begin{aligned} ad &= -3 \quad \textcircled{1} & ae+g &= -8 \quad \textcircled{2} & af+h &= 0 \quad \textcircled{3} \\ bd &= 4 \quad \textcircled{4} & be+cg &= 9 \quad \textcircled{5} & bf+ch+i &= 2 \quad \textcircled{6} \end{aligned}$$

$$\textcircled{1} \quad ad = -3$$

$$a(2) = -3$$

$$\boxed{a = -3/2}$$

$$\textcircled{4} \quad bd = 4$$

$$b(2) = 4$$

$$\boxed{b = 2}$$

$$\textcircled{2}$$

$$ae+g = -8$$

$$\frac{-3}{2}(2) + g = -8$$

$$-9 + g = -8$$

$$\boxed{g = 1}$$

$$\textcircled{3} \quad af+h = 0$$

$$(-\frac{3}{2})(2) + h = 0$$

$$\boxed{h = 3}$$

$$\textcircled{5} \quad be+cg = 9$$

$$(2)(6) + c(1) = 9$$

$$12 + c = 9$$

$$c = 9 - 12$$

$$\boxed{c = -3}$$

$$\textcircled{6} \quad bf+ch+i = 2$$

$$(2)(2) + (-3)(3) + i = 2$$

$$4 - 9 + i = 2$$

$$-5 + i = 2$$

$$\boxed{i = 7}$$

$$\begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -\frac{3}{2} & 1 & 0 \\ 2 & -3 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ -3/2 & 1 & 0 \\ 2 & -3 & 1 \end{bmatrix} \cdot \begin{bmatrix} 2 & 6 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 7 \end{bmatrix}$$

$$\begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} 2+0+0 & (1)(6)+(-1)(1)+(0)(0) & (1)(6)+(-1)(1)+(0)(0) \\ (-\frac{3}{2})(2)+(-1)(0)+0(0) & (-\frac{3}{2})(2)+(-1)(1) & (-\frac{3}{2})(2)+(-1)(1) \\ (2)(2)+(-3)(1) & (2)(2)+(-3)(1) & (2)(2)+(-3)(1) \end{bmatrix}$$

$$\begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix} = \begin{bmatrix} 2 & 6 & 2 \\ -3 & -8 & 0 \\ 4 & 9 & 2 \end{bmatrix}$$

Hence, Proved!

ORTHONORMAL BASIS

Theorem. If we normalize orthogonal, if there orthogonal vectors dot product is zero then they'll be ortho (between each pair) normal vectors.

Graham-Schmidt Process,

$$v_i = u_i - \frac{\langle u_i, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle u_i, v_2 \rangle}{\|v_2\|^2} v_2 - \dots - \frac{\langle u_i, v_{i-1} \rangle}{\|v_{i-1}\|^2} v_{i-1}$$

$$v_1 = u_1$$

$$v_2 = u_2 - \frac{\langle u_2, v_1 \rangle}{\|v_1\|^2} v_1$$

$$v_3 = u_3 - \frac{\langle u_3, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle u_3, v_2 \rangle}{\|v_2\|^2} v_2$$

u_1, u_2, u_3, \dots are linearly independent vectors.
 v_1, v_2, v_3, \dots are orthogonal basis.

Question 2.

$$v_1 = (2, -1, 0), v_2 = (1, 1, 1).$$

$$v_1' = v_1 \Rightarrow v_1' = (2, -1, 0).$$

$$v_2' = v_2 - \frac{\langle v_2, v_1' \rangle}{\|v_1'\|^2} v_1'$$

$$v_2' = (1, 1, 1) - \frac{(2 - 1 + 0)}{(\sqrt{5})^2} (2, -1, 0)$$

$$v_2' = (1, 1, 1) - \left(\frac{2}{5}, -\frac{1}{5}, 0 \right)$$

$$v_2' = \left(\frac{3}{5}, \frac{6}{5}, 1 \right)$$

$$\begin{matrix} 1 & 2 \\ 1 & 5 \end{matrix}$$

15-05-23.

Eigen Values, Rank of a Matrix.

Graham-Schmidt Process.

$$v_i = u_i - \frac{\langle u_i, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle u_i, v_2 \rangle}{\|v_2\|^2} v_2 - \dots$$

$$A = Q R$$

$$\text{and } R = Q^T \cdot A$$

$$Q = [q_1 \ q_2 \ q_3]$$

$$\begin{aligned} q_1 &= v_1, q_2 = v_2, q_3 = v_3 \\ q_1 &= \frac{v_1}{\|v_1\|} \text{ orthogonal} \\ q_1 &= \frac{v_1}{\|v_1\|} \text{ orthonormal.} \end{aligned}$$

15/05/23

EIGEN VALUES, RANK OF A MATRIX

Rank of a Matrix

The non-zero rows of a matrix A that is in reduced row echelon form.

Assignment 3.

Quiz 3 next week

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

reduced echelon form.
Rank(A) = 3.

Example: Find the basis for the row space of the following matrix A, and determine its rank.

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

$-2R_1 + R_2$
 $-1R_1 + R_3$

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

$-2R_2 + R_1$
 $R_2 + R_3$

$$= \begin{bmatrix} 1 & 0 & 7 \\ 0 & 1 & -2 \\ 0 & 0 & 0 \end{bmatrix}$$

$x_1 = 7$ Rank(A) = 2
 $x_2 = -2$

"if you don't sacrifice for what you want, what you want will be the sacrifice."

Example

$$1x_1 + 2x_2 + 3x_3 + 5x_4 = b_1$$

$$2x_1 + 4x_2 + 8x_3 + 12x_4 = b_2 \quad A\mathbf{x} = \mathbf{b}$$

$$3x_1 + 6x_2 + 7x_3 + 13x_4 = b_3$$

$$\frac{3b_1 - 3b_2}{2}$$

$$+b_3$$

$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & b_1 \\ 2 & 4 & 8 & 12 & b_2 \\ 3 & 6 & 7 & 13 & b_3 \end{array} \right] \xrightarrow{\begin{array}{l} -2R_1 + R_2 \\ -3R_1 + R_3 \end{array}}$$

$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & b_1 \\ 0 & 0 & 2 & 2 & -2b_1 + b_2 \\ 0 & 0 & -2 & -2 & -3b_1 + b_3 \end{array} \right] \xrightarrow{\begin{array}{l} (\frac{1}{2})R_2 \\ 2b_1 - b_2 \\ -3b_1 + b_3 \end{array}}$$

$$\left[\begin{array}{cccc|c} 1 & 2 & 3 & 5 & b_1 \\ 0 & 0 & 1 & -1 & -b_1 + \frac{b_2}{2} \\ 0 & 0 & -2 & -2 & -3b_1 + b_3 \end{array} \right] \xrightarrow{\begin{array}{l} -3R_2 + R_1 \\ 2R_2 + R_3 \\ -2b_1 + b_2 \\ -3b_1 + b_3 \end{array}}$$

$$\left[\begin{array}{cccc|c} 1 & 2 & 0 & 2 & -2b_1 - \frac{3b_2}{2} \\ 0 & 0 & 1 & 1 & -b_1 + \frac{b_2}{2} \\ 0 & 0 & 0 & 0 & -5b_1 + b_2 + b_3 \end{array} \right] \xrightarrow{-5b_1}$$

Simplest Orthogonal Vectors

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \rightarrow \text{orthonormal basis unit vectors.}$$

Eigenvalues and Eigenvectors.

$$[A], \quad n \in \mathbb{R}^2 \quad \text{--} \quad x = \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}, \quad \lambda \in \mathbb{R}$$

$$\lambda = \lambda_1, \lambda_2$$

$$[A]x = \lambda x \quad \text{--- (1)}$$

$$Ax = \lambda I_n \quad \text{--- (2)}$$

$$(A - \lambda I)x = 0 \quad \text{--- (3)}$$

$$Bx = 0 \quad \text{--- (4)}$$

Yes, x lies in the nullspace B !

1st assumption:

$$[A]x = \lambda x$$

$$Ax - \lambda x = 0$$

$$(A - \lambda I)x = 0 \rightarrow (\text{Subtraction of a matrix with a scalar is not permissible})$$

$$(A - \lambda I)x = 0 \rightarrow (\text{Subtraction of two matrices will again be another matrix})$$

$$Bx = 0$$

$$B = A - \lambda I$$

$$B = \begin{bmatrix} e & f \\ g & h \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$|B| = 0$$

$$B = \begin{bmatrix} eg - fh & f \\ g & nh - eg \end{bmatrix}$$

characteristic equation

Example $A = \begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix}$

① $|B| = 0$

$$\begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = 0.$$

$$\begin{vmatrix} 0.8 - \lambda & 0.3 \\ 0.2 & 0.7 - \lambda \end{vmatrix} = 0$$

$$(0.8 - \lambda)(0.7 - \lambda) - (0.3)(0.2) = 0.$$

$$0.56 - 0.8\lambda - 0.7\lambda + \lambda^2 - 0.06 = 0$$

$$0.5 - 1.5\lambda + \lambda^2 = 0.$$

$$0.5 = 0.5 \cancel{\lambda}$$

$$\lambda = \frac{0.5}{0.5}$$

$$\lambda^2 - 1.5\lambda + 0.5 = 0.$$

$$\frac{-b \pm \sqrt{b^2 - 4ac}}{2a} \Rightarrow \frac{-(-1.5) \pm \sqrt{(-1.5)^2 - 4(1)(0.5)}}{2(1)}$$

$$1.5 \pm \sqrt{2.25 - 2}$$

$$\lambda^2 - 1.5\lambda + 0.5 = 0.$$

$$1.5 \pm \sqrt{0.25}$$

$$\lambda^2 - 1.5\lambda - 0.5\lambda + 0.5 = 0.$$

$$\lambda(\lambda - 1) - 0.5(\lambda - 1) = 0.$$

$$(\lambda - 1)(\lambda - 0.5) = 0.$$

$$\boxed{\lambda_1 = 1} \quad \boxed{\lambda_2 = 0.5}$$

Eigen values

$$\lambda_1 = 1$$

$$\lambda_2 = 0.5$$

Step ② Eigen Vectors?

$$\therefore Ax = \lambda x.$$

$$Ax = 1x \quad \text{or} \quad Ax = 0.5x.$$

$$(A - \lambda I)x = 0.$$

$$\lambda=1 \quad (A - I)x = 0.$$

$$\begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix} - I \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

$$\begin{bmatrix} 0.8-1 & 0.3 \\ 0.2 & 0.7-1 \end{bmatrix}.$$

$$\begin{bmatrix} -0.2 & 0.3 \\ 0.2 & -0.3 \end{bmatrix}$$

$$-0.2x_1 + 0.3x_2 = 0$$

$$0.2x_1 - 0.3x_2 = 0$$

$$\lambda=0.5 \quad \begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix} - 0.5 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}.$$

$$\begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix} - \begin{bmatrix} 0.5 & 0 \\ 0 & 0.5 \end{bmatrix}.$$

$$\begin{bmatrix} 0.8-0.5 & 0.3 \\ 0.2 & 0.7-0.5 \end{bmatrix}$$

$$\begin{bmatrix} 0.3 & 0.3 \\ 0.2 & 0.2 \end{bmatrix} \quad 0.3x_1 + 0.3x_2 = 0$$

$$0.2x_1 + 0.2x_2 = 0.$$

$\lambda = 1$

$$\begin{aligned} \textcircled{1} - & 0.2x_1 + 0.3x_2 = 0 \\ \textcircled{2} - & 0.2x_1 - 0.3x_2 = 0 \end{aligned}$$

Let \textcircled{1} $0.2x_1 = 0.3x_2$.

If $x_1 = 0.3$ and $x_2 = 0.2$, they'll be identical.

$$\begin{array}{l} x_1 = 0.3 \\ x_2 = 0.2 \end{array} \quad \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0.3 \\ 0.2 \end{bmatrix}$$

$\lambda = 0.5$

$$0.3x_1 + 0.3x_2 = 0 \Rightarrow 0.3(x_1 + x_2) = 0$$

$$0.2x_1 + 0.2x_2 = 0 \Rightarrow 0.2(x_1 + x_2) = 0$$

$$x_1 + x_2 = 0 \downarrow$$

If $x_1 = 1$, $x_2 = -1$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} t \\ -t \end{bmatrix} ..$$

Original matrix

$$\begin{bmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{bmatrix}$$

Eigen vectors.

$$\begin{bmatrix} 0.3 \\ 0.2 \end{bmatrix} \quad \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

Eigen values.

$$(1, 0.5)$$

Inverse of a 3×3 Matrix.

$$\left[\begin{array}{ccc|ccc} 1 & -2 & -4 & 1 & 0 & 0 \\ 2 & -3 & -6 & 0 & 1 & 0 \\ -3 & 6 & 15 & 0 & 0 & 1 \end{array} \right]$$

Solve it by row operations, make left side reduced row echelon form and lastly the right side will give inverse of that matrix.

$$\left[\begin{array}{ccc|ccc} 1 & -2 & -4 & 1 & 0 & 0 \\ 2 & -3 & -6 & 0 & 1 & 0 \\ -3 & 6 & 15 & 0 & 0 & 1 \end{array} \right] \begin{matrix} -2R_1 + R_2 \\ 3R_1 + R_3 \end{matrix}$$

$$\left[\begin{array}{ccc|ccc} 1 & -2 & -4 & 1 & 0 & 0 \\ 0 & 1 & 2 & -2 & 1 & 0 \\ 0 & 0 & 3 & 3 & 0 & 1 \end{array} \right] \begin{matrix} 2R_2 + R_1 \end{matrix}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -3 & 2 & 0 \\ 0 & 1 & 2 & -2 & 1 & 0 \\ 0 & 0 & 3 & 3 & 0 & 1 \end{array} \right] \begin{matrix} \left(\frac{1}{3}\right)R_3 \end{matrix}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -3 & 2 & 0 \\ 0 & 1 & 2 & -2 & 1 & 0 \\ 0 & 0 & 1 & 1 & 0 & \frac{1}{3} \end{array} \right] \begin{matrix} -2R_3 + R_2 \end{matrix}$$

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & -3 & 2 & 0 \\ 0 & 1 & 0 & -4 & 1 & -\frac{2}{3} \\ 0 & 0 & 1 & 1 & 0 & \frac{1}{3} \end{array} \right]$$

To verify multiply matrix with 1st inverse, if it results in identity matrix.

$$\begin{bmatrix} -1 & -2 & -4 \\ 2 & -3 & -6 \\ -3 & 6 & 15 \end{bmatrix} \begin{bmatrix} -3 & 2 & 0 \\ -4 & 1 & -2/3 \\ 1 & 0 & 1/3 \end{bmatrix}.$$

$$\begin{bmatrix} -3+8-4 & 2-2-0 & 0+\frac{4}{3}-\frac{4}{3} \\ -6+12-6 & 4-3-0 & 0+2-2 \\ 9-24+15 & -6+6+0 & 0-4+5 \end{bmatrix}$$

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

Hence, Proved!

$$A \cdot A^{-1} = I,$$

Q1: Find eigen-values and vectors using following matrices

$$\begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix}$$

$$\textcircled{1} \quad |B| = 0 \Rightarrow \begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix}$$

$$\Rightarrow \begin{vmatrix} 3 - \lambda & 0 \\ 8 & -1 - \lambda \end{vmatrix} = 0$$

$$\Rightarrow \{(3-\lambda)(-1-\lambda)\} - (0)(8) = 0:$$

$$-3 - 3\lambda + \lambda + \lambda^2 - 0 = 0.$$

$$\lambda^2 - 2\lambda - 3 = 0.$$

$$\lambda^2 - 3\lambda + \lambda - 3 = 0$$

$$\lambda(\lambda - 3) + (\lambda - 3) = 0.$$

$$(\lambda + 1)(\lambda - 3) = 0$$

$$\lambda_1 = -1, \lambda_2 = 3$$

Eigen values

$$\lambda_1 = -1$$

$$\lambda_2 = 3$$

Step ② Eigen vectors

$$Ax = \lambda x$$

$$\lambda = -1 \Rightarrow Ax = (-1)x \quad \lambda = 3 \Rightarrow Ax = 3x$$

$$(A - \lambda I)x = 0$$

for $\lambda = -1$,

$$(A - (-1)I)x = 0$$

$$(A + I)x = 0$$

$$\begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 8 & 0 \end{bmatrix} \Rightarrow \begin{cases} 1x_1 = 0 \\ 8x_1 = 0 \end{cases} \Rightarrow \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

for $\lambda = 3$,

$$(A - 3I)x = 0$$

$$\begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix} - \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 \\ 8 & -4 \end{bmatrix} = 0 \Rightarrow 0 + 0 = 0$$

$$8x_1 - 4x_2 = 0$$

$$8x_1 = 4x_2$$

$$\text{if } x_1 = 4 \quad x_2 = 8$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 4 \\ 8 \end{bmatrix}$$

Original Matrix

$$\begin{bmatrix} 3 & 0 \\ 8 & -1 \end{bmatrix}$$

Eigen Vectors

$$\begin{bmatrix} 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

Eigen Values

$$(-1, 3)$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$$

① $|B| = 0$

$$\begin{vmatrix} a_{11}-\lambda & a_{12} \\ a_{21} & a_{22}-\lambda \end{vmatrix} = 0$$

$$\begin{vmatrix} 1-\lambda & 2 \\ 3 & 2-\lambda \end{vmatrix} = 0$$

$$\{(1-\lambda)(2-\lambda)\} - (3)(2) = 0$$

$$2 - \lambda - 2\lambda + \lambda^2 - 6 = 0$$

$$\lambda^2 - 3\lambda - 4 = 0$$

$$\lambda^2 - 4\lambda + \lambda - 4 = 0$$

$$\lambda(\lambda-4) + (\lambda-4) = 0$$

$$(\lambda+1)(\lambda-4) = 0$$

$$\lambda_1 = -1, \lambda_2 = 4$$

Eigen values $\lambda_1 = -1$

$$\lambda_2 = 4$$

for $\lambda = -1$,

$$(A - (-1)I)x = 0$$

$$(A + I)x = 0$$

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

$$\begin{bmatrix} 2 & 2 \\ 3 & 3 \end{bmatrix} = 0$$

$$2x_1 + 2x_2 = 0 \Rightarrow 2(x_1 + x_2) = 0 \quad x_1 = -x_2$$

$$3x_1 + 3x_2 = 0 \Rightarrow 3(x_1 + x_2) = 0$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

for $\lambda = 4$
 $(A - 4I)x = 0$

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

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

$$\begin{bmatrix} -3 & 2 \\ 3 & -2 \end{bmatrix} = 0$$

$$-3x_1 + 2x_2 = 0 \quad 3x_1 = 2x_2$$

$$3x_1 - 2x_2 = 0 \quad x_1 = 2 \quad x_2 = 3$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \end{bmatrix} \quad \star \quad \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \lambda$$

Original Matrix

$$\begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$$

$$1-2 = \lambda$$

$$3-2 = -\lambda$$

$$-1 = \lambda$$

$$1 = -\lambda$$

Eigen vectors

$$\begin{bmatrix} 1 \\ -1 \end{bmatrix}, \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

Eigen values $(-1, 4)$

$$\begin{bmatrix} 5 & -1 \\ 1 & 3 \end{bmatrix}.$$

$$\begin{bmatrix} 5 & -1 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \lambda \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$① |B| = 0$$

$$\begin{vmatrix} a_{11} - \lambda & a_{12} \\ a_{21} & a_{22} - \lambda \end{vmatrix} = 0 \cdot 1 + 3 = 0$$

$$5 + 1$$

$$\begin{bmatrix} 4 \\ 4 \end{bmatrix} = \begin{bmatrix} \lambda \\ \lambda \end{bmatrix}$$

$$\begin{vmatrix} 5 - \lambda & -1 \\ 1 & 3 - \lambda \end{vmatrix} = 0$$

$$\{(5 - \lambda)(3 - \lambda) - (-1)(1)\} = 0$$

$$15 - 5\lambda - 3\lambda + \lambda^2 + 1 = 0$$

$$\lambda^2 - 8\lambda + 16 = 0$$

$$\lambda^2 - 4\lambda - 4\lambda + 16 = 0$$

$$\lambda(\lambda - 4) - 4(\lambda - 4) = 0$$

$$(\lambda - 4) = 0 \quad (\lambda - 4) = 0$$

$$\lambda = 4$$

Original form

$$\begin{bmatrix} 5 & -1 \\ 1 & 3 \end{bmatrix}$$

$$(A - \lambda I)x = 0$$

$$(A - 4I)x = 0$$

Eigen vectors

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

$$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Eigen values.

$$\begin{bmatrix} 5 & -1 \\ 1 & 3 \end{bmatrix} - \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix} = 0 \quad (4)$$

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

$$x_1 - x_2 = 0$$

$$x_1 = x_2$$

$$x_1 - x_2 = 0$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

LINEAR TRANSFORMATIONS

$$\int \Delta [u] \Rightarrow \int 1 \cdot du \Rightarrow u$$

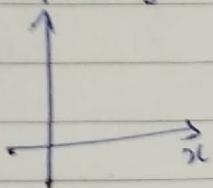
that means.

Δ , \int are inverses of each other.

f^{-1} , f

$$f(u) = y.$$

$$f(u) = y.$$



$T(v)$

T is transformation



for T , it is not obvious that it will always be linear

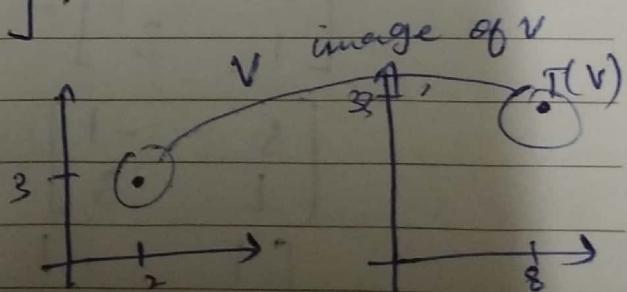
$$\text{Suppose, } v = \begin{bmatrix} 2 \\ 3 \end{bmatrix}, \quad T = \begin{bmatrix} 1 & 2 \\ 3 & 9 \end{bmatrix}$$

when you apply transformation

$$T(v) = \begin{bmatrix} 1 & 2 \\ 3 & 9 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$T(v) = \begin{bmatrix} 2+6 \\ 6+27 \end{bmatrix}$$

$$T(v) = \begin{bmatrix} 8 \\ 33 \end{bmatrix}$$



$$T^{-1} = \frac{1}{|T|} \begin{vmatrix} & & \\ & & \\ & & \end{vmatrix} \quad |T| = \begin{vmatrix} 1 & 2 \\ 3 & 9 \end{vmatrix} \Rightarrow 9 - 6 = 3$$

$$T^{-1} = \frac{1}{3} \begin{bmatrix} 2 & -2/3 \\ -3/3 & 1/3 \end{bmatrix}$$

$$T^{-1} \cdot T(V)$$

$$\begin{bmatrix} 2/3 & -2/3 \\ -3/3 & 1/3 \end{bmatrix} \begin{bmatrix} 8 \\ 33 \end{bmatrix}$$

$$\begin{bmatrix} \left(\frac{2}{3} \times 8\right) - \frac{2}{3} \times \frac{1}{3} \\ \left(-\frac{3}{3} \times 8\right) + \left(\frac{1}{3} \times \frac{1}{3}\right) \end{bmatrix} \Rightarrow \begin{bmatrix} 24 - 2/3 \\ -8 + 1/3 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 \\ 3 \end{bmatrix}$$

$$\text{Conclusion: } T(V) = V \cdot T \quad \text{or} \quad W = V \cdot T$$

and

$$V = T^{-1} \cdot T(V) \quad \text{or} \quad V = T^{-1} \cdot W$$

Ex: 1 (A function from \mathbb{R}^2 into \mathbb{R}^2).

$$T: \mathbb{R}^2 \rightarrow \mathbb{R}^2 \quad v = (v_1, v_2) \in \mathbb{R}^2.$$

$$T(v_1, v_2) = (v_1 - v_2, v_1 + 2v_2).$$

(a) Find the image of $v = (-1, 2)$.

$$v = (-1, 2).$$

$$T(-1, 2) = (-1 - 2, -1 + 2(-1)).$$

$$T(-1, 2) = (-3, -3) = w$$

(b) Find the preimage of $w = (-1, 11)$.

$$w = (-1, 11), \quad v = T^{-1} \cdot w.$$

$$(b) T(v) = w = (-1, 11).$$

$$T(v_1, v_2) = (v_1 - v_2, v_1 + 2v_2) = (-1, 11)$$

$$\begin{array}{l} \cancel{v_1 - v_2 = -1} \\ \cancel{v_1 + 2v_2 = 11} \\ + 8v_2 = + 11 \\ \hline \boxed{v_2 = 4} \end{array} \quad \begin{array}{l} \cancel{2v_1 + 2v_2 = -1} \\ \cancel{v_1 + 2v_2 = 11} \\ \hline 3v_1 = 10 \\ \hline v_1 = \end{array}$$

$$v_1 - 4 = -1$$

$$v_1 = -1 + 4$$

$$\boxed{v_1 = 3}$$

$$v_1 = 3, v_2 = 4.$$

$$v = (3, 4)$$

Thus, $(3, 4)$ is the preimage of $w = (-1, 11)$.

Linear Transformation (L.T).

V, W ; vector space.

$T: V \rightarrow W: V$ to W linear transformation.

$$\textcircled{1} \quad T(u+v) = T(u) + T(v), \quad \forall u, v \in V$$

$$\textcircled{2} \quad T(cu) = cT(u), \quad \forall c \in \mathbb{R}.$$

if these conditions holds, then it is L.T.

$$T(u+v) = T(u) + T(v) \quad T(cu) = cT(u).$$

\downarrow Addition in V \downarrow Addition in W \downarrow Scalar Mult. in V \downarrow Scalar Mult. in W .

(2) Linear operator $\rightarrow TV: V$
 \hookrightarrow identify.

Ex: Verifying a linear transformation T from \mathbb{R}^2 to \mathbb{R}^2

$$T(v_1, v_2) = (v_1 - v_2, v_1 + 2v_2).$$

Proof:

Suppose $u = (u_1, u_2)$ & $v = (v_1, v_2)$: vector in \mathbb{R}^2 , $c \in \mathbb{R}$

① Vector addition:

$$u+v = (u_1, u_2) + (v_1, v_2) = (u_1 + v_1, u_2 + v_2).$$

apply T now.

$$\begin{aligned} T(u+v) &= T(u_1 + v_1, u_2 + v_2) \\ &= T((u_1 + v_1) - (u_2 + v_2), (u_1 + v_1) + 2(u_2 + v_2)) \\ &= T((u_1 - u_2) + (v_1 - v_2), (u_1 + v_1) + (2u_2 + 2v_2)) \\ &= T((u_1 - u_2) + (v_1 - v_2), (u_1 + 2u_2) + (v_1 + 2v_2)) \\ &= (u_1 - u_2, u_1 + 2u_2) + (v_1 - v_2, v_1 + 2v_2) \\ &= T(u) + T(v) \end{aligned}$$

Hence, 1st hold.

② Scalar multiplication:

$$cu = c(v_1, v_2) = (cu_1, cu_2)$$

$$\text{apply } T \Rightarrow T(cu) = T(cu_1, cu_2)$$

Ex: 3

$$(a) f(x) = \sin x.$$

$$\sin(x_1 + x_2) \neq \sin(x_1) + \sin(x_2)$$

$$\text{let } x_1 = \pi/2, x_2 = \pi/3.$$

$$\begin{aligned} \sin(\pi/2 + \pi/3) &\neq \sin(\pi/2) + \sin(\pi/3) \\ &= \sin x \text{ is not a L.T.} \end{aligned}$$

$$(b) f(x) = x^2$$

$$(x_1 + x_2)^2 \neq x_1^2 + x_2^2$$

$$(1+2)^2 \neq 1^2 + 2^2$$

$$9 \neq 5$$

x^2 is not L.T.

$$(c) f(x) = x + 1$$

$$(x_1 + 1 + x_2 + 1)^2 = (x_1 + 1)^2 + (x_2 + 1)^2$$

$$x_1 = 1, x_2 = 2$$

$$(1+1 + 2+1)^2 = (1+1) + (2+1)$$

$$f(x_1 + x_2) = x_1 + x_2 + 1$$

$$f(x_1) + f(x_2) = (x_1 + 1) + (x_2 + 1) = x_1 + x_2 + 1$$

$$\text{Since } f(x_1 + x_2) \neq f(x_1) + f(x_2)$$

$f(x) = x + 1$ is not a L.T.

Zero Transformation:

$T: V \rightarrow W$ $T(v) = 0, \forall v \in V$. (Transformation se origin pe mere ki jye ga).

Identity Transformation.

$T: V \rightarrow V$ $T(v) = v, \forall v \in V$.

e.g. $f(x) = x$.

Properties of L.T.

$T: V \rightarrow W, u, v \in V$.

$$(1) T(0) = 0$$

$$(2) T(-v) = -T(v)$$

$$(3) T(u-v) = T(u) - T(v)$$

(4) If $v = c_1 v_1 + c_2 v_2 + \dots + c_n v_n$ (linear combination).

$$\text{Then } T(v) = T(c_1 v_1 + c_2 v_2 + \dots + c_n v_n)$$

$$= c_1 T(v_1) + c_2 T(v_2) + \dots + c_n T(v_n)$$

✓

Ex:4: Linear Transformation w.r.t Bases.

Let $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a L.T such that.

$$T(1,0,0) = (2, -1, 4)$$

$$T(0,1,0) = (1, 5, -2)$$

$$T(0,0,1) = (0, 3, 1).$$

$$\text{Find } T(2, 3, -2).$$

Solution

$$(2, 3, -2) = 2(1, 0, 0) + 3(0, 1, 0) - 2(0, 0, 1).$$

$$(2, 3, -2) = (2, 0, 0) + (0, 3, 0) + (0, 0, -2).$$

$$(2, 3, -2) = (2, 3, -2) \quad \checkmark$$

$$T(2, 3, -2) = 2T(1, 0, 0) + 3T(0, 1, 0) - 2T(0, 0, 1).$$

$$\text{#} = 2(2, -1, 4) + 3(1, 5, -2) - 2(0, 3, 1)$$

$$\text{#} = (4, -2, 8) + (3, 15, -6) + (0, -6, -2)$$

$$T(2, 3, -2) = (7, 7, 0) \in \mathbb{R}^3.$$

solve book examples

Ex:5: A Linear Transformation defined by a matrix.

Then function $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is defined as

$$T(v) = Av = \begin{bmatrix} 3 & 0 \\ 2 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$$

(a) Find $T(v)$, where $v = (2, -1)$.

$$T(v) = Av$$

$$T(v) = \begin{bmatrix} 3 & 0 \\ 2 & 1 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix}$$

$$T(v) = \begin{bmatrix} 6 \\ 3 \\ 0 \end{bmatrix}$$

Symbolic Proof is important

(b) Show that T is a linear transformation from \mathbb{R}^2 into \mathbb{R}^3 .

$$\textcircled{1} \quad T(u+v) = A(u+v) = A(u) + A(v) = T(u) + T(v)$$

Ex: A projection in $\mathbb{R}^3 \quad \mathbb{R}^3 \rightarrow \mathbb{R}^2$

29-05-23

APPLICATIONS OF LINEAR ALGEBRA

8.529 (Ch:10)

→ Equation of
LINE
CIRCLE
PLANE
SPHERE

→ QR - DECOMPOSITION,

$$\textcircled{1} \quad Q = [v_1 \ v_2 \ v_3]$$

$$\textcircled{2} \quad \begin{array}{l} \text{Gram-Schmidt Process} \\ \rightarrow \left[\frac{v_1}{\|v_1\|} \ \frac{v_2}{\|v_2\|} \ \frac{v_3}{\|v_3\|} \right] \end{array}$$

$$\textcircled{3} \quad R = Q^T A \quad \text{in } \mathbb{R}^3$$

→ $v_1, v_2, v_3 \Rightarrow$ given vectors.

→ Finding &

→ Gram Schmidt.

$$v_1 = (1, 1, 1)$$

$$v_2 = (0, 1, 1)$$

$$v_3 = (0, 0, 1)$$

$$\langle v_2, v_1 \rangle \Rightarrow v_2 = v_1$$

$$v_1 = v_1, \quad v_2 = v_2 - \frac{\langle v_2, v_1 \rangle}{\|v_1\|^2} v_1.$$

$$v_3 = v_3 - \frac{\langle v_3, v_1 \rangle}{\|v_1\|^2} v_1 - \frac{\langle v_3, v_2 \rangle}{\|v_2\|^2} v_2$$

$$\rightarrow v_2 [v_1, v_2, v_3].$$

$$v_2 = \begin{bmatrix} 1 & -2/3 & 0 \\ 1 & 1/3 & -1/2 \\ 1 & 1/3 & 1/2 \end{bmatrix}$$

$$\Rightarrow Q = \begin{bmatrix} \frac{v_1}{\|v_1\|} & \frac{v_2}{\|v_2\|} & \frac{v_3}{\|v_3\|} \end{bmatrix}, \quad \|v_1\| = \sqrt{3}, \\ \|v_2\| = \sqrt{6}/3, \quad \|v_3\| \\ Q = \begin{bmatrix} \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{6}} & 0 \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{2}} \end{bmatrix}$$

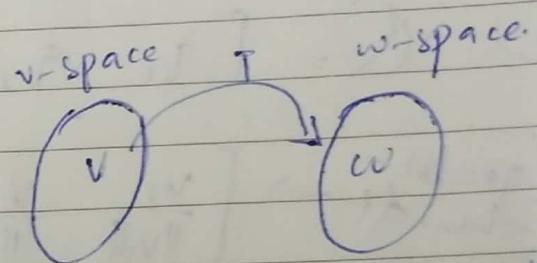
Now find R.

then verify that $Q \cdot R = A$.

Basic Transformations.

ROTATION.

$T(v) \Rightarrow$ Linear Transformation!



Scaling

Increase size in x or y direction
 ↳ zoom in/out
 ↳ Rotation

Matrix Multiplication

pg: 283 \Rightarrow book.

✓ Geometry of Matrix operations on \mathbb{R}^2

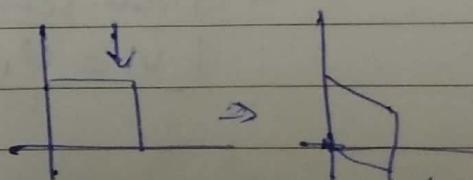
✓ solve exercises as well.

Shearing:

\Rightarrow Skewing

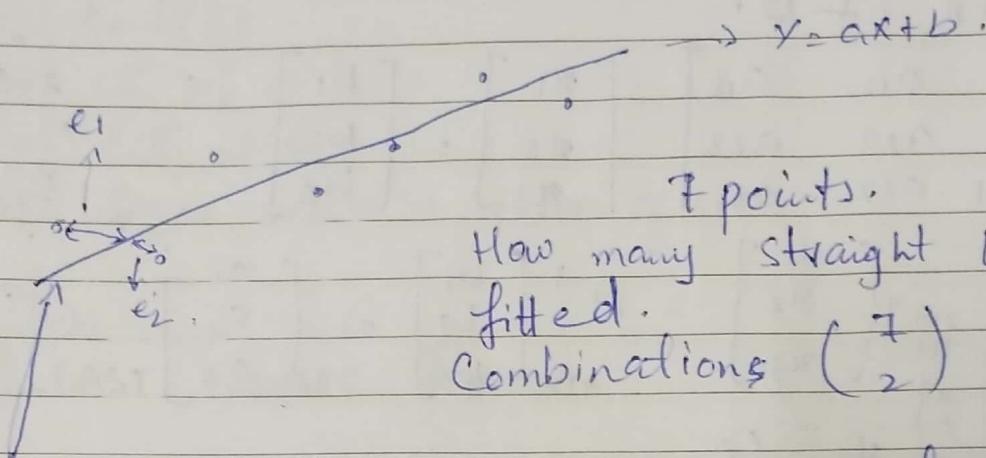
Shearing forces

if we apply shear forces
 its shape will be changed



Data Modeling

Linear Least-Squares Fitted Models.



Best fitted line \Rightarrow sum of squared errors is minimum.

$$e_1^2 + e_2^2 + e_3^2 + e_4^2 + e_5^2 + e_6^2 + e_7^2$$

e_5^2 \rightarrow because this point lies on the line.

$$\text{Min} = \sum_{i=1}^7 e_i^2 \Rightarrow E$$

$$\frac{\partial E}{\partial a} = 0, \quad \frac{\partial E}{\partial b} = 0.$$

Non-Linear

How to Solve least-Square. Go to book.

Linear Least Squares.

Ch: 9, 10, 11 Book
Problems.

Find \mathbf{x} that comes "closest" to satisfying $A\mathbf{x} \approx \mathbf{b}$.

$$A\mathbf{x} \neq \mathbf{b}$$

$$A = \begin{bmatrix} 2 & 3 \\ 1 & 1 \end{bmatrix} \quad \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

\checkmark

$$A = QR$$

$$\begin{matrix} 2x3 & 3x3 & 3x1 \end{matrix}$$

$$A^T = \begin{bmatrix} 2 & 1 \\ 3 & 2 \\ 1 & 1 \end{bmatrix} \quad R = \begin{bmatrix} 4+9 & 2+3 \\ 2+3 & 1+1 \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = A^{-1} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} \Rightarrow \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix}$$

\checkmark

$$\begin{bmatrix} 6 & 5 \\ 5 & 3 \end{bmatrix} \quad \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \approx \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix}$$

$$A = QR$$

$$R = A^T Q$$

$$R_2 Q^T A$$

$$A = QR$$

$$A = 2 \begin{pmatrix} 1 & 1 & 1 \end{pmatrix} - A^{-1} 2$$

$$A = QR$$

$$R = Q^T A R \quad R = \frac{A}{Q} = A Q^T$$

$$A^T A = 2 \quad \frac{1}{2} = -3$$

$$\begin{pmatrix} \sqrt{2} \\ \sqrt{2} \\ \sqrt{2} \end{pmatrix}$$

Composite Transformation.

Using matrix A. $\begin{bmatrix} 2 & 3 & 6 \\ 9 & 6 & 6 \\ 1 & 3 & 0 \end{bmatrix}$.
find (i) A^{-1}

(ii) Rank(A)

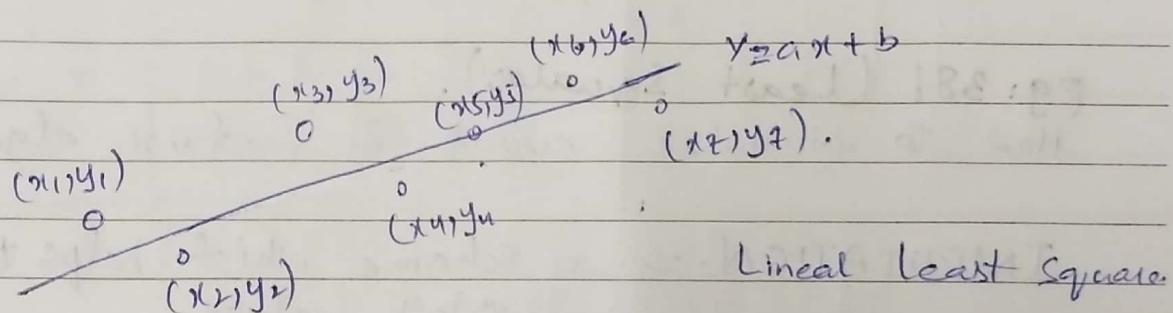
(iii) LU of A

(iv) QR of A

(v) Eigen values & vectors of A

5-June-23

LEAST SQUARE FITTING



$$TC_2 = 21.$$

Best fitted line.

$$\text{Least } \sum_{i=1}^7 e_i^2 = e_1^2 + e_2^2 + e_3^2 + e_4^2 + e_5^2 + e_6^2 + e_7^2.$$

$$\hat{y}_i = ax_i + b.$$

$$\sum x_i, \sum y_i, \sum x_i y_i.$$

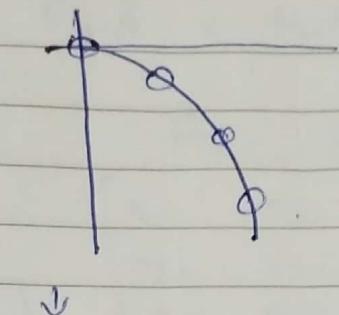
$$\text{for } e_3 = y_3 - \hat{y}_3$$

Partially differentiation

$$\cdot (x_1, y_1)$$

$$\cdot (x_2, y_2)$$

• Non-linear least square fitting.



in real life, non-linear is applied mostly. (more applications)

$$p = -\gamma_2 g t^2$$

estimate γ from fit.

almost 0 error.

pg: 381 (Least Squares).

How to minimize errors in matrix algebra.

IMPUTATION. \Rightarrow a scheme which helps to find/estimate missing values.

Example:

$$\begin{aligned} x_1 - x_2 &= 4 \\ 3x_1 + 2x_2 &= 1 \\ -2x_1 + 4x_2 &= 3 \end{aligned}$$

$$Ax = b.$$

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

$$A = \begin{bmatrix} 1 & -1 \\ 3 & 2 \\ -2 & 4 \end{bmatrix}, \quad b = \begin{bmatrix} 4 \\ 1 \\ 3 \end{bmatrix}$$

redundant system
⇒ 2 unknowns
⇒ 3 equations

convert the system.
find $A^T \cdot A$

1 Question in
final.

$$A^T \cdot A = \begin{bmatrix} 1 & 3 & -2 \\ -1 & 2 & 4 \end{bmatrix} \cdot \begin{bmatrix} 1 & -1 \\ 3 & 2 \\ -2 & 4 \end{bmatrix}$$

$$A^T \cdot A = \begin{bmatrix} 1+9+4 & -1+6-8 \\ -1+6-8 & 1+4+16 \end{bmatrix}$$

$$A^T \cdot A = \begin{bmatrix} 14 & -3 \\ -3 & 21 \end{bmatrix}. \quad 2 \times 2. \quad \begin{matrix} 2 \text{ unknown} \\ 2 \text{ equations} \end{matrix}$$

$$A^T \cdot b = \begin{bmatrix} 1 & 3 & -2 \\ -1 & 2 & 4 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 1 \\ 3 \end{bmatrix}$$

$$A^T \cdot b = \begin{bmatrix} 4+3-6 \\ -4+2+12 \end{bmatrix}$$

$$A^T \cdot b = \begin{bmatrix} 1 \\ 10 \end{bmatrix} \quad 2 \times 2.$$

$$A^T \cdot A x = A^T \cdot b.$$

$$\begin{bmatrix} 14 & -3 \\ -3 & 21 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 10 \end{bmatrix}$$

$$\left[\begin{array}{cc|c} 14 & -3 & 1 \\ -3 & 21 & 10 \end{array} \right] \quad \begin{matrix} \text{R}_1 \\ 3\text{R}_1 + \text{R}_2 \end{matrix}$$

$$\left[\begin{array}{cc|c} 1 & -3/14 & 1/14 \\ 0 & 285/14 & 143/14 \end{array} \right] \quad \begin{matrix} 14/285 \text{ R}_2, \\ 3/14 \text{R}_2 + \text{R}_1 \end{matrix}$$

$$\left[\begin{array}{cc|c} 1 & 0 & 17/95 \\ 0 & 1 & 143/285 \end{array} \right] \Rightarrow \begin{cases} x_1 = 17/95 \\ x_2 = 143/285 \end{cases}$$

$$Ax = b.$$

$$\text{error} \quad b - Ax = 0.$$

$$\begin{bmatrix} 4 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} 1 & -1 \\ 3 & 2 \\ -2 & 4 \end{bmatrix} \begin{bmatrix} 17/95 \\ 143/285 \end{bmatrix}$$

$$\begin{bmatrix} 4 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} \frac{17}{95} - \frac{143}{285} \\ \left(3 \times \frac{17}{95}\right) + \left(2 \times \frac{143}{285}\right) \\ \left(-2 \times \frac{17}{95}\right) + \left(4 \times \frac{143}{285}\right) \end{bmatrix}$$

$$\begin{bmatrix} 4 \\ 1 \\ 3 \end{bmatrix} - \begin{bmatrix} -\frac{92}{285} \\ \frac{439}{285} \\ \frac{95}{57} \end{bmatrix} \rightarrow \begin{bmatrix} \frac{94}{57} \\ \frac{34}{95} + \frac{572}{285} \end{bmatrix}$$

$$\text{Error} = \begin{bmatrix} 123^2/285 \\ -154/285 \\ 4/3 \end{bmatrix} \quad ??$$

$$\|b - Ax\| = \sqrt{e_1^2 + e_2^2 + e_3^2}.$$

$$\|b - Ax\| = \sqrt{\left(\frac{123^2}{285}\right)^2 + \left(-\frac{154}{285}\right)^2 + \left(\frac{4}{3}\right)^2}$$

$$\|b - Ax\| \approx 4.556$$

Pg: 529.

Equation of Line, Plane, Circle, Sphere.

Eq. of straight line

$$\Rightarrow y = ax + b \quad (x_1, y_1)$$

$$\text{or } y = mx + c. \quad (x_2, y_2)$$

$$y_2 - y_1 = m(x_2 - x_1),$$

in Matrix algebra.

corresponding matrix for straight line.

$$\begin{vmatrix} x & y & 1 \\ x_1 & y_1 & 1 \\ x_2 & y_2 & 1 \end{vmatrix} = 0.$$

for circle $x^2 + y^2 = r^2$.

$$\begin{vmatrix} x^2 & y^2 & 1 \\ " & " & 1 \\ " & " & 1 \end{vmatrix} = 0.$$

for plane $c_1x + c_2y + c_3z = \beta$.

for sphere $(x-a)^2 + (y-b)^2 + (z-c)^2 = r^2$

Linear Interpolation.

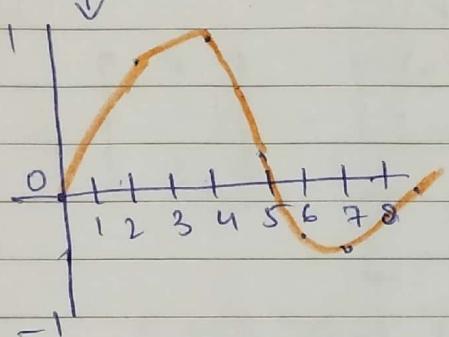
Quadratic

Cubic Spline Interpolation book pg. no. 540.

12-06-23

Cubic Splines, MARKOV Chains, Graph Theory

Scatterplot, Scattergram.



Scatterplot: Gives an idea about the behaviour of the system.

more than 100 ways to plot graph.

function is determined using interpolation.

Scatter plot fitted by linear interpolation.

polynomial interpolation

$$y = ax^1 + b \Rightarrow \text{two points.}$$

$$y = ax^2 + bx + c \Rightarrow \text{three points.}$$

$$y = ax^3 + bx^2 + cx + d \Rightarrow \text{four points.}$$

$(-3, 2), (0, 5), (3, 0), (-5, 0)$.

Find cubic spline.

$$\therefore y = ax^3 + bx^2 + cx + d.$$

$$(-3, 2) \Rightarrow 2 = a(-3)^3 + b(-3)^2 + c(-3) + d. \quad \text{--- (1)}$$

$$(0, 5) \Rightarrow 5 = a(0)^3 + b(0)^2 + c(0) + d. \quad \text{--- (2)}$$

$$(3, 0) \Rightarrow 0 = a(3)^3 + b(3)^2 + c(3) + d. \quad \text{--- (3)}$$

$$(-5, 0) \Rightarrow 0 = a(-5)^3 + b(-5)^2 + c(-5) + d \quad \text{--- (4)}$$

$$Ax = b.$$

$$\begin{bmatrix} -27 & 9 & -3 & 1 \\ 0 & 0 & 0 & 1 \\ 27 & 9 & 3 & 1 \\ -125 & +25 & -5 & 1 \end{bmatrix} \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \\ 0 \\ 0 \end{bmatrix}$$

$$A^{-1} A \begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = A^{-1} \begin{bmatrix} 2 \\ 5 \\ 0 \\ 0 \end{bmatrix}.$$

$$\text{find } A^{-1} \Rightarrow \left[\begin{array}{cccc|ccccc} -27 & 9 & -3 & 1 & 1 & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 27 & 9 & 3 & 1 & 0 & 0 & 1 & 0 \\ -125 & +25 & -5 & 1 & 0 & 0 & 0 & 1 \end{array} \right]$$

$$\left(-\frac{1}{27}\right)R_1 \Rightarrow R_1$$

$$(-27)R_1 + R_3 \Rightarrow R_3$$

$$(125)R_1 + R_4 \Rightarrow R_4$$

$$\left[\begin{array}{cccc|ccccc} 1 & -\frac{1}{3} & \frac{1}{9} & -\frac{1}{27} & -\frac{1}{27} & 0 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \\ 0 & 18 & 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & -\frac{50}{3} & \frac{80}{9} & -\frac{98}{27} & -\frac{125}{27} & 0 & 0 & 1 \end{array} \right]$$

$$\left[\begin{array}{cccc|cccc} 1 & -1/3 & 1/9 & -1/27 & -1/27 & 0 & 0 & 0 \\ 0 & 18 & 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & -50/3 & 80/9 & -98/27 & -125/27 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right] \quad (\frac{1}{18})R_2$$

$$\left[\begin{array}{cccc|cccc} 1 & -1/3 & 1/9 & -1/27 & -1/27 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1/9 & 1/18 & 0 & 1/18 & 0 \\ 0 & -50/3 & 80/9 & -98/27 & -125/27 & 0 & 0 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right] \quad (\frac{1}{3})R_2 + R_1 \\ \quad (\frac{50}{3})R_2 + R_3$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 1/9 & 0 & -1/54 & 0 & 1/54 & 0 \\ 0 & 1 & 0 & 1/9 & 1/18 & 0 & 1/18 & 0 \\ 0 & 0 & 80/9 & -16/9 & -100/27 & 0 & 25/27 & 1 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right] \quad (\frac{9}{80})R_3$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 1/9 & 0 & -1/54 & 0 & 1/54 & 0 \\ 0 & 1 & 0 & 1/9 & 1/18 & 0 & 1/18 & 0 \\ 0 & 0 & 1 & -1/5 & -5/12 & 0 & 5/48 & 9/80 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right]$$

$$(-1/9)R_3 + R_1$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 1/45 & +1/6 & 0 & 1/44 & -1/9 \\ 0 & 1 & 0 & 1/9 & 1/18 & 0 & 1/18 & 0 \\ 0 & 0 & 1 & -1/5 & -5/12 & 0 & 5/48 & 9/80 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right]$$

$$(1/5)R_4 + R_3, (-1/9)R_4 + R_2, (-1/45)R_4 + R_1$$

$$\left[\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & -1/6 & -1/45 & 1/44 & -1/9 \\ 0 & 1 & 0 & 0 & 1/18 & -1/9 & 1/18 & 0 \\ 0 & 0 & 1 & 0 & -5/12 & 1/5 & 5/48 & 9/80 \\ 0 & 0 & 0 & 1 & 0 & 1 & 0 & 0 \end{array} \right]$$

$$\begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} \frac{7}{18} & -\frac{1}{45} & \frac{1}{144} & -\frac{1}{9} \\ \frac{1}{18} & -\frac{1}{9} & \frac{1}{18} & 0 \\ -\frac{5}{12} & \frac{1}{5} & \frac{5}{48} & 1 \\ 0 & 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 5 \\ 0 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix}^* = \begin{bmatrix} \frac{1}{18} & -\frac{1}{9} + 0 - 0 \\ \frac{1}{9} & -\frac{5}{9} + 0 + 0 \\ -\frac{5}{12} + 1 + 0 + 0 \\ 0 + 5 + 0 + 0 \end{bmatrix}$$

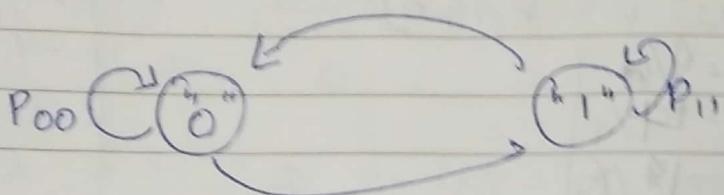
$$u = \begin{bmatrix} -\frac{1}{18} \\ -\frac{4}{9} \\ -\frac{1}{6} \\ \frac{5}{5} \end{bmatrix} \quad \begin{bmatrix} -\frac{1}{18} \\ -\frac{4}{9} \\ -\frac{1}{6} \\ \frac{5}{5} \end{bmatrix}$$

$$\begin{bmatrix} a \\ b \\ c \\ d \end{bmatrix} = \begin{bmatrix} -\frac{1}{18} \\ -\frac{4}{9} \\ -\frac{1}{6} \\ \frac{5}{5} \end{bmatrix} \quad \underline{\text{Ans}}$$

A MARKOV CHAIN

Transition Probabilities Matrix.

$$P = \begin{bmatrix} 0.7 & 0.3 \\ 0.4 & 0.6 \end{bmatrix}$$



A 3-State Markov model of weather.

- Assume, weather can be rain or snow (state 1), cloudy (state 2), or sunny (state 3).
- Assume, weather of any day "t" is characterized by following three states.

Transition probabilities.

$$P = \begin{bmatrix} 0.4 & 0.3 & 0.3 \\ 0.2 & 0.6 & 0.2 \\ 0.1 & 0.1 & 0.8 \end{bmatrix}$$

if $P^S = P^H$ \Rightarrow saturation state, then it is not gonna change. but it is for that particular phase.

- Random process \Rightarrow The outcome is not sure.
- Bernoulli Trial \Rightarrow The outcomes are ~~two~~ ^{mined} two (detected).

$$\text{Let } P(H) = \{H\} = 1/2$$

$$n \rightarrow \infty \quad \rightarrow \{H, T\}$$

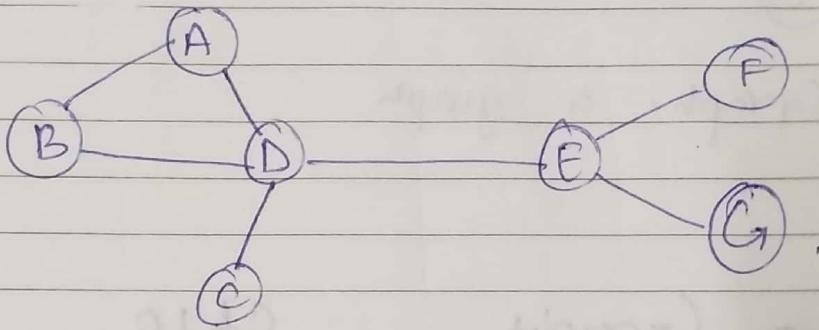
GRAPHS.

$$G = (V, E).$$

Different types

- ① Undirected - edges do not have direction (bidirectional)
- ② Directed - edges do have direction (unidirectional)
- ③ Weighted - cost.
- ④ Unweighted

Path: A path is a list of vertices p_1, p_2, \dots, p_k where there exists an edge (p_i, p_{i+1}) .



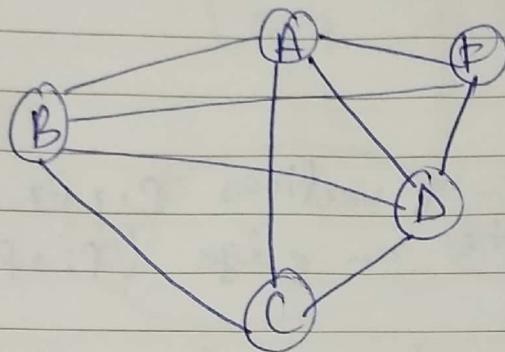
Cycle: A subset of edges that form a path ℓ such that first and last nodes are same.

Connected: Every pair of vertices are connected by path (undirected)

Strongly connected: every two vertices are reachable by a path.

Tree is a type of graph as it does not contain cycle.

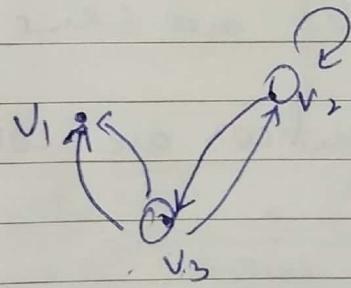
Complete graph: an edge exists b/w every node.



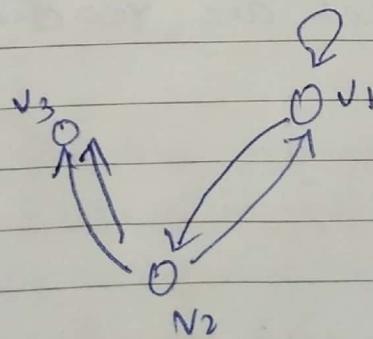
2. Bipartite Graph: a graph

Representing Graphs Ch 10

Adjacency List, Matrix.



	v ₁	v ₂	v ₃
v ₁	0	0	0
v ₂	0	1	1
v ₃	2	1	0



	v ₁	v ₂	v ₃
v ₁	1	1	0
v ₂	1	0	2
v ₃	0	0	0