

Introduction to Linear Algebra

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1 Vector

Definition

$$v = \begin{bmatrix} v1 \\ v2 \\ v3 \end{bmatrix} \quad (1)$$

$$w = \begin{bmatrix} w1 \\ w2 \\ w3 \end{bmatrix} \quad (2)$$

$$\text{Linear combination } cv + dw = \begin{bmatrix} c \cdot v1 + d \cdot w1 \\ c \cdot v2 + d \cdot w2 \\ c \cdot v3 + d \cdot w3 \end{bmatrix}$$

Dot(inner) product: $v \cdot w = v1 \cdot w1 + v2 \cdot w2 + v3 \cdot w3$

Length: $\|v\| = \sqrt{v \cdot v} = \sqrt{v1^2 + v2^2 + v3^2}$

Unit vector: $u = \frac{v}{\|v\|}$

Perpendicular vectors

$$\|v\|^2 + \|w\|^2 = \|v - w\|^2 \quad (3)$$

$$(v_1^2 + v_2^2) + (w_1^2 + w_2^2) = (v_1 - w_1)^2 + (v_2 - w_2)^2 \quad (4)$$

$$v_1 w_1 + v_2 w_2 = 0 \quad (5)$$

Angle between vectors

$$u = \begin{bmatrix} \cos \beta \\ \sin \beta \end{bmatrix} U = \begin{bmatrix} \cos \alpha \\ \sin \alpha \end{bmatrix} u \cdot U = \cos \alpha \cos \beta + \sin \alpha \sin \beta = \cos \beta - \alpha = \cos \theta = \frac{v \cdot w}{\|v\| \|w\|} \text{ because } \cos \theta \leq 1 \text{ therefore } \quad (6)$$

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$$v = \begin{bmatrix} a \\ b \end{bmatrix} w = \begin{bmatrix} b \\ a \end{bmatrix} v \cdot w = 2ab \leq \|v\| \|w\| = a^2 + b^2 x = a^2, y = b^2 \sqrt{xy} \leq \frac{x+y}{2} \text{ therefore geometric mean } \leq \text{arithmetic mean} \quad (7)$$