Module I: Introduction

Remark I.0.1 This brief module gives an overview for the course.

Section I.0

Remark I.0.1 What is Linear Algebra?

Linear algebra is the study of linear maps.

- In Calculus, you learn how to approximate any function by a linear function.
- In Linear Algebra, we learn about how linear maps behave.
- Combining the two, we can approximate how any function behaves.

Remark I.0.2 What is Linear Algebra good for?

- Linear algebra is used throughout several fields in higher mathematics.
- In computer graphics, linear algebra is used to help represent 3D objects in a 2D grid of pixels.
- Linear algebra is used to approximate differential equation solutions in a vast number of engineering applications (e.g. fluid flows, vibrations, heat transfer) whose solutions are very difficult (or impossible) to find precisely.
- Google's search engine is based on its Page Rank algorithm, which ranks websites by computing an eigenvector of a matrix.

Remark I.0.3 What will I learn in this class?

By the end of this class, you will be able to:

- Solve systems of linear equations. (Module E)
- Identify vector spaces and their properties. (Module V)
- Analyze the structure of vector spaces and sets of vectors. (Module S)
- Use and apply the algebraic properties of linear transformations. (Module A)
- Perform fundamental operations in the algebra of matrices. (Module M)
- Use and apply the geometric properties of linear transformations. (Module G)

Module E: Solving Systems of Linear Equations

Standards for this Module

First Order ODEs At the end of this module, students will be able to...

- E1. Sketching trajectories. ... given a slope field, sketch a trajectory of a solution to a first order ODE
- **E2. First Order Existence and Uniqueness.** ...determine when a unique solution exists for a first order ODE
- E3. Separable ODEs. ...find the general solution to a separable first order ODE
- E4. First order linear. ...find the general solution to a first order linear ODE
- E5. Exact ODES. ...find the general solution to an exact first order ODE
- E6. IVPs. ...solve initial value problems for first order ODEs
- E7. Modeling motion. ...

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Determine if a system to a two-variable system of linear equations will have zero, one, or infinitely-many solutions by graphing.
- Find the unique solution to a two-variable system of linear equations by back-substitution.
- Describe sets using set-builder notation, and check if an element is a member of a set described by set-builder notation.

Readiness Assurance Resources

The following resources will help you prepare for this module.

- Systems of linear equations (Khan Academy): http://bit.ly/2121etm
- Solving linear systems with substitution (Khan Academy): http://bit.ly/1SlMpix
- Set builder notation: https://youtu.be/xnfUZ-NTsCE

Section E.0

Definition E.0.1 A linear equation is an equation of the variables x_i of the form

$$a_1x_1 + a_2x_2 + \dots + a_nx_n = b.$$

A solution for a linear equation is a Euclidean vector

$$\begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix}$$

that satisfies

$$a_1s_1 + a_2s_2 + \dots + a_ns_n = b$$

(that is, a Euclidean vector that can be plugged into the equation).

Remark E.0.2 In previous classes you likely used the variables x, y, z in equations. However, since this course often deals with equations of four or more variables, we will often write our variables as x_i , and assume $x = x_1, y = x_2, z = x_3, w = x_4$ when convenient.

Definition E.0.3 A system of linear equations (or a linear system for short) is a collection of one or more linear equations.

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

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

$$\vdots \qquad \vdots \qquad \vdots$$

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

Its **solution set** is given by

$$\left\{ \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix} \middle| \begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix} \text{ is a solution to all equations in the system} \right\}.$$

Remark E.0.4 When variables in a large linear system are missing, we prefer to write the system in one of the following standard forms:

Original linear system: Verbose standard form: Concise standard form:

$$x_1 + 3x_3 = 3$$
 $1x_1 + 0x_2 + 3x_3 = 3$ $x_1 + 3x_3 = 3$
 $3x_1 - 2x_2 + 4x_3 = 0$ $3x_1 - 2x_2 + 4x_3 = 0$
 $-x_2 + x_3 = -2$ $0x_1 - 1x_2 + 1x_3 = -2$ $-x_2 + x_3 = -2$

Definition E.0.5 A linear system is **consistent** if its solution set is non-empty (that is, there exists a solution for the system). Otherwise it is **inconsistent**.

Fact E.0.6 All linear systems are one of the following:

- Consistent with one solution: its solution set contains a single vector, e.g. $\left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix} \right\}$
- Consistent with infinitely-many solutions: its solution set contains infinitely many vectors, e.g.

$$\left\{ \begin{bmatrix} 1\\2-3a\\a \end{bmatrix} \middle| a \in \mathbb{R} \right\}$$

• **Inconsistent**: its solution set is the empty set $\{\} = \emptyset$

Activity E.0.7 (~10 min) All inconsistent linear systems contain a logical contradiction. Find a contradiction in this system to show that its solution set is \emptyset .

$$-x_1 + 2x_2 = 5$$

$$2x_1 - 4x_2 = 6$$

Activity E.0.8 ($\sim 10 \text{ min}$) Consider the following consistent linear system.

$$-x_1 + 2x_2 = -3$$

$$2x_1 - 4x_2 = 6$$

Part 1: Find three different solutions for this system.

Part 2: Let $x_2 = a$ where a is an arbitrary real number, then find an expression for x_1 in terms of a. Use this to write the solution set $\left\{ \begin{bmatrix} ? \\ a \end{bmatrix} \mid a \in \mathbb{R} \right\}$ for the linear system.

Activity E.0.9 ($\sim 10 \text{ min}$) Consider the following linear system.

$$x_1 + 2x_2 - x_4 = 3$$
$$x_3 + 4x_4 = -2$$

$$x_3 + 4x_4 = -2$$

Describe the solution set

$$\left\{ \begin{bmatrix} ? \\ a \\ ? \\ b \end{bmatrix} \middle| a, b \in \mathbb{R} \right\}$$

to the linear system by setting $x_2 = a$ and $x_4 = b$, and then solving for x_1 and x_3 .

Observation E.0.10 Solving linear systems of two variables by graphing or substitution is reasonable for two-variable systems, but these simple techniques won't usually cut it for equations with more than two variables or more than two equations. For example,

$$-2x_1 - 4x_2 + x_3 - 4x_4 = -8$$
$$x_1 + 2x_2 + 2x_3 + 12x_4 = -1$$
$$x_1 + 2x_2 + x_3 + 8x_4 = 1$$

has the exact same solution set as the system in the previous activity, but we'll want to learn new techniques to compute these solutions efficiently.

Section E.1

Remark E.1.1 The only important information in a linear system are its coefficients and constants.

Original linear system:

Verbose standard form:

Coefficients/constants:

$$x_1 + 3x_3 = 3$$
$$3x_1 - 2x_2 + 4x_3 = 0$$
$$-x_2 + x_3 = -2$$

$$1x_1 + 0x_2 + 3x_3 = 3$$
$$3x_1 - 2x_2 + 4x_3 = 0$$
$$0x_1 - 1x_2 + 1x_3 = -2$$

$$\begin{vmatrix} 3 & -2 & 4 & | & 0 \\ 0 & -1 & 1 & | & -2 \end{vmatrix}$$

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Definition E.1.2 A system of m linear equations with n variables is often represented by writing its coefficients and constants in an **augmented matrix**.

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

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

$$\vdots \qquad \vdots \qquad \vdots$$

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

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{bmatrix}$$

Example E.1.3 The corresopnding augmented matrix for this system is obtained by simply writing the coefficients and constants in matrix form.

Linear system:

Augmented matrix:

$$x_1 + 3x_3 = 3$$
$$3x_1 - 2x_2 + 4x_3 = 0$$
$$-x_2 + x_3 = -2$$

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

Definition E.1.4 Two systems of linear equations (and their corresponding augmented matrices) are said to be **equivalent** if they have the same solution set.

For example, both of these systems share the same solution set $\left\{ \begin{bmatrix} 1\\1 \end{bmatrix} \right\}$.

$$3x_1 - 2x_2 = 1$$
$$x_1 + 4x_2 = 5$$

$$3x_1 - 2x_2 = 1$$

$$4x_1 + 2x_2 = 6$$

Therefore these augmented matrices are equivalent:

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

$$\begin{bmatrix} 3 & -2 & 1 \\ 4 & 2 & 6 \end{bmatrix}$$

Activity E.1.5 ($\sim 10 \ min$) Following are seven procedures used to manipulate an augmented matrix. Label the procedures that would result in an equivalent augmented matrix as **valid**, and label the procedures that might change the solution set of the corresponding linear system as **invalid**.

a) Swap two rows.

e) Add a constant multiple of one row to another row.

b) Swap two columns.

c) Add a constant to every term in a row.

f) Replace a column with zeros.

d) Multiply a row by a nonzero constant.

g) Replace a row with zeros.

(Instructor Note:) This activity could be ran as a card sort. Allow 5 additional minutes for intra team discussion.

Definition E.1.6 The following **row operations** produce equivalent augmented matrices:

1. Swap two rows.

2. Multiply a row by a nonzero constant.

3. Add a constant multiple of one row to another row.

Whenever two matrices A, B are equivalent (so whenever we do any of these operations), we write $A \sim B$.

Activity E.1.7 ($\sim 10 \text{ min}$) Consider the following (equivalent) linear systems.

(A) (C) (E)
$$-2x_1 + 4x_2 - 2x_3 = -8$$
 $x_1 - 2x_2 + 2x_3 = 7$ $x_1 - 2x_2 + 2x_3 = 7$ $x_3 = 3$
$$2x_3 = 6$$

$$3x_1 - 6x_2 + 4x_3 = 15$$

$$-2x_3 = -6$$

$$0 = 0$$

(B)
$$x_1 - 2x_2 + 2x_3 = 7$$

$$-2x_1 + 4x_2 - 2x_3 = -8$$

$$3x_1 - 6x_2 + 4x_3 = 15$$
(D)
$$x_1 - 2x_2 + 2x_3 = 7$$

$$x_3 = 3$$

$$2x_3 = 6$$

$$-2x_3 = -6$$

$$3x_1 - 6x_2 + 4x_3 = 15$$

Part 1: Find a solution to one of these systems.

Part 2: Rank the six linear systems from most complicated to simplest.

Activity E.1.8 ($\sim 5 \text{ min}$) We can rewrite the previous in terms of equivalences of augmented matrices

$$\begin{bmatrix} -2 & 4 & -2 & | & -8 \\ 1 & -2 & 2 & | & 7 \\ 3 & -6 & 4 & | & 15 \end{bmatrix} \sim \begin{bmatrix} \widehat{1} & -2 & 2 & | & 7 \\ -2 & 4 & -2 & | & -8 \\ 3 & -6 & 4 & | & 15 \end{bmatrix} \sim \begin{bmatrix} \widehat{1} & -2 & 2 & | & 7 \\ 0 & 0 & 2 & | & 6 \\ 3 & -6 & 4 & | & 15 \end{bmatrix}$$
$$\sim \begin{bmatrix} \widehat{1} & -2 & 2 & | & 7 \\ 0 & 0 & 2 & | & 6 \\ 0 & 0 & -2 & | & -6 \end{bmatrix} \sim \begin{bmatrix} \widehat{1} & -2 & 2 & | & 7 \\ 0 & 0 & \widehat{1} & | & 3 \\ 0 & 0 & -2 & | & -6 \end{bmatrix} \sim \begin{bmatrix} \widehat{1} & -2 & 0 & | & 1 \\ 0 & 0 & \widehat{1} & | & 3 \\ 0 & 0 & 0 & | & 0 \end{bmatrix}$$

Determine the row operation(s) necessary in each step to transform the most complicated system's augmented matrix into the simplest.

Activity E.1.9 (~10 min) A matrix is in reduced row echelon form (RREF) if

- 1. The leading term (first nonzero term) of each nonzero row is a 1. Call these terms pivots.
- 2. Each pivot is to the right of every higher pivot.
- 3. Each term above or below a pivot is zero.
- 4. All rows of zeroes are at the bottom of the matrix.

Circle the leading terms in each example, and label it as RREF or not RREF.

Remark E.1.10 It is important to understand the Gauss-Jordan elimination algorithm that converts a matrix into reduced row echelon form.

A video outlining how to perform the Gauss-Jordan Elimination algorithm by hand is available at https://youtu.be/Cq0Nxk2dhhU. Practicing several exercises outside of class using this method is recommended.

In the next section, we will learn to use technology to perform this operation for us, as will be expected when applying row-reduced matrices to solve other problems.

Section E.2

Activity E.2.1 ($\sim 10 \ min)$ Free browser-based technologies for mathematical computation are available online.

- Go to http://cocalc.com and create an account.
- Create a project titled "Linear Algebra Team X" with your appropriate team number. Add all team members as collaborators.
- Open the project and click on "New"
- Give it an appropriate name such as "Class E.2 workbook". Make a new Jupyter notebook.
- Click on "Kernel" and make sure "Octave" is selected.
- Type A=[1 3 4; 2 5 7] and press Shift+Enter to store the matrix $\begin{bmatrix} 1 & 3 & 4 \\ 2 & 5 & 7 \end{bmatrix}$ in the variable A.
- Type rref(A) and press Shift+Enter to compute the reduced row echelon form of A.

Remark E.2.2 If you need to find the reduced row echelon form of a matrix during class, you are encouraged to use CoCalc's Octave interpreter.

You can change a cell from "Code" to "Markdown" or "Raw" to put comments around your calculations such as Activity numbers.

Activity E.2.3 ($\sim 10 \text{ min}$) Consider the system of equations.

$$3x_1 - 2x_2 + 13x_3 = 6$$

$$2x_1 - 2x_2 + 10x_3 = 2$$

$$-x_1 + 3x_2 - 6x_3 = 11$$

Convert this to an augmented matrix and use CoCalc to compute its reduced row echelon form. Write these on your whiteboard, and use them to write a simpler yet equivalent linear system of equations. Then find its solution set.

Activity E.2.4 (~10 min) Consider our system of equations from above.

$$3x_1 - 2x_2 + 13x_3 = 6$$
$$2x_1 - 2x_2 + 10x_3 = 2$$
$$-x_1 - 3x_3 = 1$$

Convert this to an augmented matrix and use CoCalc to compute its reduced row echelon form. Write these on your whiteboard, and use them to write a simpler yet equivalent linear system of equations. Then find its solution set.

Activity E.2.5 ($\sim 10 \text{ min}$) Consider the following linear system.

$$x_1 + 2x_2 + 3x_3 = 1$$
$$2x_1 + 4x_2 + 8x_3 = 0$$

Part 1: Find its corresponding augmented matrix A and use CoCalc to find RREF(A).

Part 2: How many solutions does the corresponding linear system have?

Activity E.2.6 (~ 10 min) Consider the simple linear system equivalent to the system from the previous problem:

$$x_1 + 2x_2 = 4$$
$$x_3 = -1$$

Part 1: Let $x_1 = a$ and write the solution set in the form $\left\{ \begin{bmatrix} a \\ ? \\ ? \end{bmatrix} \middle| a \in \mathbb{R} \right\}$.

Part 2: Let $x_2 = b$ and write the solution set in the form $\left\{ \begin{bmatrix} ? \\ b \\ ? \end{bmatrix} \middle| b \in \mathbb{R} \right\}$.

Part 3: Which of these was easier? What features of the RREF matrix $\begin{bmatrix} 1 & 2 & 0 & 4 \\ 0 & 0 & 1 & -1 \end{bmatrix}$ caused this?

Definition E.2.7 Recall that the pivots of a matrix in RREF form are the leading 1s in each non-zero row.

The pivot columns in an augmented matrix correspond to the **bound variables** in the system of equations $(x_1, x_3 \text{ below})$. The remaining variables are called **free variables** $(x_2 \text{ below})$.

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

To efficiently solve a system in RREF form, we may assign letters to free variables and solve for the bound variables.

Activity E.2.8 ($\sim 10 \text{ min}$) Find the solution set for the system

$$2x_1 - 2x_2 - 6x_3 + x_4 - x_5 = 3$$
$$-x_1 + x_2 + 3x_3 - x_4 + 2x_5 = -3$$
$$x_1 - 2x_2 - x_3 + x_4 + x_5 = 2$$

by row-reducing its augmented matrix, and then assigning letters to the free variables (given by non-pivot columns) and solving for the bound variables (given by pivot columns) in the corresponding linear system.

Observation E.2.9 The solution set to the system

$$2x_1 - 2x_2 - 6x_3 + x_4 - x_5 = 3$$

-x₁ + x₂ + 3x₃ - x₄ + 2x₅ = -3
x₁ - 2x₂ - x₃ + x₄ + x₅ = 2

may be written as

$$\left\{ \begin{bmatrix} 1+5a+2b\\1+2a+3b\\a\\3+3b\\b \end{bmatrix} \middle| a,b \in \mathbb{R} \right\}.$$

Remark E.2.10 Don't forget to correctly express the solution set of a linear system, using set-builder notation for consistent systems with infintely many solutions.

- Consistent with one solution: e.g. $\left\{ \begin{bmatrix} 1\\2\\3 \end{bmatrix} \right\}$
- Consistent with infinitely-many solutions: e.g. $\left\{\begin{bmatrix}1\\2-3a\\a\end{bmatrix}\middle|a\in\mathbb{R}\right\}$
- Inconsistent: \emptyset

Module H: Higher Order ODEs

Standards for this Module

What is a vector space? At the end of this module, students will be able to...

- **H1. Vector property verification.** ... show why an example satisfies a given vector space property, but does not satisfy another given property.
- **H2.** Vector space identification. ... list the eight defining properties of a vector space, infer which of these properties a given example satisfies, and thus determine if the example is a vector space.
- **H3.** Linear combinations. ... determine if a Euclidean vector can be written as a linear combination of a given set of Euclidean vectors.
- **H4. Spanning sets.** ... determine if a set of Euclidean vectors spans \mathbb{R}^n .
- **H5. Subspaces.** ... determine if a subset of \mathbb{R}^n is a subspace or not.

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Add Euclidean vectors and multiply Euclidean vectors by scalars.
- Add complex numbers and multiply complex numbers by scalars.
- Add polynomials and multiply polynomials by scalars.
- Perform basic manipulations of augmented matrices and linear systems E1,E2,E3.

Readiness Assurance Resources

The following resources will help you prepare for this module.

- Adding and subtracting Euclidean vectors (Khan Acaemdy): http://bit.ly/2y8A0wa
- Linear combinations of Euclidean vectors (Khan Academy): http://bit.ly/2nK3wne
- Adding and subtracting complex numbers (Khan Academy): http://bit.ly/1PE3ZMQ
- Adding and subtracting polynomials (Khan Academy): http://bit.ly/2d5SLGZ

Module S: Systems of ODEs

Standards for this Module

What structure do vector spaces have? At the end of this module, students will be able to...

- S1. Linear independence. ... determine if a set of Euclidean vectors is linearly dependent or independent.
- **S2.** Basis verification. ... determine if a set of Euclidean vectors is a basis of \mathbb{R}^n .
- S3. Basis computation. ... compute a basis for the subspace spanned by a given set of Euclidean vectors.
- **S4.** Dimension. ... compute the dimension of a subspace of \mathbb{R}^n .
- **S5. Abstract vector spaces.** ... solve exercises related to standards V3-S4 when posed in terms of polynomials or matrices.
- S6. Basis of solution space. ... find a basis for the solution set of a homogeneous system of equations.

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- Add Euclidean vectors and multiply Euclidean vectors by scalars.
- Perform basic manipulations of augmented matrices and linear systems E1,E2,E3.
- Apply linear combinations and spanning sets V3,V4.

Readiness Assurance Resources

The following resources will help you prepare for this module.

- Adding and subtracting Euclidean vectors (Khan Acaemdy): http://bit.ly/2y8A0wa
- Linear combinations of Euclidean vectors (Khan Academy): http://bit.ly/2nK3wne
- Adding and subtracting complex numbers (Khan Academy): http://bit.ly/1PE3ZMQ
- Adding and subtracting polynomials (Khan Academy): http://bit.ly/2d5SLGZ

Module D: Discontinuous functions in ODEs

Standards for this Module

How can we understand linear maps algebraically? At the end of this module, students will be able to...

- **D1.** Linear map verification. ... determine if a map between vector spaces of polynomials is linear or not.
- **D2.** Linear maps and matrices. ... translate back and forth between a linear transformation of Euclidean spaces and its standard matrix, and perform related computations.
- D3. Injectivity and surjectivity. ... determine if a given linear map is injective and/or surjective.
- **D4.** Kernel and Image. ... compute a basis for the kernel and a basis for the image of a linear map.

Readiness Assurance Outcomes

Before beginning this module, each student should be able to...

- State the definition of a spanning set, and determine if a set of Euclidean vectors spans \mathbb{R}^n V4.
- State the definition of linear independence, and determine if a set of Euclidean vectors is linearly dependent or independent S1.
- State the definition of a basis, and determine if a set of Euclidean vectors is a basis S2,S3.
- Find a basis of the solution space to a homogeneous system of linear equations S6.