

Contents

1	Linear Algebraic Systems	2
2	Vector Spaces and Bases	3
2.1	Real Vector Spaces	3
2.2	Subspaces	3
2.3	Span and Linear Independence	3
2.3.1	Linear Independence and Dependence	3
2.4	Basis and Dimension	3
2.5	The fundamental Matrix Subspaces (Kernel and Image)	5
3	Inner Products and Norms	4
3.1	Inner Products	4
3.2	Inequalities	4
3.3	Norms	4
3.4	Positive Definite Matrices	4
3.5	Completing the Square	4
3.6	Complex Vector Spaces	4
4	Orthogonality	5
5	Mimimization and Least Squares	6
6	Equilibrium	7
7	Linearity	8
8	Eigenvalues and Singular Values	9
9	Iteration	10
10	Dynamics	11

Chapter 2

Vector Spaces and Bases

§2.1 Real Vector Spaces

§2.2 Subspaces

§2.3 Span and Linear Independence

§2.3.1 Linear Independence and Dependence

§2.4 Basis and Dimension

Definition 2.4.1

A basis of a vector space v is a collection of vectors $\vec{v}_1, \dots, \vec{v}_n$ that 1. span v and 2. are linearly independent.

Problem 1. If we are looking at \mathbb{R}^2 , with $e_1 = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$, and $e_2 = \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ We can tell that this is a basis of \mathbb{R}^2 . We can tell this because the span of v is linearly independent. We can also see this because:

$$a \times e_1 + b \times e_2 = \begin{pmatrix} a \\ b \end{pmatrix} \quad (2.1)$$

Problem 2. Now we are going to look at an example in \mathbb{R}^3 , with $e_1 = \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}$, $e_2 = \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix}$, and $e_3 = \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix}$. We can figure out that this is a basis by doing the same technique as we did before:

$$c_1 \vec{e}_1 + c_2 \vec{e}_2 + c_3 \vec{e}_3 = 0 \quad (2.2)$$

$$c_1 = c_2 = c_3 = 0 \quad (2.3)$$

Because c_1 , c_2 , and c_3 are all equal to zero, \vec{e}_1 , \vec{e}_2 , and \vec{e}_3 form a basis.

Theorem 2.4.1

If a vector space v has a basis with n elements, then every basis of v has n elements. We say v has dimension n . We write down $v = n$

Theorem 2.4.2

If the dimension of v is n , then any collection of $n + 1$ or more vectors must be linearly dependent.

Theorem 2.4.3

Suppose $v = n$

1. Every collection of more than n vectors is linearly dependent.
2. No set of fewer than n vectors spans v .
3. A set of n vectors is a basis if and only if it spans v .
4. A set of n vectors is a basis if and only if it is linearly dependent.

Problem 3. Assume $1, x, x^2$ is a basis for \mathbb{P}^2 . We are going to multiply 1×5 , $x \times 6$, and $x^2 \times 2$.

$$5 + 6x + 2x^2 \tag{2.4}$$

$$c_1 \times 1 + c_2 \times x + c_3 \times x^2 = 0 \tag{2.5}$$

$$\dim(\mathbb{P}^2) = 3 \tag{2.6}$$

$$\tag{2.7}$$

Theorem 2.4.4

$\vec{v}_1, \dots, \vec{v}_n$ form a basis of v if and only if for all $\vec{v} \in v$, there exist unique c_1, \dots, c_n such that $\vec{v} = c_1 \vec{v}_1 + \dots c_n \vec{v}_n$

Problem 4. Let $v = \mathbb{R}^2$. Let $\vec{v} = \begin{pmatrix} 4 \\ 3 \end{pmatrix}$. We know from previous problems that $\begin{pmatrix} 1 \\ 0 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix}$ is a basis of \mathbb{R}^2 . We can also figure out what our basis is by trying to figure out what our c_1 and c_2 values should be. Because the matrices we know are a basis consist of 1's and 0's, we can see that

$$4 \begin{pmatrix} 1 \\ 0 \end{pmatrix} + \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 4 \\ 3 \end{pmatrix}. \tag{2.8}$$

The coordinates of \vec{v} with respect to this basis, are $(4, 3)$. Let's consider a different basis. We are now going to look at the basis,

$$\left\{ \begin{pmatrix} 1 \\ -3 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \end{pmatrix} \right\} \quad (2.9)$$

Now we need to figure out the a and b values for this basis respectively.

$$a \begin{pmatrix} 1 \\ -3 \end{pmatrix} + b \begin{pmatrix} 2 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ 3 \end{pmatrix} \quad (2.10)$$

$$(2.11)$$

The coordinates of \vec{v} with respect to this basis are $(4, 3)$. Let's consider the same problem but with the following basis:

$$\left\{ \begin{pmatrix} 1 \\ -3 \end{pmatrix}, \begin{pmatrix} 2 \\ -1 \end{pmatrix} \right\} \quad (2.12)$$

Now, we are going to do the same thing as before, where we solve for a and b in the following equation

$$a \begin{pmatrix} 1 \\ -3 \end{pmatrix} + b \begin{pmatrix} 2 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ 3 \end{pmatrix} \quad (2.13)$$

We can setup this to be a system of equations that we can turn into a matrix

$$\begin{cases} 1a + 2b = 4 \\ -3a + (-1)b = 3 \end{cases} \rightarrow \begin{bmatrix} 1 & 2 & \vdots & 4 \\ -3 & -1 & \vdots & 3 \end{bmatrix} \quad (2.14)$$

And now we can use the basic row operation $R_2 = R_2 + 3R_1$ in order to solve for a and b :

$$\begin{bmatrix} 1 & 2 & \vdots & 4 \\ 0 & 5 & \vdots & 5 \end{bmatrix} \quad (2.15)$$

$$5b = 15 \quad a + 2b = 4 \quad (2.16)$$

$$b = 3 \quad 1 + 2 * 3 = 4 \quad (2.17)$$

$$a = -2 \quad (2.18)$$

§2.5 The fundamental Matrix Subspaces (Kernel and Image)

Definition 2.5.1

the image of an $m \times n$ matrix A is the subspace spanned by the columns of A .