최적화 수학

1. Matrix

Def. 1-1

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m1} & \cdots & a_{mn} \end{bmatrix} = (a_{ij})$$

* Square matrix: $m = n$

Def. 1-2

If $\mathbf{A} = (a_{ij})$ and $\mathbf{B} = (b_{ij})$ then

$$\mathbf{A} + \mathbf{B} = (a_{ij} + b_{ij})$$

$$\mathbf{A} - \mathbf{B} = (a_{ij} - b_{ij})$$

$$c\mathbf{A} = (ca_{ij})$$

*zero matrix: $\mathbf{O}$ if $a_{ij} = 0 \ \ \forall i, j$

Theorem. 1-1

$$\mathbf{A}+\mathbf{B}=\mathbf{B}+\mathbf{A}$$

$$(\mathbf{A}+\mathbf{B})+\mathbf{C}=\mathbf{A}+(\mathbf{B}+\mathbf{C})$$

$$\mathbf{A}+\mathbf{O}=\mathbf{O}+\mathbf{A}=\mathbf{A}$$

$$c(\mathbf{A}+\mathbf{B})=c\mathbf{A}+c\mathbf{B}$$

Def. 1-3

If $\mathbf{A} = (a_{ij}) \in \mathrm{Mat}(m, p; \mathbb{R})$

$\mathbf{B} = (b_{ij}) \in \mathrm{Mat}(p, n; \mathbb{R})$ then

$$\mathbf{AB} = (c_{ij}) \in \mathrm{Mat}(m, n; \mathbb{R})$$

$$c_{ij} = \sum_{k=1}^{p} a_{ik} b_{kj}$$

Theorem. 1-2

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

$$A(B + C) = AB + AC$$

$$(A + B)C = AB + BC$$

Ex. 1-3

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 2 & -1 \end{bmatrix},\ \mathbf{B} = \begin{bmatrix} 0 & 3 & -1 \\ 2 & 1 & 0 \end{bmatrix},\ \mathbf{C} = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$$

$$\mathbf{AB} =$$

$$\mathbf{BC} =$$

Ex. 1-3

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

$$\mathbf{AB} =$$

$$\mathbf{BA} =$$

Def. 1-4 Identity Matrix

$$\mathbf{I}_n = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix} = (\delta_{ij})$$

$$\mathbf{AI} = \mathbf{IA} = \mathbf{A}$$

Ex. 1-4

$$\mathbf{A}^2 - \mathbf{I} = (\mathbf{A} + \mathbf{I})(\mathbf{A} - \mathbf{I})$$

$$\mathbf{A}^3 + \mathbf{I} = (\mathbf{A} + \mathbf{I})(\mathbf{A}^2 - \mathbf{A} + \mathbf{I})$$

Def. 1-5 Transpose

$$\mathbf{A}^{\mathrm{T}} = (a_{ji})$$

Theorem 1-3

$$(\mathbf{A}^{\mathrm{T}})^{\mathrm{T}} = \mathbf{A}$$

$$(\mathbf{A} \pm \mathbf{B})^{\mathrm{T}} = \mathbf{A}^{\mathrm{T}} \pm \mathbf{B}^{\mathrm{T}}$$

$$(\mathbf{AB})^{\mathrm{T}} = \mathbf{B}^{\mathrm{T}}\mathbf{A}^{\mathrm{T}}$$

$$(c\mathbf{A})^{\mathrm{T}} = c\mathbf{A}^{\mathrm{T}}$$

Def. 1-6 Symmetric Matrix

$$\mathbf{A} = \mathbf{A}^{\mathrm{T}}$$

Def. 1-7 Inverse Matrix $\mathbf{A}^{-1}$

$$\mathbf{AB} = \mathbf{BA} = \mathbf{I}$$

*$\mathbf{A}$ is invertible <-> $\exists \mathbf{A}^{-1}$

Ex. 1-6

$$\mathbf{A} = \begin{bmatrix} 2 & -1 & 0 \\ 1 & 0 & -1 \\ 1 & 0 & 1 \end{bmatrix} \qquad \mathbf{B} = \frac{1}{2}\begin{bmatrix} 0 & 1 & 1 \\ -2 & 2 & 2 \\ 0 & -1 & 1 \end{bmatrix}$$

Show $\mathbf{B} = \mathbf{A}^{-1}$

* $\mathbf{AB} = \mathbf{I}$ 로 충분한가?

Theorem. 1-4

$$\left(\mathbf{A}^{-1}\right)^{-1} = \mathbf{A}$$

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

$$(c\mathbf{A})^{-1} = c^{-1}\mathbf{A}^{-1}$$

$$\left(\mathbf{A}^{k}\right)^{-1} = \left(\mathbf{A}^{-1}\right)^{k}$$

Theorem. 1-5

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

$$\mathbf{A}^{-1} = \frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix}$$

Ex. 1-7

$$\mathbf{A} = \begin{bmatrix} 1 & -1 \\ -1 & 2 \end{bmatrix} \qquad \mathbf{B} = \begin{bmatrix} 1 & 2 \\ 4 & 8 \end{bmatrix}$$

$$\mathbf{A}^{-1} =$$

$$\mathbf{B}^{-1} =$$

Def. 1-8 Determinant

For $\mathbf{A} = (a_{ij})$ $\qquad$ $\det \mathbf{A} = \sum_{i=1}^{n} a_{ij} \underbrace{(-1)^{i+j} \det \underbrace{\mathbf{A}_{ij}}_{\text{minor}}}_{\text{cofactor}}$

* $\det(\mathbf{I}) = 1$

$$\det[\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_j, \cdots, \mathbf{v}_i, \cdots, \mathbf{v}_n] = -\det \mathbf{A}$$

$$\det[k\mathbf{v}_1 + l\mathbf{w}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n]$$

$$= k \det[\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n] + l \det[\mathbf{w}_1, \mathbf{v}_2, \cdots, \mathbf{v}_n]$$

*Sarrus's method

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{matrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{31} & a_{32} \end{matrix}$$

Ex. 1-9

$$\mathbf{A} = \begin{bmatrix} 1 & 4 & 5 \\ 2 & -3 & 1 \\ 2 & 0 & -1 \end{bmatrix} \qquad \mathbf{B} = \begin{bmatrix} 1 & 3 & 1 & 5 \\ 0 & 2 & 1 & 1 \\ 3 & 9 & 5 & 15 \\ 0 & 4 & 2 & 3 \end{bmatrix}$$

$$\det \mathbf{A} =$$

$$\det \mathbf{B} =$$

Theorem. 1-6

If $\mathbf{A} = [\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_i, \cdots, \mathbf{v}_j, \cdots, \mathbf{v}_n]$ then

$$\det[\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_i + c\mathbf{v}_j, \cdots, \mathbf{v}_j, \cdots, \mathbf{v}_n] = \det \mathbf{A}$$

$$\det[\mathbf{v}_1, \mathbf{v}_2, \cdots, k\mathbf{v}_i, \cdots, \mathbf{v}_j, \cdots, \mathbf{v}_n] = k \det \mathbf{A}$$

$$\det[\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_j, \cdots, \mathbf{v}_i, \cdots, \mathbf{v}_n] = -\det \mathbf{A}$$

$$\det[\mathbf{v}_1, \mathbf{v}_2, \cdots, \mathbf{v}_i, \cdots, \mathbf{v}_i, \cdots, \mathbf{v}_n] = 0$$

$$\det[\mathbf{A}\mathbf{B}] = \det \mathbf{A} \det \mathbf{B}$$

$$\det[\mathbf{A}^T] = \det \mathbf{A}$$

Theorem. 1-7

$$\mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} \underbrace{\begin{bmatrix} \mathbf{C}_{11} & \mathbf{C}_{21} & \cdots & \mathbf{C}_{n1} \\ \mathbf{C}_{12} & \mathbf{C}_{22} & \cdots & \mathbf{C}_{n2} \\ \vdots & \vdots & \ddots & \vdots \\ \mathbf{C}_{1n} & \mathbf{C}_{2n} & \cdots & \mathbf{C}_{nn} \end{bmatrix}}$$

Adjoint matrix = $\text{adj } \mathbf{A}$

* Cramer's rule

$$\mathbf{A} \cdot \text{adj } \mathbf{A} = (\det \mathbf{A})\mathbf{I}$$

Ex. 1-11

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

$$\mathbf{A}^{-1} =$$

Ex. 1-12

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

$$3x_1 - 7x_2 = 5$$
$$6x_1 - 14x_2 = 10$$

Def. 1-10 Row echelon form

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 4 & 5 \\ 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} 2 & -1 & 3 & 5 \\ 0 & 0 & 3 & 2 \\ 0 & 0 & 0 & 1 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

*Gauss Elimination

$$x_1 + 3x_2 + x_3 + 5x_4 = 10$$

$$2x_2 + x_3 + x_4 = 1$$

$$2x_3 = -2$$

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

Def. 1-11 Linear Transformation

$$T(u+v)=T(u)+T(v)$$

$$T(cu)=cT(u)$$

Ex. 1-15

$$T(x, y) = (x + 2y, 3x - y)$$

$$T(x, y, z) = (x^2 + y - z, x - yz + 1)$$

Question?