

ECE 105: Introduction to Electrical Engineering

Lecture 15

Short Linear Algebra Intro

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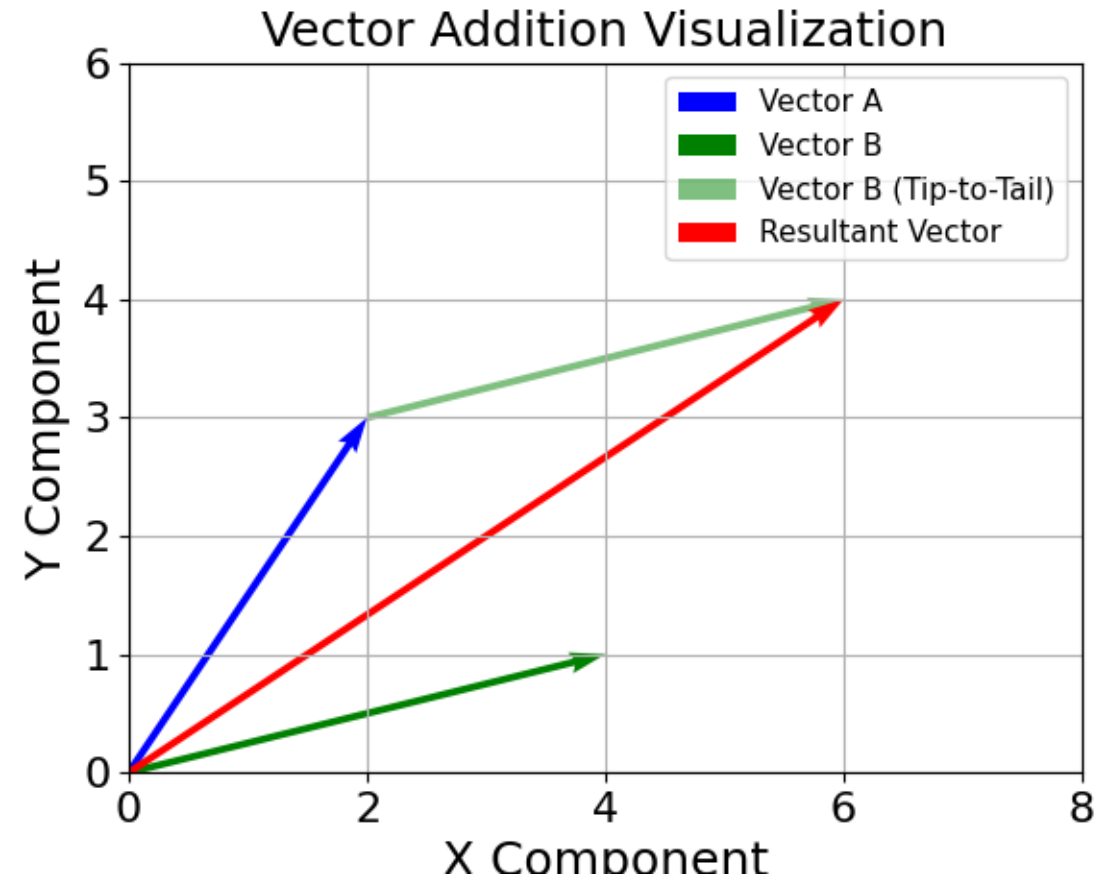
What is a vector?

- In everyday life, we often deal with quantities that have only magnitude, like temperature (e.g., 20°C) or mass (e.g., 5 kg). These are scalars
- A vector is a mathematical object that has both magnitude (size) and direction.
- For example, when you're driving a car, your velocity is a vector because it includes both your speed (magnitude) and the direction you're traveling.
- In linear algebra, we represent vectors as a list of numbers. Each number in the list corresponds to a component of the vector in a particular dimension.

- Let's start with a simple 2-dimensional (2D) space, like a flat map. In this space, we can represent any point using two numbers: its horizontal position (x-coordinate) and its vertical position (y-coordinate).
- For example, let's say we have a vector $v = [3, 4]$. This means:- The vector extends 3 units in the x-direction (horizontally)- The vector extends 4 units in the y-direction (vertically)

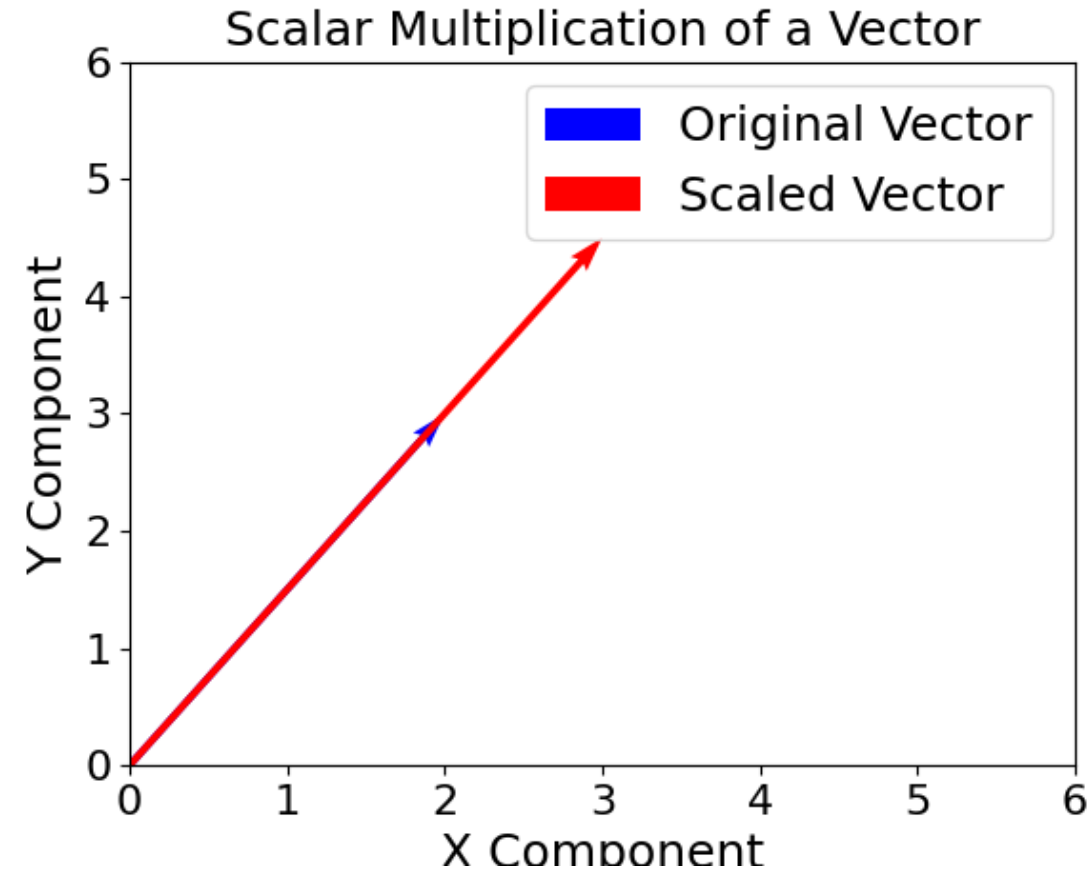
- **Vector Addition:** Combines two or more vectors to produce a resultant vector.
- **Tip-to-Tail Method:** Place the tail of one vector at the tip of the other.
- **Resultant Vector:** Drawn from the starting point of the first vector to the endpoint of the last.
- **Component-wise Addition:** Add corresponding components of vectors.
- **Example:** If $\mathbf{A} = [a_1, a_2]$ and $\mathbf{B} = [b_1, b_2]$, then $\mathbf{A} + \mathbf{B} = [a_1 + b_1, a_2 + b_2]$.
- **Geometric Interpretation:** Represents cumulative effect (e.g., forces, velocities).
- **Commutative Property:** $\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$; order does not change the result.

Vector Addition



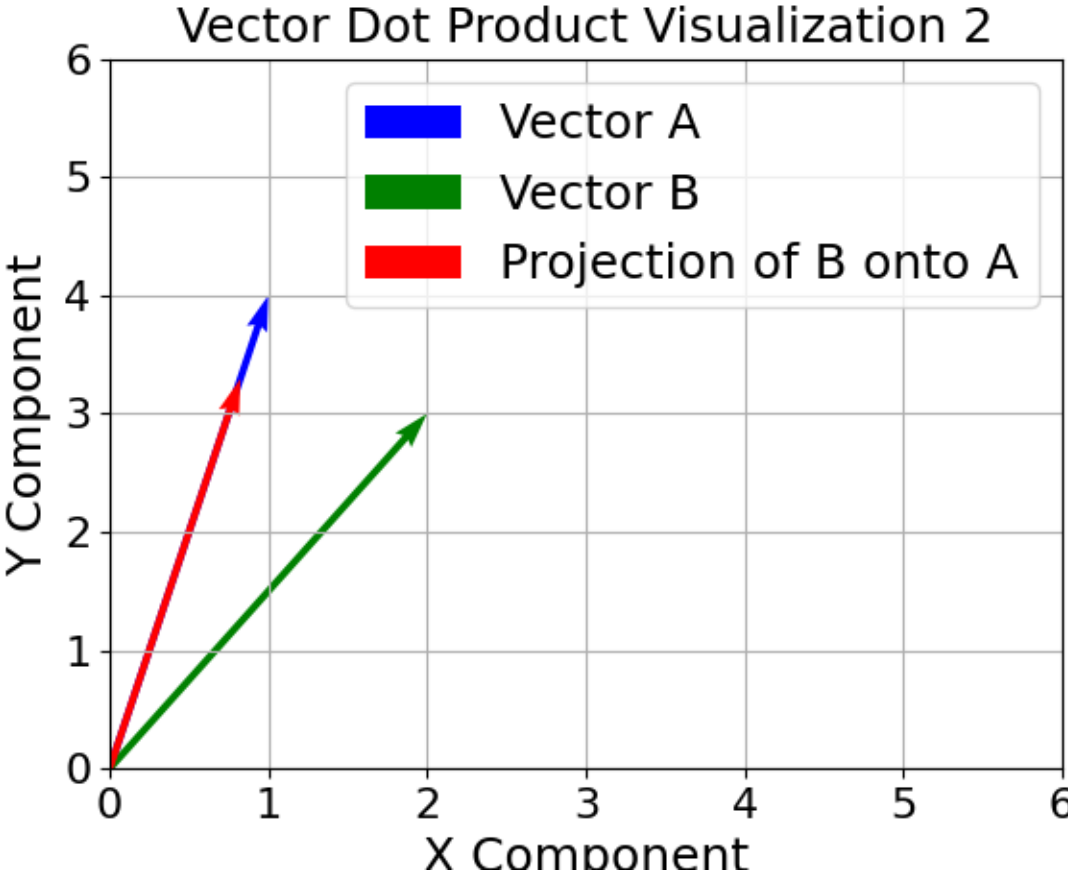
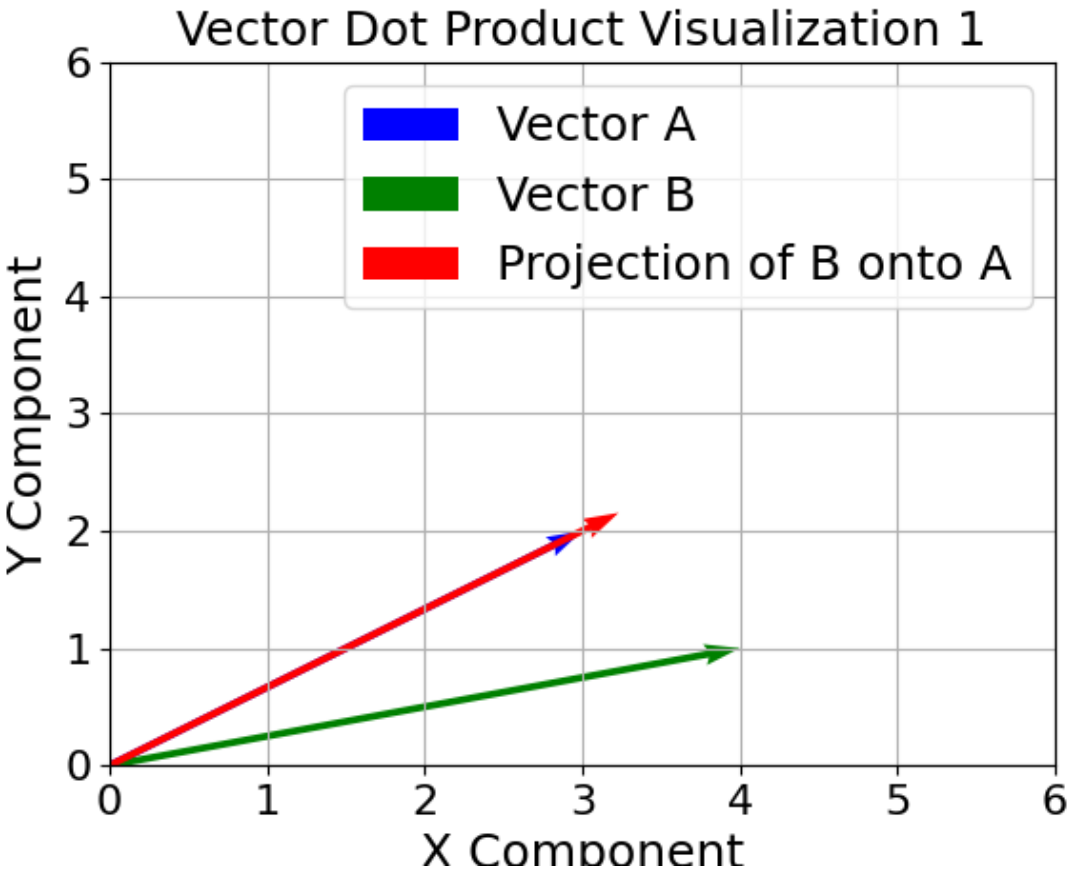
- **Scalar Multiplication:** Scalar multiplication involves multiplying a vector by a scalar (a single real number).
- **Magnitude Adjustment:** The scalar changes the magnitude (length) of the vector but **not** its direction.
 - If the scalar is greater than 1, the vector lengthens.
 - If the scalar is between 0 and 1, the vector shortens.
 - If the scalar is negative, the vector reverses direction.
- **Mathematical Operation:** Each component of the vector is multiplied by the scalar.
 - For example, given a vector $\mathbf{v} = [v_1, v_2, v_3]$ and scalar k , the result is $k * \mathbf{v} = [k * v_1, k * v_2, k * v_3]$.
- **Geometric Interpretation:** The new vector is in the same or opposite direction as the original, with its length scaled by the absolute value of the scalar.

Scalar Multiplication



- **Dot Product:** Scalar value representing the multiplication of two vectors.
- **Mathematical Definition:** Given vectors **A** and **B**, dot product is $\mathbf{A} \cdot \mathbf{B} = |\mathbf{A}| |\mathbf{B}| \cos(\theta)$, where θ is the angle between them.
- **Component-wise Calculation:** For vectors $\mathbf{A} = [a_1, a_2]$ and $\mathbf{B} = [b_1, b_2]$, $\mathbf{A} \cdot \mathbf{B} = a_1 * b_1 + a_2 * b_2$.
- **Geometric Interpretation:** Represents the magnitude of one vector projected onto another.
- **Orthogonality:** If $\mathbf{A} \cdot \mathbf{B} = 0$, vectors are perpendicular.

Dot Product



- **Matrix Definition:** A rectangular array of numbers arranged in rows and columns.
- **Dimensions:** Defined by the number of rows and columns (e.g., a 3x3 matrix).
- **Operations:** Can perform addition, subtraction, and multiplication with other matrices or scalars.
- **Uses:** Represent linear transformations, systems of equations, data storage, and more.
- **Notation:** Elements are accessed using indices, e.g., element a_{ij} is at row i and column j .

Matrix Representation

1	1	2	3
2	4	5	6
3	7	8	9

- **Matrix Addition:** Adds corresponding elements of two matrices of the same dimension.
- **Element-wise Operation:** Given matrices **A** and **B**, each element C_{ij} of the resulting matrix **C** is calculated as $C_{ij} = A_{ij} + B_{ij}$.
- **Conditions:** Matrices must have the same dimensions for addition.
- **Geometric Interpretation:** Represents combining transformations or cumulative effect.

Matrix Addition

Matrix A

1	2	3
4	5	6
7	8	9

Matrix B

9	8	7
6	5	4
3	2	1

Matrix A + Matrix B

10	10	10
10	10	10
10	10	10

- **Matrix Multiplication:** Combines two matrices to produce a third by taking the dot product of rows and columns.
- **Dot Product:** Each element in the resultant matrix is the sum of products between corresponding elements in a row of the first matrix and a column of the second.
- **Conditions:** For matrices **A** ($m \times n$) and **B** ($n \times p$), the resulting matrix **C** has dimensions $m \times p$.
- **Not Commutative:** $A * B \neq B * A$ in general.

- Given Matrix A: $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$
- And Matrix B: $\begin{bmatrix} 2 & 0 \\ 1 & 3 \end{bmatrix}$
- Result: $\begin{bmatrix} (1 * 2 + 2 * 1) & (1 * 0 + 2 * 3) \\ (3 * 2 + 4 * 1) & (3 * 0 + 4 * 3) \end{bmatrix} = \begin{bmatrix} 4 & 6 \\ 10 & 12 \end{bmatrix}$

- **Matrix Transpose:** Flips a matrix over its diagonal, swapping rows with columns.
- **Notation:** The transpose of a matrix \mathbf{A} is denoted by \mathbf{A}^T .
- **Resulting Dimensions:** If \mathbf{A} is an $m \times n$ matrix, \mathbf{A}^T will be an $n \times m$ matrix.
- **Use Case:** Often used in linear algebra operations, such as dot products and matrix manipulation.

- Given Matrix A: $\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$
- Transpose of Matrix A: $\begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$

- **Matrix Determinant:** A scalar value that can be calculated from a square matrix.
- **Notation:** The determinant of a matrix **A** is denoted by **|A|** or **det(A)**.
- **Conditions:** Only square matrices have determinants.
- **Use:** Helps determine matrix properties, like invertibility.

- The determinant of a matrix represents a value that can indicate whether the matrix is invertible. A non-zero determinant means the matrix has an inverse, while a zero determinant means it is singular (non-invertible).
- Geometric Interpretation:** For a 2×2 matrix, the determinant represents the area of the parallelogram formed by its row (or column) vectors.
- Applications:** Determinants are used in solving systems of linear equations (using Cramer's Rule), in calculating eigenvalues, and in understanding linear transformations and their effects (like scaling and orientation).

- Given Matrix A : $\begin{bmatrix} 3 & 8 \\ 4 & 6 \end{bmatrix}$
- Determinant: $|A| = (3 * 6) - (8 * 4) = 18 - 32 = -14$

- **Matrix Inverse:** The inverse of a matrix \mathbf{A} is another matrix \mathbf{A}^{-1} such that $\mathbf{A} * \mathbf{A}^{-1} = \mathbf{I}$, where \mathbf{I} is the identity matrix.
- **Conditions:** Only square matrices with a non-zero determinant have an inverse.
- **Use:** Helps solve matrix equations of the form $\mathbf{AX} = \mathbf{B}$.

- **Inverse Formula (2x2 Matrix):**
 - For a 2x2 matrix $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, the inverse is given by:
 - $A^{-1} = (1 / \det(A)) * \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$
 - Where $\det(A) = ad - bc$.
- **Condition:** $\det(A)$ must be non-zero for the inverse to exist.
- **General Method:** For larger matrices, use **Gaussian elimination** or **adjoint method** to find the inverse.

- **Given Matrix A:**
 - $A = \begin{bmatrix} 4 & 7 \\ 2 & 6 \end{bmatrix}$
- **Step 1: Calculate Determinant:**
 - $\det(A) = (4 * 6) - (7 * 2) = 24 - 14 = 10$
- **Step 2: Apply Inverse Formula:**
 - $A^{-1} = (1 / 10) * \begin{bmatrix} 6 & -7 \\ -2 & 4 \end{bmatrix}$
 - $A^{-1} = \begin{bmatrix} 0.6 & -0.7 \\ -0.2 & 0.4 \end{bmatrix}$
- **Verification:**
 - $A * A^{-1} = I$, where I is the identity matrix $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$.

- A matrix must have a non-zero determinant to be invertible. If the determinant is zero, the matrix is termed **singular**, and it does not have an inverse.
- **Identity Matrix:** The result of multiplying a matrix by its inverse is always the identity matrix, which is a matrix with **1s** on the diagonal and **0s** elsewhere.
- **Applications:** Matrix inverses are crucial in solving systems of linear equations, particularly in situations involving multiple variables, and in finding solutions using matrix algebra.

- **Definition:** A system of equations is a set of two or more equations with the same variables.
- **Objective:** Find values for the variables that satisfy all the equations simultaneously.
- **Example:**
 - Equation 1: $2x + y = 8$
 - Equation 2: $x + 3y = 18$

- **Matrix Representation:** Any system of linear equations can be represented in matrix form.
 - **Coefficient Matrix (A):** Contains the coefficients of the variables.
 - **Constant Vector (B):** Contains the constants from each equation.
 - **Variable Vector (X):** Contains the unknowns.
- **Example:**
 - Equations: $2x + y = 8$, $x + 3y = 18$
 - Matrix Form: $\mathbf{A} * \mathbf{X} = \mathbf{B}$
 - $\mathbf{A}: \leq [[2, 1], [1, 3]]$
 - $\mathbf{X}: \leq [[x], [y]]$
 - $\mathbf{B}: \leq [[8], [18]]$

- **Inverse Method:** If **A** is invertible, we can solve for **X** using the formula: $\mathbf{X} = \mathbf{A}^{-1} * \mathbf{B}$.
- **Gauss Elimination:** Alternatively, use row operations to reduce the system to upper triangular form and solve via back-substitution.
- **LU Decomposition:** Decompose **A** into **L** (lower triangular) and **U** (upper triangular) for more computational efficiency.
- **Determinant Requirement:** **A** must have a non-zero determinant to be invertible and solve for **X**.

- **Given System:**
 - $2x + y = 8$
 - $x + 3y = 18$
- **Step 1:** Write the matrix representation:
 - $A: \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix}$
 - $B: \begin{bmatrix} 8 \\ 18 \end{bmatrix}$
- **Step 2:** Find A^{-1} (Inverse of A):
 - $A^{-1} = \begin{bmatrix} 0.6 & -0.2 \\ -0.2 & 0.4 \end{bmatrix}$
- **Step 3:** Solve for X :
 - $X = A^{-1} * B$
 - $X = \begin{bmatrix} 3.6 \\ 4.8 \end{bmatrix}$
- **Solution:** $x = 3.6, y = 4.8$

- **Definition:** An eigenvector of a matrix is a non-zero vector that only changes by a scalar factor when that matrix is applied to it.
- **Eigenvalue:** The scalar factor associated with an eigenvector is called an eigenvalue.
- **Basic Concept:** For a given square matrix \mathbf{A} , if $\mathbf{A} * \mathbf{v} = \lambda * \mathbf{v}$, then \mathbf{v} is an eigenvector and λ is the corresponding eigenvalue.

- **Diagonalization:** Matrices can be simplified via diagonalization using their eigenvalues and eigenvectors.
- **Stability Analysis:** Used in control systems to determine system stability.
- **Principal Component Analysis (PCA):** In machine learning, PCA uses eigenvectors to reduce the dimensionality of data.
- **Physical Interpretation:** Represent the axes along which a transformation acts by stretching or compressing.

- **Eigenvalue Equation:** $\mathbf{A} * \mathbf{v} = \lambda * \mathbf{v}$, where \mathbf{A} is an $\mathbf{n} \times \mathbf{n}$ matrix, \mathbf{v} is a non-zero vector, and λ is a scalar.
- **Characteristic Equation:** To find eigenvalues, solve $\det(\mathbf{A} - \lambda \mathbf{I}) = 0$, where \mathbf{I} is the identity matrix.
- **Finding Eigenvectors:** Once eigenvalues are known, substitute λ back into $(\mathbf{A} - \lambda \mathbf{I})\mathbf{v} = \mathbf{0}$ to find eigenvectors.

- **Given Matrix A:**
 - $A = \begin{bmatrix} 4 & 1 \\ 2 & 3 \end{bmatrix}$
- **Step 1: Find the Characteristic Polynomial:**
 - $\det(A - \lambda I) = \det\left(\begin{bmatrix} 4-\lambda & 1 \\ 2 & 3-\lambda \end{bmatrix}\right) = (\lambda^2 - 7\lambda + 10)$
- **Step 2: Solve for Eigenvalues:**
 - Solve $\lambda^2 - 7\lambda + 10 = 0$
 - Eigenvalues are $\lambda = 5$ and $\lambda = 2$
- **Step 3: Find Eigenvectors:**
 - For $\lambda = 5$, solve $(A - 5I)v = 0$
 - Eigenvector for $\lambda = 5$: $v = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$
 - For $\lambda = 2$, solve $(A - 2I)v = 0$
 - Eigenvector for $\lambda = 2$: $v = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$