

Contents

Preface — VII

Acknowledgment — XIX

1	Linear systems — 1
1.1	Introduction to linear systems — 2
1.1.1	Linear equations — 2
1.1.2	Definition of linear system — 3
1.1.3	Solution of linear system — 4
1.1.4	Geometry of solutions in two variables — 5
1.1.5	Back-substitution — 5
1.1.6	Introduction to Gauss elimination — 6
1.1.7	Geometry of solutions in three variables — 8
1.1.8	Linear systems with complex numbers — 9
1.1.9	Interchanges in terms eliminations and scalings — 10
1.2	Gauss elimination — 16
1.2.1	Matrices in echelon form — 17
1.2.2	The Gauss elimination algorithm — 18
1.2.3	Solution algorithm for linear systems — 21
1.2.4	The Gauss–Jordan elimination algorithm — 22
1.2.5	Existence and uniqueness of solutions — 22
1.2.6	Homogeneous linear systems — 24
1.2.7	Numerical considerations — 25
1.3	Applications: Economics, Chemistry, Physics, Engineering — 30
1.3.1	Economics: The demand function, market equilibria — 30
1.3.2	Chemistry: Chemical solutions, balancing of reactions — 32
1.3.3	Physics and engineering: Circuits, heat conduction — 33
1.3.4	Traffic flow — 35
1.3.5	Statics and weight balancing — 37
1.4	Numerical solutions of linear systems — 41
1.4.1	Computational efficiency of row reduction — 41
1.4.2	Iterative methods — 42
1.4.3	Jacobi iteration — 42
1.4.4	Gauss–Seidel iteration — 43
1.4.5	Convergence — 44
1.4.6	Comparison of elimination and Gauss–Seidel iteration — 45
1.4.7	Numerical considerations: Ill-conditioning and pivoting — 46
1.5	Miniprojects — 49
1.5.1	Psychology: Animal intelligence — 49
1.5.2	Counting operations in Gauss elimination — 50

1.5.3	Archimedes' cattle problem —	51
1.6	Technology-aided problems and answers —	52
1.6.1	Selected solutions with Mathematica —	54
1.6.2	Selected solutions with MATLAB —	55
1.6.3	Selected solutions with Maple —	56
2	Vectors —	58
2.1	Matrices and vectors —	59
2.1.1	Addition and scalar multiplication —	60
2.1.2	Transpose, symmetric and Hermitian matrices —	62
2.1.3	Special square matrices, trace —	64
2.1.4	Geometric Interpretation of vectors —	65
2.1.5	Application of linear combinations —	66
2.1.6	Digital signals —	67
2.2	Matrix transformations —	72
2.2.1	The matrix-vector product —	72
2.2.2	Matrix transformations —	74
2.2.3	Matrix form of linear systems —	77
2.2.4	Relation between the solutions of $A\mathbf{x} = \mathbf{0}$ and $A\mathbf{x} = \mathbf{b}$ —	79
2.3	The span —	86
2.4	Linear independence —	93
2.5	Dot product, lines, hyperplanes —	100
2.5.1	Dot product —	100
2.5.2	Orthogonal projections —	104
2.5.3	Lines, planes, and hyperplanes —	105
2.5.4	Hyperplanes and solutions of linear systems —	108
2.6	Application: Computer graphics —	112
2.6.1	Plane matrix transformations —	112
2.6.2	Space matrix transformations —	115
2.6.3	Affine transformations —	116
2.7	Applications: Averaging, dynamical systems —	123
2.7.1	Data Smoothing by Averaging —	123
2.7.2	Discrete dynamical systems —	125
2.7.3	A population growth model —	125
2.8	Special topic: Tessellations in weather models —	129
2.9	Miniproject: Special affine transformations —	132
2.10	Technology-aided problems and answers —	133
2.10.1	Selected solutions with Mathematica —	134
2.10.2	Selected solutions with MATLAB —	135
2.10.3	Selected solutions with Maple —	137

3	Matrices — 139
3.1	Matrix multiplication — 140
3.1.1	Another viewpoint of matrix multiplication — 143
3.1.2	Powers of a square matrix — 144
3.1.3	Matrix multiplication with complex numbers — 144
3.1.4	Motivation for matrix multiplication — 145
3.1.5	Computational considerations — 146
3.1.6	Application to computer graphics — 147
3.1.7	Application to manufacturing — 148
3.2	Matrix inverse — 154
3.2.1	Computation of the inverse — 155
3.2.2	Relation of A^{-1} to square systems — 157
3.2.3	Properties of matrix inversion — 157
3.2.4	Matrix powers with negative exponents — 158
3.2.5	Application to statics: Stiffness of elastic beam — 159
3.3	Elementary matrices — 163
3.3.1	Elementary matrices and invertible matrices — 167
3.3.2	The matrix inversion algorithm — 168
3.3.3	Characterization of invertible matrices — 169
3.4	LU factorization — 173
3.4.1	Computational efficiency with LU — 178
3.4.2	LU with interchanges — 178
3.5	Block and sparse matrices — 182
3.5.1	Block matrices — 182
3.5.2	Addition of block matrices — 183
3.5.3	Multiplication of block matrices — 184
3.5.4	Inversion of block matrices — 185
3.5.5	Sparse matrices — 186
3.6	Applications: Leontief models, Markov chains — 189
3.6.1	Stochastic matrices — 189
3.6.2	Economics: Leontief input-output models — 189
3.6.3	Probability matrices and Markov processes — 193
3.7	Graph theory — 198
3.7.1	Graphs — 198
3.7.2	Sociology and psychology: Dominance graphs — 201
3.8	Miniprojects — 206
3.8.1	Cryptology: The Hill cipher — 206
3.8.2	Transition of probabilities — 207
3.8.3	Digraph walks — 208
3.8.4	A theoretical problem — 208
3.9	Technology-aided problems and answers — 209
3.9.1	Selected solutions with Mathematica — 210

3.9.2 Selected solutions with MATLAB — 211

3.9.3 Selected solutions with Maple — 213

4 Vector spaces — 215

4.1 Vector space — 216

4.1.1 Definition and properties — 216

4.1.2 Examples of vector spaces — 218

4.1.3 Subspaces — 220

4.1.4 Complex vector spaces — 221

4.2 Span, linear independence — 225

4.2.1 Span — 225

4.2.2 Linear dependence — 228

4.2.3 Linear independence — 229

4.2.4 Linear dependence for sequences — 231

4.3 Basis, dimension — 235

4.3.1 Basis of a vector space — 235

4.3.2 Dimension — 239

4.3.3 Ordered bases — 243

4.4 Coordinates, change of basis — 247

4.4.1 Coordinate vectors — 247

4.4.2 Change of basis — 250

4.5 Null space — 256

4.6 Column space, row space, rank — 260

4.6.1 The column space — 260

4.6.2 The row space — 263

4.6.3 Rank — 265

4.6.4 Rank and linear systems — 266

4.7 Application to coding theory — 271

4.7.1 Vector spaces over $\mathbb{Z}_2$ — 272

4.7.2 The Hamming (7, 4)-code — 274

4.7.3 Encoding and decoding — 276

4.7.4 Other types of codes — 277

4.8 Miniprojects — 279

4.9 Technology-aided problems and answers — 283

4.9.1 Selected solutions with Mathematica — 284

4.9.2 Selected solutions with MATLAB — 286

4.9.3 Selected solutions with Maple — 287

5 Linear transformations — 289

5.1 Linear transformations — 290

5.1.1 Evaluation of linear transformation from a basis — 294

5.2 Kernel and range — 297

5.2.1	Isomorphisms — 300
5.3	Matrix of linear transformation — 307
5.3.1	Change of basis and the matrix of a linear transformation — 310
5.3.2	Proof of dimension theorem — 312
5.4	The algebra of linear transformations — 315
5.4.1	Sums and scalar Products — 315
5.4.2	Composition of linear transformations — 316
5.4.3	Projections — 317
5.4.4	Linear transformation and matrix operations — 318
5.4.5	Invertible linear transformations — 318
5.5	Special topic: Fractals — 322
5.5.1	Fractals — 322
5.6	Miniproject — 324
5.6.1	Another fractal — 324
5.7	Technology-aided problems and answers — 325
5.7.1	Selected solutions with Mathematica — 327
5.7.2	Selected solutions with MATLAB — 328
5.7.3	Selected solutions with Maple — 330

6 Determinants — 333

6.1	Determinants: Basic concepts — 334
6.1.1	Cofactor expansion — 334
6.1.2	Geometric property of the determinant — 338
6.1.3	The Sarrus scheme for 3×3 determinants — 339
6.2	Properties of determinants — 343
6.2.1	Elementary operations and determinants — 343
6.2.2	Matrix operations and determinants — 347
6.3	The adjoint; Cramer's rule — 354
6.3.1	Adjoint and inverse — 354
6.3.2	Cramer's rule — 356
6.4	Determinants with permutations — 359
6.4.1	Permutations — 359
6.4.2	Computational consideration — 363
6.5	Applications: Geometry, polynomial systems — 365
6.5.1	Equations of geometric objects — 366
6.5.2	Elimination theory, resultants, and polynomial systems — 368
6.6	Special topic: Image recognition — 374
6.6.1	Introduction to projective geometry — 374
6.6.2	Projective transformations — 377
6.6.3	Projective invariants — 378
6.6.4	The object-image equations — 380
6.7	Miniprojects — 381

6.7.1	Vandermonde determinants —	381
6.7.2	Bezout resultant —	383
6.8	Technology-aided problems and answers —	385
6.8.1	Selected solutions with Mathematica —	386
6.8.2	Selected solutions with MATLAB —	388
6.8.3	Selected solutions with Maple —	390
7	Eigenvalues —	392
7.1	Eigenvalues and eigenvectors —	393
7.1.1	Computation of eigenvalues and eigenvectors —	395
7.1.2	Eigenvalues of linear operators —	400
7.1.3	Numerical note —	401
7.2	Diagonalization —	405
7.2.1	Diagonalization of matrices —	406
7.2.2	Powers of diagonalizable matrices —	410
7.2.3	An important change of variables —	410
7.3	Applications: Discrete dynamical systems —	414
7.3.1	Basic Concepts —	414
7.3.2	Long-term behavior of dynamical systems —	416
7.3.3	Uncoupling dynamical systems —	422
7.4	Applications: Dynamical systems (2) and Markov chains —	424
7.4.1	Dynamical systems with complex eigenvalues —	424
7.4.2	Application to a population growth problem —	426
7.4.3	Markov chains and stochastic matrices —	428
7.4.4	Limits of stochastic matrices —	429
7.5	Special topic: The PageRank algorithm of Google —	434
7.6	Approximations of eigenvalues —	436
7.6.1	The power method —	437
7.6.2	Rayleigh quotients (the Rayleigh–Ritz method) —	440
7.6.3	Origin shifts —	442
7.6.4	Inverse power method —	442
7.6.5	Shifted inverse power method —	444
7.6.6	Application to roots of polynomials —	445
7.7	Miniprojects —	448
7.7.1	The Cayley–Hamilton theorem —	448
7.7.2	Gerschgorin circles —	450
7.7.3	Transition of probabilities (Part 2) —	451
7.8	Technology-aided problems and answers —	452
7.8.1	Selected solutions with Mathematica —	454
7.8.2	Selected solutions with MATLAB —	455
7.8.3	Selected solutions with Maple —	457

8	Orthogonality and least squares — 459
8.1	Orthogonal sets and matrices — 460
8.1.1	Orthogonal sets — 460
8.1.2	Orthonormal sets — 463
8.1.3	Orthogonal matrices — 465
8.1.4	What makes orthogonal matrices important — 467
8.2	The Gram–Schmidt process — 471
8.2.1	Orthogonal complements — 472
8.2.2	Orthogonal projections and best approximation — 474
8.2.3	The Gram–Schmidt process — 478
8.2.4	Distance and angle from vector to subspace — 481
8.3	The QR factorization — 486
8.3.1	The QR method for eigenvalues — 488
8.3.2	Householder transformations and QR — 489
8.4	Least squares — 494
8.4.1	A least squares problem — 495
8.4.2	Solution of the least squares problem — 496
8.4.3	Least squares with QR factorization — 501
8.5	Inner product spaces — 506
8.5.1	Definition of inner product — 506
8.5.2	Examples of inner products — 507
8.5.3	Length and orthogonality — 512
8.5.4	Basic identities and inequalities — 514
8.5.5	The Gram–Schmidt process — 517
8.6	Complex inner products; unitary matrices — 522
8.6.1	Definition and examples — 522
8.6.2	Unitary matrices — 524
8.7	Polynomial and continuous least squares — 529
8.7.1	Polynomial least squares — 529
8.7.2	Continuous least squares (requires calculus) — 533
8.8	Special topic: The NFL rating of quarterbacks — 537
8.9	Miniprojects — 540
8.9.1	The Pauli spin and Dirac matrices — 540
8.9.2	Rigid motions in $\mathbb{R}^n$ — 541
8.9.3	Volume of the parallelepiped and the Gram determinant — 543
8.10	Technology-aided problems and answers — 543
8.10.1	Selected solutions with Mathematica — 544
8.10.2	Selected solutions with MATLAB — 546
8.10.3	Selected solutions with Maple — 548
9	Quadratic forms, SVD, wavelets — 551
9.1	Orthogonalization of symmetric matrices — 553

9.1.1	Proof of Schur's decomposition theorem and example —	557
9.2	Quadratic Forms and conic sections —	561
9.2.1	Diagonalization of quadratic forms —	562
9.2.2	Applications of quadratic forms to geometry —	563
9.2.3	Positive and negative definite quadratic forms —	567
9.3	The singular value decomposition (SVD) —	569
9.3.1	Singular values; finding V , Σ , and U —	570
9.3.2	Pseudoinverse —	576
9.3.3	SVD and least squares —	577
9.3.4	The polar decomposition of a square matrix —	579
9.4	Special topic: SVD and image compression —	582
9.5	Fourier series and polynomials —	584
9.6	Application to wavelets —	588
9.7	Miniprojects —	593
9.7.1	Wavelets —	593
9.7.2	An image compression project generated by <i>ChatGPT</i> —	595
9.8	Technology-aided problems and answers —	596
9.8.1	Selected solutions with Mathematica —	598
9.8.2	Selected solutions with MATLAB —	599
9.8.3	Selected solutions with Maple —	600

A Introduction to complex numbers — 603

A.1 Arithmetic with complex numbers — **603**

A.2 Geometric interpretation of complex numbers — **604**

B Uniqueness of RREF — 607

Answers to selected exercises — 609

Bibliography — 659

Index of Applications — 661

Index — 663