

Applied Linear Algebra

Peter J. Olver
School of Mathematics
University of Minnesota
Minneapolis, MN 55455
olver@math.umn.edu
<http://www.math.umn.edu/~olver>

Chehrzad Shakiban
Department of Mathematics
University of St. Thomas
St. Paul, MN 55105-1096
cshakiban@stthomas.edu
<http://courseweb.stthomas.edu/cshakiban/>

Table of Contents

Chapter 1. Linear Algebraic Systems

- 1.1. Solution of Linear Systems
- 1.2. Matrices and Vectors
 - Matrix Arithmetic
- 1.3. Gaussian Elimination — Regular Case
 - Elementary Matrices
 - The LU Factorization
 - Forward and Back Substitution
- 1.4. Pivoting and Permutations
 - Permutation Matrices
 - The Permuted LU Factorization
- 1.5. Matrix Inverses
 - Gauss–Jordan Elimination
 - Solving Linear Systems with the Inverse
 - The LDV Factorization
- 1.6. Transposes and Symmetric Matrices
 - Factorization of Symmetric Matrices
- 1.7. Practical Linear Algebra
 - Tridiagonal Matrices
 - Pivoting Strategies
- 1.8. General Linear Systems
 - Homogeneous Systems
- 1.9. Determinants

Chapter 2. Vector Spaces and Bases

- 2.1. Real Vector Spaces
- 2.2. Subspaces
- 2.3. Span and Linear Independence
 - Linear Independence and Dependence

- 2.4. Bases and Dimension
- 2.5. The Fundamental Matrix Subspaces
 - Kernel and Range
 - The Superposition Principle
 - Adjoint Systems, Cokernel, and Corange
 - The Fundamental Theorem of Linear Algebra
- 2.6. Graphs and Incidence Matrices

Chapter 3. Inner Products and Norms

- 3.1. Inner Products
 - Inner Products on Function Spaces
- 3.2. Inequalities
 - The Cauchy–Schwarz Inequality
 - Orthogonal Vectors
 - The Triangle Inequality
- 3.3. Norms
 - Unit Vectors
 - Equivalence of Norms
- 3.4. Positive Definite Matrices
 - Gram Matrices
- 3.5. Completing the Square
 - The Cholesky Factorization
- 3.6. Complex Vector Spaces
 - Complex Numbers
 - Complex Vector Spaces and Inner Products

Chapter 4. Minimization and Least Squares Approximation

- 4.1. Minimization Problems
 - Equilibrium Mechanics
 - Solution of Equations
 - The Closest Point
- 4.2. Minimization of Quadratic Functions
- 4.3. Least Squares and the Closest Point
 - Least Squares
- 4.4. Data Fitting and Interpolation
 - Polynomial Approximation and Interpolation
 - Approximation and Interpolation by General Functions
 - Weighted Least Squares
 - Least Squares Approximation in Function Spaces

Chapter 5. Orthogonality

- 5.1. Orthogonal Bases
 - Computations in Orthogonal Bases
- 5.2. The Gram–Schmidt Process
 - Modifications of the Gram–Schmidt Process

- 5.3. Orthogonal Matrices
 - The QR Factorization
 - Householder's Method
- 5.4. Orthogonal Polynomials
 - The Legendre Polynomials
 - Other Systems of Orthogonal Polynomials
- 5.5. Orthogonal Projections and Least Squares
 - Orthogonal Projection
 - Orthogonal Least Squares
 - Orthogonal Polynomials and Least Squares
- 5.6. Orthogonal Subspaces
 - Orthogonality of the Fundamental Matrix Subspaces
and the Fredholm Alternative
- 5.7. Discrete Fourier Analysis and the Fast Fourier Transform
 - Compression and Noise Removal
 - The Fast Fourier Transform

Chapter 6. Equilibrium

- 6.1. Springs and Masses
 - Positive Definiteness and the Minimization Principle
- 6.2. Electrical Networks
 - Batteries, Power, and the Electrical–Mechanical Correspondence
- 6.3. Structures

Chapter 7. Linearity

- 7.1. Linear Functions
 - Linear Operators
 - The Space of Linear Functions
 - Composition
 - Inverses
- 7.2. Linear Transformations
 - Change of Basis
- 7.3. Affine Transformations and Isometries
 - Isometry
- 7.4. Linear Systems
 - The Superposition Principle
 - Inhomogeneous Systems
 - Superposition Principles for Inhomogeneous Systems
 - Complex Solutions to Real Systems
- 7.5. Adjoints
 - Self-Adjoint and Positive Definite Linear Functions
 - Minimization

Chapter 8. Eigenvalues

- 8.1. Simple Dynamical Systems

	Scalar Ordinary Differential Equations
	First Order Dynamical Systems
8.2.	Eigenvalues and Eigenvectors
	Basic Properties of Eigenvalues
8.3.	Eigenvector Bases and Diagonalization
	Diagonalization
8.4.	Eigenvalues of Symmetric Matrices
	The Spectral Theorem
	Optimization Principles for Eigenvalues
8.5.	Singular Values
	Condition Number, Rank, and Principal Component Analysis
	The Pseudoinverse
8.6.	Incomplete Matrices
	The Schur Decomposition
	The Jordan Canonical Form
Chapter 9. Linear Dynamical Systems	
9.1.	Basic Solution Techniques
	The Phase Plane
	Existence and Uniqueness
	Complete Systems
	The General Case
9.2.	Stability of Linear Systems
9.3.	Two-Dimensional Systems
	Distinct Real Eigenvalues
	Complex Conjugate Eigenvalues
	Incomplete Double Real Eigenvalue
	Complete Double Real Eigenvalue
9.4.	Matrix Exponentials
	Inhomogeneous Linear Systems
	Applications in Geometry
9.5.	Dynamics of Structures
	Stable Structures
	Unstable Structures
	Systems with Differing Masses
	Friction and Damping
9.6.	Forcing and Resonance
	Electrical Circuits
	Forcing and Resonance in Systems
Chapter 10. Iteration of Linear Systems	
10.1.	Linear Iterative Systems
	Scalar Systems
	Powers of Matrices
	Diagonalization and Iteration

- 10.2. Stability
 - Fixed Points
- 10.3. Matrix Norms and the Gerschgorin Theorem
 - Matrix Norms
 - Explicit Formulae
 - The Gerschgorin Circle Theorem
- 10.4. Markov Processes
- 10.5. Iterative Solution of Linear Algebraic Systems
 - The Jacobi Method
 - The Gauss–Seidel Method
 - Successive Over–Relaxation (SOR)
 - Conjugate Gradients
- 10.6. Numerical Computation of Eigenvalues
 - The Power Method
 - The QR Algorithm
 - Tridiagonalization

Chapter 11. Boundary Value Problems in One Dimension

- 11.1. Elastic Bars
- 11.2. Generalized Functions and the Green’s Function
 - The Delta Function
 - Calculus of Generalized Functions
 - The Green’s Function
- 11.3. Adjoints and Minimum Principles
 - Adjoints of Differential Operators
 - Positivity and Minimum Principles
 - Inhomogeneous Boundary Conditions
- 11.4. Beams and Splines
 - Splines
- 11.5. Sturm–Liouville Boundary Value Problems
- 11.6. Finite Elements