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# *Numerical Methods*

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# II Matrix Analysis

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## ➤ Vector Spaces

### ❖ Algebraic Structures

In mathematics, **algebraic structures** are sets equipped with one or more operations that satisfy certain axioms. The most common algebraic structures are groups, rings, and fields.

#### Definition 1 Group

A group is a set  $G$  equipped with a single binary operation  $*$ , denoted often by  $(G, *)$  and satisfies four axioms:

1. **Closure:** For every  $a, b \in G$ , the result of  $a * b$  is also in  $G$ .
2. **Associativity:** For every  $a, b, c \in G$ ,  $(a * b) * c = a * (b * c)$ .
3. **Identity Element:** There exists an element  $e \in G$  such that for every  $a \in G$ ,  $e * a = a * e = a$ .
4. **Inverse Element:** For every  $a \in G$ , there exists an element  $a' \in G$  such that  $a * a' = a' * a = e$ .

#### Remark 1

A group is called **commutative** or **abelian** if the operation  $*$  satisfies the commutative property, meaning that for any elements  $a$  and  $b$  in  $G$ ,  $a * b = b * a$ .

### Definition 2 Ring

A ring is a set  $R$  equipped with two binary operations:  $*$  and  $\perp$  denoted by  $(R, *, \perp)$  that satisfies the following axioms:

1.  $(R, *)$  is an Abelian group.
2. **Associativity of  $\perp$**  : For every  $a, b, c \in R$ ,  $(a \perp b) \perp c = a \perp (b \perp c)$ .
3. **Distributive Properties**:  $\perp$  distributes over  $*$ , i.e., for every  $a, b, c \in R$ ,  $a \perp (b * c) = (a \perp b) * (a \perp c)$  and  $(a * b) \perp c = (a \perp c) * (b \perp c)$

### Remark 2

1. A ring is called **commutative** if the operation  $\perp$  is commutative, meaning that for any elements  $a$  and  $b$  in  $R$ ,  $a \perp b = b \perp a$ .
2. A ring is called **unital** (or **ring with unity**) if it has an identity element  $e$  for the operation  $\perp$ , meaning that for every element  $a$  in  $R$ ,  $a \perp e = e \perp a = a$

### Definition 3 Field

A field is a set  $F$  equipped with two binary operations:  $*$  and  $\perp$  denoted by  $(F, *, \perp)$  and satisfies the following axioms:

1.  $(F, *, \perp)$  is an unital ring.
2. **Every element (except  $e_1$ ) has a symmetric element.**  
For all  $a \in F \setminus e_1$ , there exists  $a' \in F$  such that  $a \perp a' = a' \perp a = e_2$ .

### Remark 3

A field is called **commutative field** if the operation  $\perp$  is commutative, meaning that for any elements  $a$  and  $b$  in  $F$ ,  $a \perp b = b \perp a$ .

## ❖ Introduction to Vector Spaces

A vector space (also called a linear space) over a field  $F$  is a set  $V$  along with two operations: vector addition and scalar multiplication on  $V$ . The elements of  $V$  are called vectors, and the elements of a field  $F$  are called scalars.

### Definition 4 Vector Space

Let  $F$  be a field, a vector space  $V$  over a field  $F$  is a non-empty set that must satisfy the following axioms:

1. **Closure under Addition**: For every  $u, v \in V$ , the sum  $u + v \in V$ .
2. **Closure under Scalar Multiplication**: For every  $v \in V$  and scalar  $a \in F$ , the product  $a \times v \in V$ .
3. **Commutativity of Addition**: For every  $u, v \in V$ ,  $u + v = v + u$ .
4. **Associativity of Addition**: For every  $u, v, w \in V$ ,  $(u + v) + w = u + (v + w)$ .
5. **Existence of Additive Identity**:  $\exists 0 \in V$  such that  $v + 0 = v$  for all  $v \in V$ .
6. **Existence of Additive Inverse**:  $\forall v \in V$ ,  $\exists -v \in V$  such that  $v + (-v) = 0$ .
7. **Associativity of Scalar Multiplication**: For every  $a, b \in F$  and  $v \in V$ ,  $a(bv) = (ab)v$ .
8. **Existence of Multiplicative Identity**:  $\exists 1 \in F$  such that  $1 \times v = v$  for all  $v \in V$ .

9. **Distributivity of Scalar Multiplication with Respect to Vector Addition:** For every  $a \in F$  and  $u, v \in V$ ,  $a(u + v) = au + av$ .
10. **Distributivity of Scalar Multiplication with Respect to Field Addition:** For every  $a, b \in F$  and  $v \in V$ ,  $(a + b)v = av + bv$ .

#### Example 1

1. **Real Numbers** ( $\mathbb{R}$ ): The set of all real numbers forms a vector space under standard addition and scalar multiplication.
2. **Coordinate Space** ( $\mathbb{R}^n$ ): The set of all (n)-tuples of real numbers forms an (n)-dimensional vector space.
3. **Matrices:** The set of all ( $m \times n$ ) matrices form a vector space.
4. **Polynomials:** The set of all polynomials with real coefficients forms a vector space.
5. **Functions:** The set of all continuous functions from  $\mathbb{R} \rightarrow \mathbb{R}$  forms a vector space.

#### Remark 4

If  $F$  is a scalar field, then  $F$  is a vector space over  $F$  itself.

### ❖ Subspaces

A subspace is a subset of a vector space that is itself a vector space under the same operations of addition and scalar multiplication.

#### Definition 5 Subspace

A subset  $W$  of a vector space  $V$  is called a subspace if it satisfies the following conditions:

1. The zero vector of  $V$  is in  $W$ .
2.  **$W$  is closed under vector addition:** if  $u$  and  $v$  are in  $W$ , then  $u + v$  is also in  $W$ .
3.  **$W$  is closed under scalar multiplication:** if  $u$  is in  $W$  and  $a$  is a scalar, then  $a \times u$  is also in  $W$ .

#### Example 2

1.  $\mathbb{Q}$  is a subspace of  $\mathbb{R}$ .
2. The set  $F = \{(x, y) \in \mathbb{R}^2 \mid x + y = 0\}$  is a vector subspace of  $\mathbb{R}^2$ .

#### Remark 5

If  $V$  is a  $F$ -vector space and  $W$  is a subspace of  $V$ , then  $W$  is itself a  $F$ -vector space for the laws induced by  $V$ .

#### Definition 6 Intersection of Subspaces

The intersection of two subspaces  $V_1$  and  $V_2$  of a vector space  $V$  is the set of all vectors that are in both  $V_1$  and  $V_2$ . It is denoted by  $V_1 \cap V_2$  and is itself a subspace of  $V$ .

#### Definition 7 Sum of Subspaces

The sum of two subspaces  $V_1$  and  $V_2$  of a vector space  $V$  is the set of all possible sums of elements from  $V_1$  and  $V_2$ . It is denoted by  $V_1 + V_2$  and is also a subspace of  $V$ .

Suppose  $V_1, \dots, V_m$  are subspaces of  $V$ .

Then  $V_1 + \dots + V_m = \{v_1 + \dots + v_m : v_k \in V_k, k \in \{1, \dots, m\}\}$

### ❖ Linear Combinations and Linear Independence

#### Linear Combinations

A linear combination of vectors involves expressing one vector as a weighted sum of other vectors.

### Definition 8 Linear Combination

Given an integer ( $n \geq 1$ ) and vectors  $v_1, v_2, \dots, v_n$  in a vector space  $V$ .

A linear combination of these vectors is an expression of the form:  $u = \lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_n v_n$  where  $\lambda_1, \lambda_2, \dots, \lambda_n$  are elements of the field  $F$  called the coefficients of the linear combination.

### Linear Independence

A set of vectors is linearly independent if and only if no nontrivial linear combination of these vectors equals the zero vector. Each vector in the set cannot be expressed as a linear combination of the others.

### Definition 9 Linear Independence

Given a list  $v_1, v_2, \dots, v_p$  in a vector space  $V$ .

This list is called linearly independent if the unique solution to the equation:  $\lambda_1 v_1 + \lambda_2 v_2 + \dots + \lambda_p v_p = \mathbf{0}$  is the trivial solution  $\lambda_1 = \lambda_2 = \dots = \lambda_p = \mathbf{0}$ .

**Mathematically:**  $\lambda_1 v_1 + \dots + \lambda_p v_p = \mathbf{0} \Leftrightarrow \forall i \in \{1, \dots, p\} : \lambda_i = \mathbf{0}$

The empty list  $()$  is also declared to be linearly independent.

### Definition 10 Linear dependence

A list of vectors in  $V$  is called **linearly dependent** if it is not linearly independent.

In other words, a list  $v_1, v_2, \dots, v_p$  of vectors in  $V$  is linearly dependent if and only if there exists at least one vector  $v_i, i \in \{1, \dots, p\}$  where  $v_i$  is a linear combination of the other vectors, i.e.  $v_i \in \text{span}(v_1, \dots, v_k)$  with  $k < p$ .

## ❖ Bases and Dimension of a Vector Space

### Definition 11 Span

The set of all linear combinations of a list of vectors  $v_1, \dots, v_m$  in  $V$  is called the **span** of  $v_1, \dots, v_m$ , denoted by  $\text{span}(v_1, \dots, v_m)$ .

**span**  $(v_1, \dots, v_m) = \{a_1 v_1 + \dots + a_m v_m : a_1, \dots, a_m \in F\}$ .

The span of the empty list  $()$  is defined to be  $\{0\}$ .

If  $\text{span}(v_1, \dots, v_m)$  equals  $V$ , we say that the list  $v_1, \dots, v_m$  **spans**  $V$ .

**Mathematically:**  $\forall v \in V, \exists \lambda_1, \dots, \lambda_p \in F : v = \lambda_1 v_1 + \dots + \lambda_m v_m$

### Example 3

$(17, -4, 2) \in \text{span}((2, 1, -3), (1, -2, 4))$ .

$(17, -4, 5) \notin \text{span}((2, 1, -3), (1, -2, 4))$ .

### Example 4

The list  $(1, 0); (0, 1); (1, 1)$  spans  $\mathbb{R}^2$

### Definition 12 Basis

A basis of  $V$  is a list of vectors in  $V$  that is linearly independent and spans  $V$ .

In other word, a list  $v_1, \dots, v_n$  of vectors in  $V$  is a basis of  $V$  if and only if every  $v \in V$  can be written uniquely in the form  $v = \lambda_1 v_1 + \dots + \lambda_n v_n$  where  $\lambda_1, \dots, \lambda_n \in F$ .

**Mathematically:**  $\forall v \in E, \exists! \lambda_1, \dots, \lambda_n \in F : v = \lambda_1 v_1 + \dots + \lambda_n v_n$

#### Remark 6

1. Every spanning list in a vector space can be reduced to a basis of the vector space.
2. Every linearly independent list of vectors in a finite-dimensional vector space can be extended to a basis of the vector space.

#### Definition 13 Dimension

The dimension of a **finite-dimensional** vector space denoted by  $\mathbf{dim} V$  is the length of any basis of the vector space.

The dimension of the vector space  $\{0\}$  is 0.

#### Remark 7

If  $V$  is finite-dimensional and  $U$  is a subspace of  $V$ , then  $\dim U \leq \dim V$ .

### ❖ Linear Maps

#### Definition 14 Linear Map

A linear map or linear transformation from  $V$  to  $W$  is a function  $T : V \rightarrow W$  with the following properties.

**1. Additivity**

$T(u + v) = Tu + Tv$  for all  $u, v \in V$ .

**2. homogeneity**

$T(\lambda v) = \lambda(Tv)$  for all  $\lambda \in F$  and all  $v \in V$ .

#### Remark 8

1. If  $T$  is a linear map from  $V$  to  $W$ , then  $T(0) = 0$ .
2. The set of linear maps from  $V$  to  $W$  is denoted by  $\mathcal{L}(V, W)$ .
3. The set of linear maps from  $V$  to  $V$  is denoted by  $\mathcal{L}(V)$ .
4.  $\mathcal{L}(V, W)$  is a vector space with the operations of addition and scalar multiplication.

### ❖ Kernel and Image Spaces

#### Definition 15 Kernel

For  $T \in \mathcal{L}(V, W)$ , the kernel of  $T$ , denoted by  $\mathbf{ker}(T)$ , is the subset of  $V$  consisting of those vectors that  $T$  maps to 0.

$\mathbf{Ker}(T) = \{v \in V : T(v) = 0\}$ .

#### Remark 9

1.  $\mathbf{Ker}(T)$  is called also the null space of  $T$  and denoted by  $\mathbf{null} T$ .
2. Suppose  $T \in \mathcal{L}(V, W)$ . Then  $\mathbf{Ker}(T)$  is a subspace of  $V$ .
3. Let  $T \in \mathcal{L}(V, W)$ . Then  $T$  is injective if and only if  $\mathbf{Ker}(T) = \{0\}$ .

#### Definition 16 Range

For  $T \in \mathcal{L}(V, W)$ , the **range** of  $T$  is the subset of  $W$  consisting of those vectors that are equal to  $Tv$  for some  $v \in V$ :  $\mathbf{range} T = \{T(v) : v \in V\}$ .

#### Remark 10

1. Suppose  $T \in \mathcal{L}(V, W)$ . Then  $\mathbf{range} T$  is a subspace of  $W$ .

- Let  $T \in \mathcal{L}(V, W)$ . Then  $T$  is surjective if and only if  $\text{range } T = W$ .
- If  $V$  is finite-dimensional, then  $\dim V = \dim \ker T + \dim \text{range } T$ .

## ➤ Matrices

### ❖ Introduction to Matrices

#### Definition 1

Suppose  $m$  and  $n$  are nonnegative integers. An  $m \times n$  matrix  $A$  is a rectangular array of elements of  $F$  with  $m$  rows and  $n$  columns:

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & \cdots & a_{2n} \\ \vdots & \vdots & & & \vdots \\ a_{m1} & a_{m2} & \cdots & \cdots & a_{mn} \end{pmatrix}$$

**Mathematically:** In mathematics, we can write  $A \in \mathcal{M}_{m,n}(F)$  or  $A \in F^{m,n}$ , which means that  $A$  is a matrix of size  $m \times n$  with elements in  $F$ .

#### Example 1

$$A = \begin{pmatrix} 3 & -i & 2 \\ 6 & 55 & 5 \\ 14 & 10 & 0 \\ 9 + 15i & 0 & 5 - i \end{pmatrix} \text{ is a matrix of size } 4 \times 3 \text{ with elements in } \mathbb{C}.$$

We can also write  $A \in \mathcal{M}_{4,3}(\mathbb{C})$ .

#### Remark 1

- The notation  $a_{ij}$  denotes the entry in row  $i$ , and column  $j$  of  $A$ .
- $A$  can be represented as:  $A = (a_{ij})$ .

### ❖ Operations on Matrices

In linear algebra, one relation (equality) and four operations (addition, subtraction, scalar multiplication, and matrix multiplication) are defined for matrices.

#### Definition 2 Equality

Let  $A = (a_{ij})$  and  $B = (b_{ij})$  be two matrices.

Two matrices  $A$  and  $B$  are said to be equal if:

- $A$  and  $B$  are of the same size.
- $a_{ij} = b_{ij}$  for all  $1 \leq i \leq m$  and  $1 \leq j \leq n$ .

#### Definition 3 Addition

Let  $A = (a_{ij})$  and  $B = (b_{ij})$  be two matrices  $1 \leq i \leq m$  and  $1 \leq j \leq n$ .

$A + B$  is the matrix denoted by  $C$  such that  $C = (c_{ij})$  where  $c_{ij} = a_{ij} + b_{ij}$  for all  $1 \leq i \leq m$  and  $1 \leq j \leq n$ .

Addition is defined if the two matrices have the same number of rows and the same number of columns.

#### Example 2

$$\begin{pmatrix} 1 & 17 & 23 & 6 \\ 6 & 5 & 33 & 8 \end{pmatrix} + \begin{pmatrix} 18 & 36 & 7 & 10 \\ 20 & 4 & 6 & 29 \end{pmatrix} = \begin{pmatrix} 19 & 53 & 30 & 16 \\ 26 & 9 & 39 & 37 \end{pmatrix}$$

#### Remark 2



1. The addition of matrices is commutative, meaning  $A + B = B + A$ .
2. The addition of matrices is associative, meaning  $(A + B) + C = A + (B + C)$ .

#### Definition 4 Subtraction

Let  $A = (a_{ij})$  and  $B = (b_{ij})$  be two matrices  $1 \leq i \leq m$  and  $1 \leq j \leq n$ .

$A - B$  is the matrix denoted by  $C$  such that  $C = (c_{ij})$  where  $c_{ij} = a_{ij} - b_{ij}$  for all  $1 \leq i \leq m$  and  $1 \leq j \leq n$ .

As addition subtraction is defined if the two matrices have the same number of rows and the same number of columns.

#### Example 3

$$\begin{pmatrix} 15 & -9 \\ 8 & 10 \end{pmatrix} - \begin{pmatrix} -1 & 2 \\ 7 & 10 \end{pmatrix} = \begin{pmatrix} 16 & -11 \\ 1 & 0 \end{pmatrix}$$

#### Definition 5 Scalar Multiplication

Let  $A = (a_{ij})$  be a matrix of size  $m \times n$  and  $\alpha$  be a scalar.

The product of a scalar  $\alpha$  by a matrix  $A$ , denoted as  $\alpha A$ , is defined to be the matrix obtained by multiplying each element of  $A$  by  $\alpha$ .

$$\alpha A = (\alpha \times a_{ij}) \text{ for all } 1 \leq i \leq m \text{ and } 1 \leq j \leq n.$$

#### Example 4

Let  $A = \begin{pmatrix} 12 & 5 & 2 \\ 1 & 17 & 9 \end{pmatrix}$  be a matrix and  $\alpha = 5$  be a scalar.

$$\alpha A = 5 \times \begin{pmatrix} 12 & 5 & 2 \\ 1 & 17 & 9 \end{pmatrix} = \begin{pmatrix} 5 \times 12 & 5 \times 5 & 5 \times 2 \\ 5 \times 1 & 5 \times 17 & 5 \times 9 \end{pmatrix} = \begin{pmatrix} 60 & 25 & 10 \\ 5 & 85 & 45 \end{pmatrix}$$

#### Property 1

Let  $A$  and  $B$  be two matrices of the same size and let  $\alpha$  and  $\beta$  be two scalars.

1.  $\alpha A = A\alpha$ .
2.  $\alpha(\beta A) = (\alpha\beta)A$ .
3.  $(\alpha + \beta)A = \alpha A + \beta A$ .
4.  $\alpha(A + B) = \alpha A + \alpha B$ .

#### Definition 6 Matrix Multiplication

Let  $A = (a_{ik})$  be a matrix of size  $m \times l$  and  $B = (b_{kj})$  be a matrix of size  $l \times n$ .

The multiplication of two matrices  $A$  and  $B$  is defined if the number of columns of the first matrix equals the number of rows of the second matrix.

The product  $A \times B$  is a matrix  $C$  of size  $m \times n$ , where the elements  $c_{ij}$  of the matrix  $C$  can be calculated using the following formula:  $c_{ij} = \sum_{k=1}^l a_{ik} \times b_{kj}$ .

$$\begin{pmatrix} a_{11} & \cdots & a_{1l} \\ a_{21} & \cdots & a_{2l} \\ \vdots & & \vdots \\ a_{m1} & \cdots & a_{ml} \end{pmatrix}_{m \times l} \times \begin{pmatrix} b_{11} & b_{12} & \cdots & \cdots & b_{1n} \\ \vdots & \vdots & & & \vdots \\ b_{l1} & b_{l2} & \cdots & \cdots & b_{ln} \end{pmatrix}_{l \times n} = \begin{pmatrix} c_{11} & c_{12} & \cdots & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & \cdots & c_{2n} \\ \vdots & \vdots & & & \vdots \\ c_{m1} & c_{m2} & \cdots & \cdots & c_{mn} \end{pmatrix}_{m \times n}$$

#### Example 5

Let  $A = \begin{pmatrix} 1 & 2 & 0 \end{pmatrix}$  and  $B = \begin{pmatrix} 0 & 5 \\ -3 & 2 \\ 7 & 10 \end{pmatrix}$  be two matrices.

$$A \times B = (-6 \ 9)$$

### Example 6

Let  $A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$  and  $B = \begin{pmatrix} 10 & -2 & 7 \\ 0 & 0 & -1 \end{pmatrix}$  be two matrices.

This product is impossible, because the number of columns of the first matrix ( $A$ ) does not equal to the number of rows of the second matrix ( $B$ ).

### Property 2

Let  $A, B$  and  $C$  be three matrices where multiplication is possible.

1.  $(AB)C = A(BC)$ .
2.  $A(B + C) = AB + AC$ .
3.  $(B + C)A = BA + CA$ .

### Remark 3

1. In general, matrix multiplication is not commutative  $AB \neq BA$ .
2. If  $AB = 0 \nRightarrow A = 0 \vee B = 0$ .

### Example 7

Let  $A = \begin{pmatrix} 5 & 1 \\ 2 & 0 \end{pmatrix}$  and  $B = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}$  be two matrices.

$$A \times B = \begin{pmatrix} 1 & 6 \\ 0 & 2 \end{pmatrix} \text{ but } B \times A = \begin{pmatrix} 2 & 0 \\ 7 & 1 \end{pmatrix}$$

### Example 8

Let  $A = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$  and  $B = \begin{pmatrix} 0 & 0 \\ 2 & 0 \end{pmatrix}$  be two matrices.

$$A \neq \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \wedge B \neq \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} \text{ but } A \times B = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

## ❖ Types of Matrices

### Definition 7 Zero Matrix

Let  $A = (a_{ij})$  be a matrix of size  $m \times n$ .

$A$  is a zero matrix ( $A = 0$ ), if all its elements are zero.

$$A = \begin{pmatrix} 0 & 0 & \cdots & \cdots & 0 \\ 0 & 0 & \cdots & \cdots & 0 \\ \vdots & \vdots & & & \vdots \\ 0 & 0 & \cdots & \cdots & 0 \end{pmatrix}$$

**Mathematically:**  $\forall a_{ij} \in A, a_{ij} = 0$  with  $1 \leq i \leq m$  et  $1 \leq j \leq n$

### Example 9

$$\text{Let } A = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$A$  is a zero matrix.

### Definition 8 Square Matrix

Let  $A = (a_{ij})$  be a matrix.

$A$  is a square matrix if it has an equal number of rows and columns. In other words, if a matrix has dimensions  $n \times n$ , where  $n$  is a positive integer, then it is called a square matrix.

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}$$

The elements  $a_{11}, a_{22}, \dots, a_{nn}$  are called the elements of the main diagonal.

#### Example 10

$$\text{Let } A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix}$$

$A$  is a square matrix because it has the same number of rows and columns.

#### Remark 4

If  $A$  is a square matrix we can say:  $A$  is of size  $n \times n$  or of order  $n$ .

#### Definition 9 Identity Matrix

Let  $A = (a_{ij})$  be a square matrix of size  $n \times n$ .

An identity matrix, often denoted by  $I$  or  $I_n$ , is a square matrix with 1s on the main diagonal and 0s elsewhere.

$$I = \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & 1 \end{pmatrix}$$

**Mathematically:**  $\forall 1 \leq i \leq n, \text{ et } 1 \leq j \leq n, a_{ij} = \begin{cases} 1 & \text{si } i = j \\ 0 & \text{si } i \neq j \end{cases}$

#### Example 11

$$\text{Let } I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$I$  is an identity matrix for matrices of order 3.

#### Definition 10 Diagonal Matrix

Let  $A = (a_{ij})$  be a square matrix of size  $n \times n$ .

We say that  $A$  is a diagonal matrix if its elements below and above the main diagonal are all zeros.

$$:A = \begin{pmatrix} a_{11} & 0 & \dots & 0 \\ 0 & a_{22} & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & a_{nn} \end{pmatrix}$$

**Mathematically:**  $\forall 1 \leq i \leq n, \text{ et } 1 \leq j \leq n, i \neq j \Rightarrow a_{ij} = 0$

#### Example 12

$$\text{Let } A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

$A$  is a diagonal matrix.

$I$  the identity matrix is also a diagonal matrix.

#### Example 13

$$\text{Let } I = \begin{pmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \ddots & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & 1 \end{pmatrix}$$

The identity matrix is also a diagonal matrix.

### Definition 11 Upper Triangular Matrix

Let  $A = (a_{ij})$  be a square matrix of size  $n \times n$ .

We say that  $A$  is an upper triangular matrix if its elements below the main diagonal are all zeros.

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ 0 & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & a_{nn} \end{pmatrix}$$

**Mathematically:**  $\forall 1 \leq i \leq n, \text{ and } 1 \leq j \leq n \text{ if } i > j \Rightarrow a_{ij} = 0$

### Example 14

$$\text{Let } A = \begin{pmatrix} 1 & 0 & 5 \\ 0 & 2 & 1 \\ 0 & 0 & 3 \end{pmatrix}$$

$A$  is an upper triangular matrix.

### Definition 12 Lower Triangular Matrix

Let  $A = (a_{ij})$  be a square matrix of size  $n \times n$ .

We say that  $A$  is a lower triangular matrix if its elements above the main diagonal are all zeros.

$$A = \begin{pmatrix} a_{11} & 0 & \dots & 0 \\ a_{21} & a_{22} & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{pmatrix}$$

**Mathematically:**  $\forall 1 \leq i \leq n, \text{ and } 1 \leq j \leq n, \text{ if } i < j \Rightarrow a_{ij} = 0$

### Example 15

$$\text{Let } A = \begin{pmatrix} 1 & 0 & 0 \\ 3 & 2 & 0 \\ 0 & 4 & 2 \end{pmatrix}$$

$A$  is a lower triangular matrix.

### Definition 13 Transpose of a Matrix

Let  $A = (a_{ij})$  be a matrix of size  $m \times n$ .

The transpose of a matrix  $A$ , denoted by  $A^t$ , is the matrix obtained from  $A$  by interchanging rows and columns. Specifically, if  $A$  is an  $m \times n$  matrix, then  $A^t$  is the  $n \times m$  matrix.

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & \dots & a_{2n} \\ \vdots & \vdots & & & \vdots \\ a_{m1} & a_{m2} & \dots & \dots & a_{mn} \end{pmatrix} \Leftrightarrow A^t = \begin{pmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & & \vdots \\ \vdots & \vdots & & \vdots \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{pmatrix}$$

### Example 16

$$\text{Let } A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{pmatrix} \Rightarrow A^t = \begin{pmatrix} 1 & 3 & 5 \\ 2 & 4 & 6 \end{pmatrix}$$

$$\text{Let } B = \begin{pmatrix} -1 & 8 & 7 \\ 3 & 5 & 6 \\ 0 & 2 & -4 \end{pmatrix} \Rightarrow B^t = \begin{pmatrix} -1 & 3 & 0 \\ 8 & 5 & 2 \\ 7 & 6 & -4 \end{pmatrix}$$

### Property 3

Let  $A$  and  $B$  be two matrices of size  $m \times n$ ,  $C$  a matrix of size  $n \times l$  and  $\alpha \in F$ .

1.  $(A^t)^t = A$ .
2.  $(\alpha A)^t = \alpha A^t$ .
3.  $(A + B)^t = A^t + B^t$ .
4.  $(AC)^t = C^t A^t$ .

### Definition 14 Symmetric Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

$A$  is a symmetric matrix if it is equal to its transpose.

**Mathematically:**  $A^t = A$

### Example 17

$$\text{Let } A = \begin{pmatrix} 1 & -3 & 0 \\ -3 & 2 & 5 \\ 0 & 5 & 3 \end{pmatrix}$$

$$A \text{ is a symmetric matrix because: } A^t = \begin{pmatrix} 1 & -3 & 0 \\ -3 & 2 & 5 \\ 0 & 5 & 3 \end{pmatrix} = A$$

### Definition 15 Asymmetric Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

$A$  is asymmetric matrix if  $A^t = -A$ .

### Example 18

$$\text{Let } A = \begin{pmatrix} 0 & -i & 5 \\ i & 0 & 3 \\ -5 & -3 & 0 \end{pmatrix}$$

$$A \text{ is an Asymmetric matrix because: } A^t = \begin{pmatrix} 0 & i & -5 \\ -i & 0 & -3 \\ 5 & 3 & 0 \end{pmatrix} = -A$$

### Remark 5

An asymmetric matrix is also called: anti-symmetric matrix or skew-symmetric matrix.

### ❖ Trace and Determinant of a Matrix

#### Definition 16 Trace of a Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

The trace of  $A$ , denoted by  $tr(A)$ , is defined to be the sum of the diagonal entries of  $A$ .

**Mathematically:**  $tr(A) = \sum_{i=1}^n a_{ii} = a_{11} + a_{22} + \dots + a_{nn}$ .

### Example 19

$$\text{Let } A = \begin{pmatrix} 1 & 6 & 1 \\ 4 & -7 & 3 \\ 9 & 5 & 8 \end{pmatrix} \Rightarrow \text{tr}(A) = 1 + (-7) + 8 = 2.$$

#### Property 4

Let  $A$  and  $B$  be two square matrices of order  $n$ .

1.  $\text{tr}(A + B) = \text{tr}(A) + \text{tr}(B)$ .
2.  $\text{tr}(\alpha A) = \alpha \cdot \text{tr}(A)$  with  $\alpha \in F$ .
3.  $\text{tr}(A^T) = \text{tr}(A)$ .
4.  $\text{tr}(AB) = \text{tr}(BA)$ .

#### Definition 17 Determinant of a Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

The determinant of a square matrix  $A$ , denoted as  $\det(A)$ , is a scalar calculated recursively as follows:

1. For  $n = 1$ ,  $\det(A) = a_{11}$ .
2. For  $n = 2$ ,  $A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix} \Leftrightarrow \det(A) = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11} \times a_{22} - a_{21} \times a_{12}$ .
3. For  $n > 2$ ,  $\det(A) = \sum_{j=1}^n (-1)^{i+j} \times a_{ij} \times \det(A_{ij})$  with  $1 \leq i \leq n$ .

Where  $A_{ij}$  is a matrix obtained from  $A$  by deleting the  $i^{\text{th}}$  row and the  $j^{\text{th}}$  column of  $A$ .

#### Example 20

$$A = \begin{pmatrix} 2 & 5 & -4 \\ 6 & 0 & 1 \\ 9 & 10 & 4 \end{pmatrix} \Leftrightarrow \begin{vmatrix} 2 & 5 & -4 \\ 6 & 0 & 1 \\ 9 & 10 & 4 \end{vmatrix} = 2 \times \begin{vmatrix} 0 & 1 \\ 10 & 4 \end{vmatrix} - 5 \begin{vmatrix} 6 & 1 \\ 9 & 4 \end{vmatrix} + (-4) \begin{vmatrix} 6 & 0 \\ 9 & 10 \end{vmatrix}$$

$$= 2 \times (0 \times 4 - 10 \times 1) - 5 \times (6 \times 4 - 9 \times 1) + (-4)(6 \times 10 - 9 \times 0) = -335$$

#### ❖ Inverse of a Matrix

#### Definition 18 Inverse of a Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

The inverse of a square matrix  $A$  is a square matrix  $B$  such that  $A \times B = B \times A = I_n$ .

The inverse of  $A$  is defined by:  $A^{-1} = \frac{1}{\det(A)} \times C^t$ .

where  $C = (-1)^{i+j} M_{ij}$  with  $1 \leq i, j \leq n$  is called the cofactor matrix of  $A$ .  $M_{ij}$  is the determinant of the  $(n-1) \times (n-1)$  matrix obtained by removing the  $i^{\text{th}}$  row and the  $j^{\text{th}}$  column from  $A$ .

#### Remark 6

1. The inverse is defined only for square matrices.
2.  $\det(A) \neq 0 \Leftrightarrow A^{-1}$  exists.
3.  $I_n$  is invertible, and its inverse is  $I_n$  itself.

#### Property 5

Let  $A$  be an invertible matrix.

1. If  $A$  is invertible, the inverse is unique.
2.  $A^{-1}$  is also invertible, and  $(A^{-1})^{-1} = A$

#### Example 21

$$\text{Let } A = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \Leftrightarrow A^{-1} = \begin{pmatrix} 1 & -2 \\ 0 & 1 \end{pmatrix}$$

## ❖ Eigenvalues and Eigenvectors

### Definition 19 Eigenvalues & Eigenvectors

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

$\lambda$  is called an eigenvalue of the matrix  $A$  if there exists a non-zero vector  $X \in F^n$  such that  $AX = \lambda X$ .

The vector  $X$  is called the eigenvector of  $A$  associated with the eigenvalue  $\lambda$ .

**Mathematically:**  $\lambda$  is an eigenvalue of  $A \Leftrightarrow \exists X \in (F^n)^* : AX = \lambda X$ .

$X$  is an eigenvector of  $A \Leftrightarrow \exists \lambda \in F : AX = \lambda X$ .

### Example 22

Let  $A = \begin{pmatrix} 6 & 3 \\ 5 & 8 \end{pmatrix}$

Show that  $\lambda = 3$  is an eigenvalue of  $A$ .

We know that  $\lambda$  is an eigenvalue of  $A \Leftrightarrow \exists X \in (F^n)^* : AX = \lambda X$ .

So  $\begin{pmatrix} 6 & 3 \\ 5 & 8 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = -3 \begin{pmatrix} x \\ y \end{pmatrix} \Rightarrow \begin{cases} 6x + 3y = 3x \\ 5x + 8y = 3y \end{cases} \Rightarrow y = -x \Rightarrow \left\{ \begin{pmatrix} x \\ -x \end{pmatrix} \text{ such that } x \in \mathbb{R} \right\}$

Thus, the solutions are generated by the vector  $\begin{pmatrix} 1 \\ -1 \end{pmatrix}$ , which is the eigenvector associated with the eigenvalue  $\lambda = 3$ .

### Example 23

Let  $A = \begin{pmatrix} 6 & 3 \\ 5 & 8 \end{pmatrix}$

Is  $\begin{pmatrix} 3 \\ 5 \end{pmatrix}$  an eigenvector of  $A$ .

We know that  $X$  is an eigenvector of  $A \Leftrightarrow \exists \lambda \in F : AX = \lambda X$ .

So  $\begin{pmatrix} 6 & 3 \\ 5 & 8 \end{pmatrix} \begin{pmatrix} 3 \\ 5 \end{pmatrix} = \lambda \begin{pmatrix} 3 \\ 5 \end{pmatrix} = 0 \Rightarrow \begin{cases} 33 = 3\lambda \\ 55 = 3\lambda \end{cases} \Rightarrow \lambda = 11$

Thus,  $\begin{pmatrix} 3 \\ 5 \end{pmatrix}$  is an eigenvector of  $A$  and its associated eigenvalue is  $\lambda = 11$ .

### Property 6

Let  $\lambda_1, \lambda_2, \dots, \lambda_n$  be the eigenvalues associated with a given matrix  $A$

1.  $\lambda_1 + \lambda_2 + \dots + \lambda_n = \text{tr}(A)$ .
2.  $\lambda_1 \times \lambda_2 \times \dots \times \lambda_n = \det(A)$ .

### Definition 20 Characteristic Polynomial

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

The polynomial  $p(\lambda) = \det(A - \lambda I)$  is called the characteristic polynomial of  $A$ .

### Example 24

Let  $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$

$p(\lambda) = \det(A - \lambda I) = \begin{vmatrix} 1 - \lambda & 2 \\ 3 & 4 - \lambda \end{vmatrix} = (1 - \lambda)(4 - \lambda) - 6 = \lambda^2 - 5\lambda - 2$ .

### Property 7

Let  $P$  be the characteristic polynomial of a given matrix  $A$ .

The eigenvalues of  $A$  are the roots of the characteristic polynomial of  $A$ .

**Mathematically:**  $\lambda$  is an eigenvalue of  $A \Rightarrow p(\lambda) = 0$ .

### Example 25

Let  $A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$  and  $p(\lambda) = \lambda^2 - 5\lambda - 2$ .

Find all eigenvalues of  $A$ .

$$p(\lambda) = \lambda^2 - 5\lambda - 2 = 0 \Rightarrow \lambda = \frac{5+\sqrt{33}}{2} \text{ or } \lambda = \frac{5-\sqrt{33}}{2}.$$

Thus, the eigenvalues of  $A$  are  $\lambda_1 = \frac{5+\sqrt{33}}{2}$  and  $\lambda_2 = \frac{5-\sqrt{33}}{2}$ .

### Property 8

If  $A$  is a square matrix of order  $n$  then it has at most  $n$  eigenvalues.

## ❖ Similar Matrices

### Definition 21 Similar Matrices

Let  $A$  and  $B$  be two square matrices in  $M_n(F)$ .

We say that matrix  $B$  is similar to matrix  $A$ , or that  $A$  and  $B$  are similar, if there exists an invertible matrix  $P \in M_n(F)$  such that  $B = P^{-1} A P$ .

### Example 26

Let  $A$  and  $B$  be two square matrices in  $M_2(\mathbb{R})$

$$A = \begin{pmatrix} 1 & 2 \\ 0 & 1 \end{pmatrix} \text{ and } B = \begin{pmatrix} 15 & 2 \\ -98 & -13 \end{pmatrix}.$$

$A$  and  $B$  are similar, because there exists an invertible matrix  $P = \begin{pmatrix} 1 & 0 \\ 7 & 1 \end{pmatrix} \in M_2(\mathbb{R})$  such that  $B = P^{-1} A P$

### Property 9

If  $A$  and  $B$  are similar, then they have the same eigenvalues.

## ❖ Special Types of Matrices

### Definition 22 Positive-Definite Matrix

Let  $A = (a_{ij})$  be a real square matrix of order  $n$ .

$A$  is said to be a positive-definite matrix if  $v^t A v > 0$  for all non-zero  $v \in \mathbb{R}^n$ .

**Mathematically:**  $A$  positive definite  $\Leftrightarrow v^t A v > 0, \forall v \in \mathbb{R}^n \setminus \{0\}$

### Example 27

$$\text{Let } A = \begin{pmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{pmatrix}$$

$A$  is a positive definite matrix.

### Property 10

$A$  is positive definite if and only if all of its eigenvalues are positive.

### Definition 23 Positive Semi-Definite Matrix

Let  $A = (a_{ij})$  be a real square matrix of order  $n$ .

$A$  is said to be a positive semi-definite matrix if  $v^t A v \geq 0$  for all non-zero  $v \in \mathbb{R}^n$ .

**Mathematically:**  $A$  positive semi definite  $\Leftrightarrow v^t A v \geq 0, \forall v \in \mathbb{R}^n \setminus \{0\}$

### Example 28

$$\text{Let } A = \begin{pmatrix} 2 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{pmatrix}$$

$A$  is a positive semi-definite matrix.

### Property 11



$A$  is positive semi-definite if and only if all of its eigenvalues are non-negative.

### Definition 24 Orthogonal Matrix

Let  $A = (a_{ij})$  be a real square matrix of order  $n$ .

$A$  is called orthogonal if its inverse is equal to its transpose.

**Mathematically:**  $A^{-1} = A^t \Rightarrow AA^t = I$

### Example 29

$$\text{Let } A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$A$  is an orthogonal matrix because:  $A \times A^t = I$

$$\text{Let } B = \begin{pmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$B$  is an orthogonal matrix because:  $B \times B^t = I$

### Definition 25 Involution Matrix

Let  $A = (a_{ij})$  be a square matrix of order  $n$ .

$A$  is called involutory if it is equal to its own inverse.

**Mathematically:**  $A^{-1} = A \Rightarrow AA = A^2 = I$

### Example 30

$$\text{Let } A = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$A$  is an involutory matrix because:  $A \times A = I$

$$\text{Let } B = \begin{pmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{pmatrix}$$

$B$  is an orthogonal matrix because:  $B \times B = I$

## ❖ Link Between Linear Maps and Matrices

### Definition 26 Link Between Linear Maps and Matrices

Let  $E$  and  $G$  be two finite-dimensional vector spaces over the field  $F$  with dimensions  $m$  and  $n$ , respectively. Let  $B = (b_1, \dots, b_m)$  be a basis of  $E$  and  $B' = (b'_1, \dots, b'_n)$  be a basis of  $G$ , and let  $f: E \rightarrow G$  be a linear map.

The matrix of the linear map  $f$  with respect to the bases  $B$  and  $B'$  is the matrix denoted by  $Mat_{B',B}(f) = (a_{ij}) \in M_{n,m}(F)$ . This matrix is composed of columns that represent the images of the basis vectors of  $E$  under  $f$ , expressed in the basis  $B'$  of  $G$ .

$$\begin{matrix} & f(b_1) & f(b_2) & \dots & f(b_j) & \dots & f(b_m) \\ \begin{matrix} b'_1 \\ b'_2 \\ \vdots \\ b'_n \end{matrix} & \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1j} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2j} & \dots & a_{2m} \\ \vdots & \vdots & \dots & \vdots & \dots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nj} & \dots & a_{nm} \end{pmatrix} \end{matrix}$$

### Example 31

Let  $f$  be the linear map defined by:  $f(x, y, z) = (x + y - z, x - 2y + 3z)$ .

Let  $B = (e_1, e_2, e_3)$  be the standard basis of  $\mathbb{R}^3$  and  $B' = (f_1, f_2)$  be the standard basis of  $\mathbb{R}^2$ .

1. We need to find the images of the elements of  $B$  under  $f$ .

$$e_1 = (1 \ 0 \ 0) \Rightarrow f(e_1) = (1 \ 1)$$

$$e_2 = (0 \ 1 \ 0) \Rightarrow f(e_2) = (1 \ -2)$$

$$e_3 = (0 \ 0 \ 1) \Rightarrow f(e_3) = (-1 \ 3)$$

2. We need to express these images in the basis  $B'$

$$(1 \ 1) = f_1 + f_2$$

$$(1 \ -2) = f_1 - 2f_2$$

$$(-1 \ 3) = f_1 + f_2$$

$$\text{Thus, } \text{Mat}_{B,B'}(f) = \begin{pmatrix} 1 & 1 & -1 \\ 1 & -2 & 3 \end{pmatrix}$$

### Example 32

Let  $f$  be the linear map defined by:  $f(x, y, z) = (x + y - z, x - 2y + 3z)$ .

Let  $\mathcal{A} = (\phi_1, \phi_2, \phi_3) = ((1 \ 1 \ 0), (1 \ 0 \ 1), (0 \ 1 \ 1))$  be a basis for  $\mathbb{R}^3$  and  $\mathcal{A}' = (\sigma_1, \sigma_2) = ((1 \ 0), (1 \ 1))$  be a basis for  $\mathbb{R}^2$ .

$$\phi_1 = (1 \ 1 \ 0) \Rightarrow f(\phi_1) = (2 \ -1) = 3\sigma_1 - \sigma_2$$

$$\phi_2 = (1 \ 0 \ 1) \Rightarrow f(\phi_2) = (0 \ 4) = -4\sigma_1 + 4\sigma_2$$

$$\phi_3 = (0 \ 1 \ 1) \Rightarrow f(\phi_3) = (0 \ 1) = -\sigma_1 + \sigma_2$$

$$\text{Thus, } \text{Mat}_{B,B'}(f) = \begin{pmatrix} 3 & -4 & -1 \\ -1 & 4 & 1 \end{pmatrix}$$

### Remark 7

Let  $f, g : E \rightarrow F$  be two linear maps.

Let  $B$  be a basis of  $E$  and  $B'$  be a basis of  $F$ .

1. The matrix  $\text{Mat}_{B,B'}(f)$  depends on the choice of bases.

2.  $\text{Mat}_{B,B'}(f + g) = \text{Mat}_{B,B'}(f) + \text{Mat}_{B,B'}(g)$ .

3.  $\text{Mat}_{B,B'}(\lambda f) = \lambda \cdot \text{Mat}_{B,B'}(f)$ .

### Remark 8

Let  $f: E \rightarrow F$  and  $g: F \rightarrow G$  be two linear maps and let  $B$  be a basis of  $E$ ,  $B'$  a basis of  $F$ , and  $B''$  a basis of  $G$ .

The matrix of the composition  $f \circ g$  with respect to these bases is given by:

$$\text{Mat}_{B,B'}(f \circ g) = \text{Mat}_{B',B''}(g) \times \text{Mat}_{B,B'}(f)$$

## ➤ Norms and scalar products

### ❖ Norms

In linear algebra, there are two main types of norms that are commonly discussed: **vector norms** and **matrix norms**.

### Vector Norms

#### Definition 27 Vector Norms

Let  $V$  be a vector space over the field  $F$  of scalars.

A norm on  $V$  is a function  $\|\cdot\|: V \rightarrow \mathbb{R}$  that satisfies the following properties:

1.  $\|v\| = 0 \Rightarrow v = 0$ .

2.  $\|v\| \geq 0, \forall v \in V$ .

3.  $\|\alpha v\| = |\alpha| \cdot \|v\|$  for all  $\alpha \in \mathbb{K}$  and  $v \in V$ .

4.  $\|u + v\| \leq \|u\| + \|v\| \forall u, v \in V$ .

### Remark 9

A norm in a vector space plays the same role as the absolute value in  $\mathbb{R}$ .

### Definition 28 $p$ -Norms

Let  $V$  be a vector space over the field  $F$  of scalars. Let  $p > 0$  and  $v \in V$ .

The  $p$ -norm of  $v$  is defined by:  $\|v\|_p = (|v_1|^p + |v_2|^p + \dots + |v_n|^p)^{\frac{1}{p}} = (\sum_{i=1}^n |v_i|^p)^{\frac{1}{p}}$

### Example 33

For  $p = 1 \Rightarrow \|v\|_1 = (|v_1|^1 + |v_2|^1 + \dots + |v_n|^1)^{\frac{1}{1}} = \sum_{i=1}^n |v_i|$

For  $p = 5 \Rightarrow \|v\|_1 = (|v_1|^5 + |v_2|^5 + \dots + |v_n|^5)^{\frac{1}{5}}$

### Definition 29 1, 2 and $\infty$ Norms

Let  $V$  be a vector space over the field  $F$  of scalars.

The following three norms are the most commonly used in practice:

#### 1. 1-Norm (Manhattan Norm or Taxicab Norm)

$$\|v\|_1 = \sum_{i=1}^n |v_i|.$$

This norm sums the absolute values of the components of the vector.

#### 2. 2-Norm (Euclidean Norm)

$$\|v\|_2 = (\sum_{i=1}^n |v_i|^2)^{\frac{1}{2}} = \sqrt{\sum_{i=1}^n |v_i|^2}$$

This norm is the square root of the sum of the squares of the components, which corresponds to the Euclidean distance from the origin.

#### 3. $\infty$ -Norm (Maximum Norm or Chebyshev Norm)

$$\|v\|_\infty = \max_i |v_i|.$$

This norm is the maximum absolute value among the components of the vector.

### Example 34

If  $v = (3 \ 4 - 3i \ 1)$  then  $\|v\|_1 = 9$  and  $\|v\|_2 = \sqrt{35}$  and  $\|v\|_\infty = 5$ .

## Matrix Norms

### Definition 30 Matrix Norms

A matrix norm is a function from  $\mathbb{C}^{m \times n}$  to  $\mathbb{R}$  that satisfies the following properties:

1.  $\|A\| = 0 \Rightarrow A = 0$ .
2.  $\|A\| \geq 0, \forall v \in V$
3.  $\|\alpha A\| = |\alpha| \cdot \|A\|$  for all  $\alpha \in \mathbb{K}$  and  $v \in \mathbb{C}^{m,n}$ .
4.  $\|A + B\| \leq \|A\| + \|B\| \forall A, B \in \mathbb{C}^{m,n}$ .
5.  $\|AB\| \leq \|A\| \cdot \|B\|$  if it is possible.

### Definition 31 $p$ -Norms

Let  $p > 0$  and  $A \in \mathbb{C}^{m \times n}$ .

The  $p$ -norm of  $A$  is defined by:  $\|A\|_p = \sup \frac{\|Ax\|_p}{\|x\|_p} = \max_{\|x\|_p=1} \|Ax\|_p$ .

This norm is a matrix norm known as the **subordinate matrix norm** (to the given vector norm).

### Definition 32 1, 2 and $\infty$ Norms

Let  $A$  be a matrix.

The following three norms are the most commonly used in practice:

#### 1. 1-Norm (Maximum Absolute Column Sum Norm)

$$\|A\|_1 = \max_j \sum_i |a_{ij}|$$

This norm is the maximum of the sums of the absolute values of the entries in each column.

#### 2. 2-Norm

$$\|A\|_2 = \sqrt{\lambda_{\max}(A^T A)}$$

#### 3. $\infty$ -Norm (Maximum Absolute Row Sum Norm)

$$\|A\|_\infty = \max_i \sum_j |a_{ij}|.$$

This norm is the maximum of the sums of the absolute values of the entries in each row.

### Example 35

$$\text{If } A = \frac{1}{\sqrt{3}} \begin{pmatrix} 3 & -1 \\ 0 & \sqrt{8} \end{pmatrix} \text{ then } \|A\|_1 = \frac{1}{\sqrt{3}} + \frac{\sqrt{8}}{\sqrt{3}} \text{ and } \|A\|_2 = 2 \text{ and } \|A\|_\infty = \frac{4}{\sqrt{3}}.$$

### Definition 33 Frobenius Norm

Let  $A$  be a matrix.

The Frobenius matrix norm is defined by:  $\|A\|_F = \sqrt{\text{tr}(A^T A)} = \sqrt{\sum_{i,j} |a_{i,j}|^2}$ .

This norm is analogous to the 2-norm for vectors but applied to matrices. It is the square root of the sum of the absolute squares of the matrix elements.

### Example 36

$$\text{If } A = \frac{1}{\sqrt{3}} \begin{pmatrix} 3 & -1 \\ 0 & \sqrt{8} \end{pmatrix} \text{ then } \|A\|_F = \sqrt{6}$$

## ❖ Inner Product

### Definition 34 Inner Product

Inner product on a vector space  $V$  is a function that associates with each pair of vectors  $x$  and  $y$  a number, satisfying the following properties:

1.  $\langle x|x \rangle \geq 0$ .
2.  $\langle x|x \rangle = 0 \Leftrightarrow x = 0$ .
3.  $\langle x|\alpha y \rangle = \alpha \langle x|y \rangle \forall \alpha \in F$ .
4.  $\langle x|y+z \rangle = \langle x|y \rangle + \langle x|z \rangle$
5.  $\langle x|y \rangle = \langle y|x \rangle$

### Example 37

The following function defines a dot product:  $\langle A|B \rangle = \text{tr}(A^T B)$ .

### Remark 10

1. Inner product is also called dot product or scalar product.
2. If  $V$  is a vector space equipped with an inner product  $\langle x|y \rangle$ , then  $\|x\| = \sqrt{\langle x|x \rangle}$  is a norm on the space  $V$ .