

Interlude 2 = A crash course in Linear Algebra.

→ In all that follows we consider the vector spaces \mathbb{R}^2 (the plane) or \mathbb{R}^3 (the space).

→ We see vectors as coordinates:

$$\mathbb{R}^2 = \mathbb{R} \times \mathbb{R} = \{ (x, y), x \in \mathbb{R}, y \in \mathbb{R} \},$$

$$\mathbb{R}^3 = \mathbb{R} \times \mathbb{R} \times \mathbb{R} = \{ (x, y, z), x \in \mathbb{R}, y \in \mathbb{R}, z \in \mathbb{R} \}.$$

→ We will write \mathbb{R}^m or \mathbb{R}^m , meaning

$$m = 2 \text{ or } 3 \text{ or } 1 \quad \text{and} \quad m = 2 \text{ or } 3 \text{ or } 1$$

→ The real line \mathbb{R} is also to be considered so that $m = 1$ or $m = 1$ is also a case we consider.

→ If you fancy abstraction, you should know that all that we will say remains true for higher dimensional space.

$$\mathbb{R}^n = \underbrace{\mathbb{R} \times \dots \times \mathbb{R}}_{n \text{ times}}$$

→ If you like to stay grounded, remember n, m are 1, 2 or 3.

DEFINITION: A linear mapping

$f: \mathbb{R}^m \rightarrow \mathbb{R}^m$ is a mapping

such that For every $\vec{u}, \vec{v} \in \mathbb{R}^m$,

For every $\lambda, \mu \in \mathbb{R}$,

$$f(\lambda \vec{u} + \mu \vec{v}) = \lambda f(\vec{u}) + \mu f(\vec{v}).$$

REMARK: When $m = n = 1$ these are
the linear functions

$$f: \mathbb{R} \rightarrow \mathbb{R}$$

$$x \mapsto ax \quad \text{for some } a \in \mathbb{R}.$$

DEFINITION: a m by n matrix A
is an array of numbers

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & & & \\ \vdots & & & \\ a_{m1} & & & a_{mn} \end{bmatrix}$$

↑
 m lines
↓

←
 n columns
→

PRODUCT OF A MATRIX AND A VECTOR:

For A a m by n matrix and

$\vec{v} \in \mathbb{R}^n$, we can define

$A\vec{v} \in \mathbb{R}^m$, the product of A and \vec{v} ,
which we explain now on examples.

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THEOREM: To every linear mapping,

$$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$$

corresponds a m by n matrix A

(NOTICE THAT m and n are permuted),

and for every $\vec{u} \in \mathbb{R}^n$,

$$f(\vec{u}) = A\vec{u}.$$