

Oct 25, 2016

Cross product

$$(a, b, c) \times (d, e, f) = \det \begin{bmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a & b & c \\ d & e & f \end{bmatrix} = \begin{matrix} +\mathbf{i} \begin{vmatrix} b & c \\ e & f \end{vmatrix} \\ -\mathbf{j} \begin{vmatrix} a & c \\ d & f \end{vmatrix} \\ +\mathbf{k} \begin{vmatrix} a & b \\ d & e \end{vmatrix} \end{matrix} = \left(\begin{vmatrix} b & c \\ e & f \end{vmatrix}, -\begin{vmatrix} a & c \\ d & f \end{vmatrix}, \begin{vmatrix} a & b \\ d & e \end{vmatrix} \right)$$

$$r\mathbf{i} + s\mathbf{j} + t\mathbf{k} = (r, s, t)$$

Dot product $(x, y, z) \cdot (r, s, t) = rx + sy + tz$

o $(x, y, z) \cdot (r\mathbf{i} + s\mathbf{j} + t\mathbf{k})$

$$= (x, y, z) \cdot (r\mathbf{i} + s\mathbf{j} + t\mathbf{k}) = rx + sy + tz$$

Triple product $(x, y, z) \cdot [(a, b, c) \times (d, e, f)]$

$$(x, y, z) \cdot \det \begin{bmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a & b & c \\ d & e & f \end{bmatrix} = (x, y, z) \cdot \det \begin{bmatrix} \overset{x}{\mathbf{i}} & \overset{y}{\mathbf{j}} & \overset{z}{\mathbf{k}} \\ a & b & c \\ d & e & f \end{bmatrix} = \det \begin{bmatrix} x & y & z \\ a & b & c \\ d & e & f \end{bmatrix}$$

Discussion of determinant as signed volume.

Cross product as vector to measure height,
scaled to multiply by base area.

Cramer's rule:
Solve for y

$$\underset{A}{\begin{bmatrix} a & d & g \\ b & e & h \\ c & f & i \end{bmatrix}} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} r \\ s \\ t \end{bmatrix}$$

$$y = \frac{\begin{vmatrix} a & r & g \\ b & s & h \\ c & t & i \end{vmatrix}}{\begin{vmatrix} a & d & g \\ b & e & h \\ c & f & i \end{vmatrix}} = (r, s, t) \cdot \frac{\begin{vmatrix} a & i & g \\ b & j & h \\ c & k & i \end{vmatrix}}{\det(A)}$$

$$= (r, s, t) \cdot \left(-\begin{vmatrix} b & h \\ c & i \end{vmatrix}, +\begin{vmatrix} a & g \\ c & i \end{vmatrix}, -\begin{vmatrix} a & g \\ b & h \end{vmatrix} \right) / \det(A)$$

Or (another way to use same minors):

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} a & d & g \\ b & e & h \\ c & f & i \end{bmatrix}^{-1} \begin{bmatrix} r \\ s \\ t \end{bmatrix} = \begin{bmatrix} +\begin{vmatrix} e & h \\ f & i \end{vmatrix} & -\begin{vmatrix} d & g \\ f & i \end{vmatrix} & +\begin{vmatrix} d & g \\ e & h \end{vmatrix} \\ -\begin{vmatrix} b & h \\ c & i \end{vmatrix} & +\begin{vmatrix} a & g \\ c & i \end{vmatrix} & -\begin{vmatrix} a & g \\ b & h \end{vmatrix} \\ +\begin{vmatrix} b & e \\ c & f \end{vmatrix} & -\begin{vmatrix} a & d \\ c & f \end{vmatrix} & +\begin{vmatrix} a & d \\ b & e \end{vmatrix} \end{bmatrix} \begin{bmatrix} r \\ s \\ t \end{bmatrix} / \det(A)$$

$$= (r, s, t) \cdot \left(-\begin{vmatrix} b & h \\ c & i \end{vmatrix}, +\begin{vmatrix} a & g \\ c & i \end{vmatrix}, -\begin{vmatrix} a & g \\ b & h \end{vmatrix} \right) / \det(A)$$

Example of Cramer's rule

$$\begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \\ 5 \end{bmatrix} \quad \begin{cases} 2x - y = 1 \\ -x + 2y - z = 0 \\ -y + 2z = 5 \end{cases} \quad \begin{cases} x = (1 + y)/2 \\ y = (x + z)/2 \\ z = (y + 5)/2 \end{cases}$$

y is average of x, z

x is average of 1, y z is average of y, 5

$$\Rightarrow \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}$$

$$\frac{y}{z} = \frac{\begin{vmatrix} 2 & 1 & 0 \\ -1 & 0 & -1 \\ 0 & 5 & 2 \end{vmatrix} / |A|}{\begin{vmatrix} 2 & -1 & 1 \\ -1 & 2 & 0 \\ 0 & -1 & 5 \end{vmatrix} / |A|} = \frac{2 \begin{vmatrix} 0 & -1 \\ 5 & 2 \end{vmatrix} + 1 \begin{vmatrix} 1 & 0 \\ 5 & 2 \end{vmatrix}}{2 \begin{vmatrix} 2 & 0 \\ -1 & 5 \end{vmatrix} + 1 \begin{vmatrix} -1 & 1 \\ -1 & 5 \end{vmatrix}} = \frac{12}{16} = \frac{3}{4} \quad \checkmark$$

expand down first columns

Any linear map $\mathbb{R}^2 \rightarrow \mathbb{R}^n$ is a matrix

$$\begin{bmatrix} a & c \\ b & d \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} r \\ s \end{bmatrix} \quad L \begin{bmatrix} r \\ s \end{bmatrix} = y$$

$$L \begin{bmatrix} r \\ s \end{bmatrix} = \frac{\begin{vmatrix} a & r \\ b & s \end{vmatrix}}{\begin{vmatrix} a & c \\ b & d \end{vmatrix}} = \frac{-rb + sa}{ad - bc} = \frac{\begin{bmatrix} -b & a \end{bmatrix}}{ad - bc} \begin{bmatrix} r \\ s \end{bmatrix}$$

$$L \begin{bmatrix} r \\ s \end{bmatrix} = [0 \ 1] \begin{bmatrix} a & c \\ b & d \end{bmatrix}^{-1} \begin{bmatrix} r \\ s \end{bmatrix} = [0 \ 1] \begin{bmatrix} d - c \\ -b \ a \end{bmatrix} \frac{1}{ad - bc} \begin{bmatrix} r \\ s \end{bmatrix} = \frac{\begin{bmatrix} -b & a \end{bmatrix}}{ad - bc} \begin{bmatrix} r \\ s \end{bmatrix}$$

Rules for determinant

- $\det(I) = 1$
- swap = negate
- linear in each row (col)

$$\begin{vmatrix} a & b & c \\ d & e & f \\ rg & rh & ri \end{vmatrix} = r \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix}$$

determinant is linear in any row or column

Rules for row reduction

- end with I
- swap two rows
- multiply row by r
- add multiple of one row to another

$$\begin{vmatrix} 4 & 2 \\ 2 & 4 \end{vmatrix} = 2 \begin{vmatrix} 2 & 1 \\ 2 & 4 \end{vmatrix} = 2 \cdot 2 \begin{vmatrix} 2 & 1 \\ 1 & 2 \end{vmatrix}$$

$16 - 4 = 12$ $2(8 - 2) = 12$ $2 \cdot 2 \cdot 3 = 12$

$$\begin{array}{l} \textcircled{1} \\ \textcircled{2} \\ \textcircled{3} + r\textcircled{1} \end{array} \begin{vmatrix} a & b & c \\ d & e & f \\ g+ra & h+rb & i+rc \end{vmatrix} = \begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} + r \begin{vmatrix} a & b & c \\ d & e & f \\ a & b & c \end{vmatrix}$$

$[g \ h \ i] + r[a \ b \ c]$ ~~Same~~

So this step doesn't change the determinant

$$\begin{array}{cccccc} \begin{vmatrix} 2 & 1 \\ 3 & 5 \end{vmatrix} & \begin{vmatrix} 2 & 1 \\ 1 & 4 \end{vmatrix} & - \begin{vmatrix} 1 & 4 \\ 2 & 1 \end{vmatrix} & - \begin{vmatrix} 1 & 4 \\ 0 & 7 \end{vmatrix} & 7 \begin{vmatrix} 1 & 4 \\ 0 & 1 \end{vmatrix} & 7 \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} \\ \textcircled{2} \leftarrow \textcircled{2} - \textcircled{1} & \textcircled{1} \leftrightarrow \textcircled{2} & \textcircled{2} \leftarrow \textcircled{2} - 2\textcircled{1} & \textcircled{2} \leftarrow -\frac{1}{7}\textcircled{2} & \textcircled{1} \leftarrow \textcircled{1} - 4\textcircled{2} & \\ 7 & 7 & 7 & 7 & 7 & 7 \end{array}$$

4x4

$$\begin{vmatrix} 3 & 3 & 3 & 0 \\ 3 & 3 & 0 & 3 \\ 3 & 0 & 3 & 3 \\ 0 & 3 & 3 & 3 \end{vmatrix}$$

$$= 3^4 \begin{vmatrix} 1 & 1 & 1 & 0 \\ 1 & 1 & 0 & 1 \\ 1 & 0 & 1 & 1 \\ 0 & 1 & 1 & 1 \end{vmatrix}$$

$$= 3^4 \begin{vmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 0 \end{vmatrix}$$

$$= 3^4 \begin{vmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 3 & 3 & 3 & 3 \end{vmatrix}$$

$$= 3^5 \begin{vmatrix} 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 1 & 1 & 1 & 1 \end{vmatrix}$$

$$= 3^5 \begin{vmatrix} -1 & 0 & 0 & 0 \\ 0 & -1 & 0 & 0 \\ 0 & 0 & -1 & 0 \\ 1 & 1 & 1 & 1 \end{vmatrix}$$

$$= -3^5 \begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 1 & 1 & 1 & 1 \end{vmatrix}$$

$$= -3^5 \begin{vmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{vmatrix}$$

$$= -3^5$$

n x n

$$\begin{vmatrix} 3 & 3 & \dots & 3 & 0 \\ 3 & 3 & & 0 & 3 \\ \vdots & & \ddots & & \vdots \\ 3 & 0 & & 3 & 3 \\ 0 & 3 & \dots & 3 & 3 \end{vmatrix}$$

$$= 3^n \begin{vmatrix} 1 & 1 & \dots & 1 & 0 \\ 1 & 1 & & 0 & 1 \\ \vdots & & \ddots & & \vdots \\ 1 & 0 & & 1 & 1 \\ 0 & 1 & \dots & 1 & 1 \end{vmatrix}$$

$$= \begin{matrix} (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} 0 & 1 & \dots & 1 & 1 \\ 1 & 0 & & 1 & 1 \\ \vdots & & \ddots & & \vdots \\ 1 & 1 & & 0 & 1 \\ 1 & 1 & \dots & 1 & 0 \end{vmatrix}$$

$$= \begin{matrix} (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} 0 & 1 & \dots & 1 & 1 \\ 1 & 0 & & 1 & 1 \\ \vdots & & \ddots & & \vdots \\ 1 & 1 & & 0 & 1 \\ n-1 & n-1 & \dots & n-1 & n-1 \end{vmatrix}$$

$$= \begin{matrix} (n-1) \\ (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} 0 & 1 & \dots & 1 & 1 \\ 1 & 0 & & 1 & 1 \\ \vdots & & \ddots & & \vdots \\ 1 & 1 & & 0 & 1 \\ 1 & 1 & \dots & 1 & 1 \end{vmatrix}$$

$$= \begin{matrix} (n-1) \\ (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} -1 & 0 & \dots & 0 & 0 \\ 0 & -1 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & -1 & 0 \\ 1 & 1 & \dots & 1 & 1 \end{vmatrix}$$

$$= \begin{matrix} (-1)^{(n-1)} \\ (n-1) \\ (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 1 & 0 \\ 1 & 1 & \dots & 1 & 1 \end{vmatrix}$$

$$= \begin{matrix} (-1)^{(n-1)} \\ (n-1) \\ (-1)^{\lfloor \frac{n}{2} \rfloor} \\ 3^n \end{matrix} \begin{vmatrix} 1 & 0 & \dots & 0 & 0 \\ 0 & 1 & & 0 & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & 0 & & 1 & 0 \\ 0 & 0 & \dots & 0 & 1 \end{vmatrix}$$

$$= (-1)^{(n-1)} (n-1) (-1)^{\lfloor \frac{n}{2} \rfloor} 3^n$$

Introduce eigenvalues and eigenvectors

$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$ in standard coords, $\begin{bmatrix} 3 & 0 \\ 0 & 1 \end{bmatrix}$ in eigencoords

$$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \\ 3 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad \lambda_1 = 3$$

$$Av_1 = \lambda_1 v_1$$

$$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix} = 1 \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$v_2 = \begin{bmatrix} 1 \\ -1 \end{bmatrix} \quad \lambda_2 = 1$$

$$Av_2 = \lambda_2 v_2$$

v eigenvector } corresponding
 λ eigenvalue

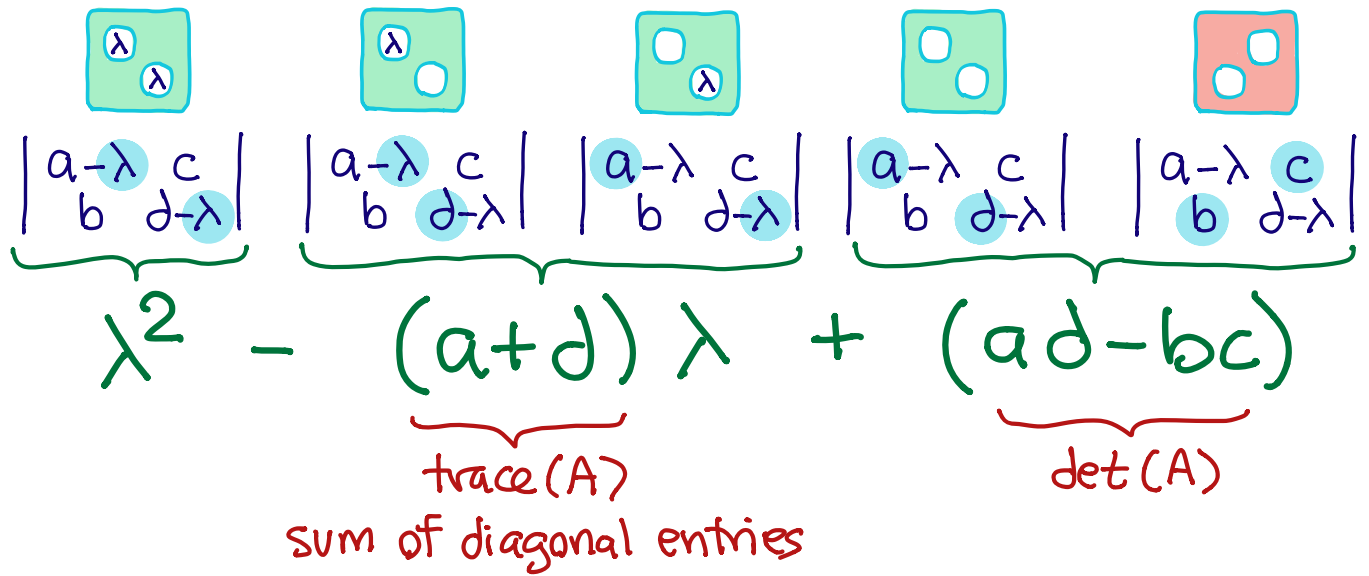
$$\Leftrightarrow Av = \lambda v \Leftrightarrow Av = (\lambda I)v \Leftrightarrow (A - \lambda I)v = 0$$

A	v	λ	$(A - \lambda I)v = 0$
$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$	$\begin{bmatrix} 1 \\ 1 \end{bmatrix}$	3	$\begin{bmatrix} -1 & 1 \\ 1 & -1 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix}$	$\begin{bmatrix} 1 \\ -1 \end{bmatrix}$	1	$\begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$
won't work:		2	$\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix} \neq \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

Want $\det(A - \lambda I) = \det \begin{bmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{bmatrix} = 0$

$$\begin{aligned} |A - \lambda I| &= (2-\lambda)(2-\lambda) - 1 \cdot 1 \\ &= \lambda^2 - 4\lambda + 3 \\ &= (\lambda-3)(\lambda-1) = 0 \\ \lambda &= 3, 1 \end{aligned}$$

$$\begin{vmatrix} a-\lambda & c \\ b & d-\lambda \end{vmatrix} = 0 =$$



$$\lambda^2 - \underbrace{(a+d)}_{\text{trace}(A)} \lambda + \underbrace{(ad-bc)}_{\text{det}(A)}$$

sum of diagonal entries

Suppose roots are r, s (eigenvalues)

$$\begin{aligned} & (\lambda - r)(\lambda - s) \\ &= \lambda^2 - (r+s)\lambda + rs \\ &= \lambda^2 - (a+d)\lambda + (ad-bc) \\ &= \lambda^2 - \text{trace}(A)\lambda + \text{det}(A) \end{aligned}$$

$$\Rightarrow \begin{cases} \text{trace}(A) = \text{sum of eigenvalues} \\ \text{det}(A) = \text{product of eigenvalues} \end{cases}$$

We can skip the polynomial, and work from this.

$$A = \begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \quad \begin{aligned} \text{trace}(A) &= 4 = r+s \\ \text{det}(A) &= 3 = rs \end{aligned} \quad \Rightarrow r, s = 1, 3$$