

Contents

<i>Preface</i>	v
1. Introduction	1
2. Vector Spaces, Bases, Linear Maps	5
2.1 Motivations: Linear Combinations, Linear Independence and Rank	5
2.2 Vector Spaces	18
2.3 Indexed Families; the Sum Notation $\sum_{i \in I} a_i$	26
2.4 Linear Independence, Subspaces	32
2.5 Bases of a Vector Space	39
2.6 Matrices	47
2.7 Linear Maps	53
2.8 Linear Forms and the Dual Space	61
2.9 Summary	64
2.10 Problems	66
3. Matrices and Linear Maps	75
3.1 Representation of Linear Maps by Matrices	75
3.2 Composition of Linear Maps and Matrix Multiplication	80
3.3 Change of Basis Matrix	86
3.4 The Effect of a Change of Bases on Matrices	90
3.5 Summary	94
3.6 Problems	94

4.	Haar Bases, Haar Wavelets, Hadamard Matrices	101
4.1	Introduction to Signal Compression Using Haar Wavelets	101
4.2	Haar Bases and Haar Matrices, Scaling Properties of Haar Wavelets	103
4.3	Kronecker Product Construction of Haar Matrices	108
4.4	Multiresolution Signal Analysis with Haar Bases	111
4.5	Haar Transform for Digital Images	113
4.6	Hadamard Matrices	122
4.7	Summary	125
4.8	Problems	125
5.	Direct Sums, Rank-Nullity Theorem, Affine Maps	129
5.1	Direct Products	129
5.2	Sums and Direct Sums	130
5.3	The Rank-Nullity Theorem; Grassmann's Relation	136
5.4	Affine Maps	143
5.5	Summary	150
5.6	Problems	150
6.	Determinants	159
6.1	Permutations, Signature of a Permutation	159
6.2	Alternating Multilinear Maps	164
6.3	Definition of a Determinant	168
6.4	Inverse Matrices and Determinants	177
6.5	Systems of Linear Equations and Determinants	180
6.6	Determinant of a Linear Map	183
6.7	The Cayley–Hamilton Theorem	183
6.8	Permanents	189
6.9	Summary	192
6.10	Further Readings	193
6.11	Problems	193
7.	Gaussian Elimination, LU -Factorization, Cholesky Factorization, Reduced Row Echelon Form	199
7.1	Motivating Example: Curve Interpolation	199
7.2	Gaussian Elimination	203
7.3	Elementary Matrices and Row Operations	208
7.4	LU -Factorization	212

7.5	$PA = LU$ Factorization	218
7.6	Proof of Theorem 7.2 \otimes	227
7.7	Dealing with Roundoff Errors; Pivoting Strategies	233
7.8	Gaussian Elimination of Tridiagonal Matrices	234
7.9	SPD Matrices and the Cholesky Decomposition	237
7.10	Reduced Row Echelon Form (RREF)	247
7.11	RREF, Free Variables, and Homogenous Linear Systems	253
7.12	Uniqueness of RREF Form	257
7.13	Solving Linear Systems Using RREF	259
7.14	Elementary Matrices and Columns Operations	266
7.15	Transvections and Dilatations \otimes	267
7.16	Summary	274
7.17	Problems	275
8.	Vector Norms and Matrix Norms	287
8.1	Normed Vector Spaces	287
8.2	Matrix Norms	299
8.3	Subordinate Norms	304
8.4	Inequalities Involving Subordinate Norms	312
8.5	Condition Numbers of Matrices	314
8.6	An Application of Norms: Solving Inconsistent Linear Systems	323
8.7	Limits of Sequences and Series	325
8.8	The Matrix Exponential	328
8.9	Summary	331
8.10	Problems	333
9.	Iterative Methods for Solving Linear Systems	339
9.1	Convergence of Sequences of Vectors and Matrices	339
9.2	Convergence of Iterative Methods	342
9.3	Description of the Methods of Jacobi, Gauss–Seidel, and Relaxation	344
9.4	Convergence of the Methods of Gauss–Seidel and Relaxation	353
9.5	Convergence of the Methods of Jacobi, Gauss–Seidel, and Relaxation for Tridiagonal Matrices	356
9.6	Summary	362
9.7	Problems	363

10. The Dual Space and Duality	367
10.1 The Dual Space E^* and Linear Forms	367
10.2 Pairing and Duality Between E and E^*	375
10.3 The Duality Theorem and Some Consequences	380
10.4 The Bidual and Canonical Pairings	386
10.5 Hyperplanes and Linear Forms	388
10.6 Transpose of a Linear Map and of a Matrix	389
10.7 Properties of the Double Transpose	394
10.8 The Four Fundamental Subspaces	397
10.9 Summary	399
10.10 Problems	400
11. Euclidean Spaces	405
11.1 Inner Products, Euclidean Spaces	405
11.2 Orthogonality and Duality in Euclidean Spaces	415
11.3 Adjoint of a Linear Map	422
11.4 Existence and Construction of Orthonormal Bases	425
11.5 Linear Isometries (Orthogonal Transformations)	433
11.6 The Orthogonal Group, Orthogonal Matrices	436
11.7 The Rodrigues Formula	438
11.8 QR -Decomposition for Invertible Matrices	441
11.9 Some Applications of Euclidean Geometry	447
11.10 Summary	448
11.11 Problems	449
12. QR -Decomposition for Arbitrary Matrices	463
12.1 Orthogonal Reflections	463
12.2 QR -Decomposition Using Householder Matrices	469
12.3 Summary	479
12.4 Problems	480
13. Hermitian Spaces	487
13.1 Sesquilinear and Hermitian Forms, Pre-Hilbert Spaces and Hermitian Spaces	487
13.2 Orthogonality, Duality, Adjoint of a Linear Map	497
13.3 Linear Isometries (Also Called Unitary Transformations)	504
13.4 The Unitary Group, Unitary Matrices	505
13.5 Hermitian Reflections and QR -Decomposition	509

13.6 Orthogonal Projections and Involutions	514
13.7 Dual Norms	517
13.8 Summary	524
13.9 Problems	525
14. Eigenvectors and Eigenvalues	531
14.1 Eigenvectors and Eigenvalues of a Linear Map	531
14.2 Reduction to Upper Triangular Form	540
14.3 Location of Eigenvalues	545
14.4 Conditioning of Eigenvalue Problems	549
14.5 Eigenvalues of the Matrix Exponential	551
14.6 Summary	554
14.7 Problems	554
15. Unit Quaternions and Rotations in $SO(3)$	565
15.1 The Group $SU(2)$ of Unit Quaternions and the Skew Field \mathbb{H} of Quaternions	566
15.2 Representation of Rotations in $SO(3)$ by Quaternions in $SU(2)$	567
15.3 Matrix Representation of the Rotation r_q	572
15.4 An Algorithm to Find a Quaternion Representing a Rotation	574
15.5 The Exponential Map $\exp: \mathfrak{su}(2) \rightarrow SU(2)$	578
15.6 Quaternion Interpolation \otimes	580
15.7 Nonexistence of a "Nice" Section from $SO(3)$ to $SU(2)$	583
15.8 Summary	585
15.9 Problems	585
16. Spectral Theorems in Euclidean and Hermitian Spaces	589
16.1 Introduction	589
16.2 Normal Linear Maps: Eigenvalues and Eigenvectors	589
16.3 Spectral Theorem for Normal Linear Maps	595
16.4 Self-Adjoint, Skew-Self-Adjoint, and Orthogonal Linear Maps	601
16.5 Normal and Other Special Matrices	607
16.6 Rayleigh–Ritz Theorems and Eigenvalue Interlacing	611
16.7 The Courant–Fischer Theorem; Perturbation Results	615
16.8 Summary	620

16.9 Problems 620

17. Computing Eigenvalues and Eigenvectors 625

17.1 The Basic QR Algorithm 627

17.2 Hessenberg Matrices 635

17.3 Making the QR Method More Efficient Using Shifts 641

17.4 Krylov Subspaces; Arnoldi Iteration 647

17.5 GMRES 651

17.6 The Hermitian Case; Lanczos Iteration 652

17.7 Power Methods 653

17.8 Summary 656

17.9 Problems 657

18. Graphs and Graph Laplacians; Basic Facts 659

18.1 Directed Graphs, Undirected Graphs, Incidence Matrices, Adjacency Matrices, Weighted Graphs 662

18.2 Laplacian Matrices of Graphs 670

18.3 Normalized Laplacian Matrices of Graphs 675

18.4 Graph Clustering Using Normalized Cuts 679

18.5 Summary 682

18.6 Problems 683

19. Spectral Graph Drawing 687

19.1 Graph Drawing and Energy Minimization 687

19.2 Examples of Graph Drawings 691

19.3 Summary 696

20. Singular Value Decomposition and Polar Form 699

20.1 Properties of $f^* \circ f$ 699

20.2 Singular Value Decomposition for Square Matrices 703

20.3 Polar Form for Square Matrices 706

20.4 Singular Value Decomposition for Rectangular Matrices 709

20.5 Ky Fan Norms and Schatten Norms 714

20.6 Summary 715

20.7 Problems 715

21. Applications of SVD and Pseudo-Inverses 719

21.1 Least Squares Problems and the Pseudo-Inverse 719

21.2 Properties of the Pseudo-Inverse 726

21.3 Data Compression and SVD 733

21.4 Principal Components Analysis (PCA) 735

21.5 Best Affine Approximation 745

21.6 Summary 752

21.7 Problems 752

22. Annihilating Polynomials and the Primary Decomposition 755

22.1 Basic Properties of Polynomials; Ideals, GCD's 757

22.2 Annihilating Polynomials and the Minimal Polynomial 762

22.3 Minimal Polynomials of Diagonalizable Linear Maps 764

22.4 Commuting Families of Diagonalizable and Triangulable Maps 768

22.5 The Primary Decomposition Theorem 771

22.6 Jordan Decomposition 777

22.7 Nilpotent Linear Maps and Jordan Form 780

22.8 Summary 788

22.9 Problems 789

Hadamard matrices which have applications in error correcting codes, processing, and low rank approximation. 791

Bibliography 791

Index 795