

Linear Algebra

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- Difficult problem can be handled effectively
 - Representation
 - 3D points, lines, planes in the 3D space
 - Distance?



- Difficult problem can be handled effectively
 - Representation
 - Coordinates will be used
 - Perform geometrical transformations/computation
 - The rotation of a 3D object
 - The intersection of 3 non-parallel planes
 - Associate 3D with 2D points
 - The projection of a 3D object onto a plane



- Difficult problem can be handled effectively
 - Representation
 - Coordinates will be used
 - Images are matrices of numbers
 - Find properties of these number





- Difficult problem can be handled effectively
 - Representation
 - Coordinates will be used
 - Images are matrices of numbers
- Linear algebra
 - Organize information in cases where certain mathematical structures are present
 - The study of those structures
 - Vectors and linear functions

Scope of the lectures



Part 1: Vectors, matrices, matrix/vector arithmetic, geometric transformations

Part 2: Linear systems, linear-least squares

Part 3: Eigen values/vectors, singular value decomposition



Linear Algebra - Part 1 Vectors, matrices, matrix/vector arithmetic, geometric transformations

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Vectors (i.e., 2D vectors)

$$\mathbf{v} = (x_1, x_2)$$

Magnitude: $|| \mathbf{v} || = \sqrt{x_1^2 + x_2^2}$



If $\|\mathbf{v}\| = 1$, **V** is a UNIT vector



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Magnitude: $\| \mathbf{v} \| = \sqrt{x_1^2 + x_2^2}$



If $\|\mathbf{v}\| = 1$, **V** is a UNIT vector

What is the unit vector that has the same direction as v?





Vectors (i.e., 2D vectors)

$$\mathbf{v} = (x_1, x_2)$$

Magnitude: $\| \mathbf{v} \| = \sqrt{x_1^2 + x_2^2}$



If $\|\mathbf{v}\|=1$, **V** is a UNIT vector

$$\frac{\mathbf{v}}{\|\mathbf{v}\|} = \left(\frac{x_1}{\|\mathbf{v}\|}, \frac{x_2}{\|\mathbf{v}\|}\right) \text{ Is a unit vector}$$

Orientation: $\theta = \tan^{-1}\left(\frac{x_2}{x_1}\right)$

Vector Addition



$$\mathbf{v} + \mathbf{w} = (x_1, x_2) + (y_1, y_2) = (x_1 + y_1, x_2 + y_2)$$



Compute

(0, 1) + (1, 0) = ?(1, 1) + (1, 1) = ?(1, 0) + (-1, 0) = ?

Vector Subtraction



• Inverse operation of addition

$$\mathbf{v} - \mathbf{w} = (x_1, x_2) - (y_1, y_2) = (x_1 - y_1, x_2 - y_2)$$

Scalar Product



- Length is changed
- Direction is preserved

$$a\mathbf{v} = a(x_1, x_2) = (ax_1, ax_2)$$



Inner (dot) Product



$$v \cdot \alpha$$

 $v \cdot w = (x_1, x_2) \cdot (y_1, y_2) = x_1 y_1 + x_2 y_2$

The inner product is a SCALAR!

 $\mathbf{v} \cdot \mathbf{w} = (\mathbf{x}_1, \mathbf{x}_2) \cdot (\mathbf{y}_1, \mathbf{y}_2) = \|\mathbf{v}\| \cdot \|\mathbf{w}\| \cos \alpha$

Inner (dot) Product



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if $v \perp w$, $v \cdot w = 2$



Inner (dot) Product



$$v \alpha$$

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The inner product is a SCALAR!

$$\mathbf{v} \cdot \mathbf{w} = (\mathbf{x}_1, \mathbf{x}_2) \cdot (\mathbf{y}_1, \mathbf{y}_2) = \|\mathbf{v}\| \cdot \|\mathbf{w}\| \cos \alpha$$

Compute the inner product of

 $(0, 1) \cdot (1, 0) = ?$ $(1, 1) \cdot (1, 1) = ?$ $(1, 0) \cdot (-1, 0) = ?$



Orthonormal Basis



- Unit vectors; orthogonal to each other
- Any vector -> linear combination of the basis



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Orthonormal Basis



- Unit vectors; orthogonal to each other
- Any vector -> linear combination of the basis

$$\mathbf{i} = (1,0) \quad ||\mathbf{i}|| = 1 \quad \mathbf{i} \cdot \mathbf{j} = 0$$

$$\mathbf{j} = (0,1) \quad ||\mathbf{j}|| = 1 \quad \mathbf{v} = \mathbf{x}_1 \mathbf{i} + \mathbf{x}_2 \mathbf{j}$$

$$\mathbf{v} = (x_1, x_2) \quad \mathbf{v} = \mathbf{x}_1 \mathbf{i} + \mathbf{x}_2 \mathbf{j}$$

$$\mathbf{v} \cdot \mathbf{i} = ? = (\mathbf{x}_1 \mathbf{i} + \mathbf{x}_2 \mathbf{j}) \cdot \mathbf{i} = \mathbf{x}_1 \mathbf{1} + \mathbf{x}_2 \mathbf{0} = \mathbf{x}_1$$

$$\mathbf{v} \cdot \mathbf{j} = (\mathbf{x}_1 \mathbf{i} + \mathbf{x}_2 \mathbf{j}) \cdot \mathbf{j} = \mathbf{x}_1 \cdot \mathbf{0} + \mathbf{x}_2 \cdot \mathbf{1} = \mathbf{x}_2$$



Vector (cross) Product



Magnitude: $||u|| = ||v \times w|| = ||v|| ||w|| \sin \alpha$



Vector (cross) Product



Magnitude: $||u|| = ||v \times w|| = ||v|| ||w|| \sin \alpha$

Orientation:

$$u \perp v \Longrightarrow u \cdot v =$$
$$u \perp w \Longrightarrow u \cdot w =$$



Vector (cross) Product



Magnitude:
$$||u|| = ||v \times w|| = ||v|| ||w|| \sin \alpha$$

Orientation:

$$u \perp v \Rightarrow u \cdot v = (v \times w) \cdot v = 0$$

$$u \perp w \Rightarrow u \cdot w = (v \times w) \cdot w = 0$$
if $v // w$? $\rightarrow u = 2$



Vector Product Computation

- Orthonormal basis
 - i = (1,0,0) ||i||=1 $i = j \times k$

 j = (0,1,0) ||j||=1 $j = k \times i$

 k = (0,0,1) ||k||=1 $k = i \times j$

$$\mathbf{u} = \mathbf{v} \times \mathbf{w} = (x_1, x_2, x_3) \times (y_1, y_2, y_3)$$





Vector Product Computation

- Orthonormal basis
 - i = (1,0,0)||i||=1 $i = j \times k$ j = (0,1,0)||j||=1 $j = k \times i$ k = (0,0,1)||k||=1 $k = i \times j$

$$\mathbf{u} = \mathbf{v} \times \mathbf{w} = (x_1, x_2, x_3) \times (y_1, y_2, y_3)$$
$$= (x_2 y_3 - x_3 y_2)\mathbf{i} + (x_3 y_1 - x_1 y_3)\mathbf{j} + (x_1 y_2 - x_2 y_1)\mathbf{k}$$



Matrices





Matrix addition



Sum:
$$C_{n \times m} = A_{n \times m} + B_{n \times m}$$
 $c_{ij} = a_{ij} + b_{ij}$

A and B must have the same dimensions!

Example:
$$\begin{bmatrix} 2 & 5 \\ 3 & 1 \end{bmatrix} + \begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix} = \begin{bmatrix} 8 & 7 \\ 4 & 6 \end{bmatrix}$$



Matrix product

$$A_{n \times m} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{bmatrix} \mathbf{a}_{i} \qquad B_{m \times p} = \begin{bmatrix} b_{11} \\ b_{21} \\ \vdots \\ b_{m1} \end{bmatrix} \begin{bmatrix} b_{12} & \dots & b_{1p} \\ b_{22} & \dots & b_{2p} \\ \vdots & \vdots & \vdots \\ b_{m2} & \dots & b_{mp} \end{bmatrix}$$
Product:
$$\mathbf{b}_{j}$$

$$\mathbf{b}_{j}$$

$$\mathbf{c}_{ij} = \mathbf{a}_{i} \cdot \mathbf{b}_{j} = \sum_{k=1}^{m} a_{ik} b_{kj}$$

A and B must have compatible dimensions!

$$A_{n \times n} B_{n \times n} = B_{n \times n} A_{n \times n}$$

Matrix transpose



Transpose:

$$C_{m \times n} = A^{T}{}_{n \times m} \qquad (A+B)^{T} = A^{T} + B^{T}$$
$$C_{ij} = a_{ji} \qquad (AB)^{T} = B^{T}A^{T}$$

If
$$A^T = A$$
 A is symmetric

Examples:

$$\begin{bmatrix} 6 & 2 \\ 1 & 5 \end{bmatrix}^{T} = \begin{bmatrix} 6 & 1 \\ 2 & 5 \end{bmatrix} \qquad \begin{bmatrix} 6 & 2 \\ 1 & 5 \\ 3 & 8 \end{bmatrix}^{T} = \begin{bmatrix} 6 & 1 & 3 \\ 2 & 5 & 8 \end{bmatrix} \qquad \begin{bmatrix} 5 & 2 \\ 1 & 5 \end{bmatrix}$$

Matrix determinant



$$\det \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix} = a_{11}a_{22} - a_{21}a_{12}$$
$$\det \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = a_{11}\begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12}\begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13}\begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$
(alternate signs)

A must be square Example: $det \begin{bmatrix} 2 & 5 \\ 3 & 1 \end{bmatrix} =$

$$\begin{vmatrix} 1 & 2 & 1 \\ 3 & 0 & 4 \\ 8 & 4 & 10 \end{vmatrix} = \bigcirc_{32}^{32}$$



Matrix inverse

 Reciprocal Reciprocal $\frac{8}{1} \times (1/8) = 1$ Inverse of a matrix Inverse $A \times A^{-1} = \mathbf{I}$ $\mathbf{I} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ When the inverse comes first: Identity Matrix $(1/8) \times 8 = 1$

 $A^{-1} \times A = I$



Matrix inverse: compute



- 1. Swap the positions of a and d
- 2. Put **negatives** in front of b and c
- 3. Divide everything by the determinant



Matrix inverse: always exist?

• A must be square

$$\begin{bmatrix} 6 & 1 & 3 \\ 2 & 5 & 8 \end{bmatrix}$$



Matrix inverse: always exist?

- A must be square
- A must be non-singular





2D Geometric Transformations

2D Translation







2D Translation Equation



$$\mathbf{P'} = \mathbf{P} + \mathbf{t} = (\mathbf{x} + \mathbf{t}_{\mathbf{x}}, \mathbf{y} + \mathbf{t}_{\mathbf{y}})$$



2D Translation using Matrices





2D Translation using Matrices

- Homogeneous coordinates
 - Multiply the coordinates by a non-zero scalar and add an extra coordinate equal to that scalar

$$(x, y) \rightarrow (x \cdot z, y \cdot z, z) \quad z \neq 0$$
$$(x, y, z) \rightarrow (x \cdot w, y \cdot w, z \cdot w, w) \quad w \neq 0$$



2D Translation using Matrices

- Homogeneous coordinates
 - Multiply the coordinates by a non-zero scalar and add an extra coordinate equal to that scalar

$$(x, y) \rightarrow (x \cdot z, y \cdot z, z) \quad z \neq 0$$
$$(x, y, z) \rightarrow (x \cdot w, y \cdot w, z \cdot w, w) \quad w \neq 0$$

• Back to Cartesian coordinates

- Divide by the last coordinate and eliminate it

$$(x, y, z) \quad z \neq 0 \rightarrow (x / z, y / z)$$
$$(x, y, z, w) \quad w \neq 0 \rightarrow (x / w, y / w, z / w)$$





TUDelft

3Dgeoinfo

Scaling







Scaling Equation



$$\mathbf{P'} \rightarrow \begin{bmatrix} s_x x \\ s_y y \\ 1 \end{bmatrix} = \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{S'} & \mathbf{0} \\ \mathbf{0} & \mathbf{1} \end{bmatrix} \cdot \mathbf{P} = \mathbf{S} \cdot \mathbf{P}$$

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Scaling & Translation





Scaling & Translation





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Scaling & Translation



$$\mathbf{P}'' = \mathbf{T} \cdot \mathbf{S} \cdot \mathbf{P} = \begin{bmatrix} 1 & 0 & t_{x} \\ 0 & 1 & t_{y} \\ 0 & 0 & 1 \end{bmatrix} \cdot \begin{bmatrix} s_{x} & 0 & 0 \\ 0 & s_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} s_{x} & 0 & t_{x} \\ 0 & s_{y} & t_{y} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

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Translation & Scaling = Scaling & Translation ?

$$\mathbf{P}^{\prime\prime\prime} = \mathbf{T} \cdot \mathbf{S} \cdot \mathbf{P} = \begin{bmatrix} 1 & 0 & t_{x} \\ 0 & 1 & t_{y} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_{x} & 0 & 0 \\ 0 & s_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} s_{x} & 0 & t_{x} \\ 0 & s_{y} & t_{y} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} s_{x}x + t_{x} \\ s_{y}y + t_{y} \\ 1 \end{bmatrix}$$

$$\mathbf{P'''} = \mathbf{S} \cdot \mathbf{T} \cdot \mathbf{P} = \begin{bmatrix} \mathbf{s}_{x} & 0 & 0 \\ 0 & \mathbf{s}_{y} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 & \mathbf{t}_{x} \\ 0 & 1 & \mathbf{t}_{y} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{s}_{x} & 0 & \mathbf{s}_{x} \mathbf{t}_{x} \\ 0 & \mathbf{s}_{y} & \mathbf{s}_{y} \mathbf{t}_{y} \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{x} \\ \mathbf{y} \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{s}_{x} \mathbf{x} + \mathbf{s}_{x} \mathbf{t}_{x} \\ \mathbf{s}_{y} \mathbf{y} + \mathbf{s}_{y} \mathbf{t}_{y} \\ 1 \end{bmatrix}$$

Rotation





Rotation Equations





Rotation Equations





 $x = r \cos(\phi)$ $y = r \sin(\phi)$ $x' = r \cos(\phi + \theta)$ $y' = r \sin(\phi + \theta)$ Expand $x' = r \cos(\phi) \cos(\theta) - r \sin(\phi) \sin(\theta)$ $y' = r \sin(\phi) \cos(\theta) + r \cos(\phi) \sin(\theta)$ Substitute $x' = x \cos(\theta) - y \sin(\theta)$ $y' = x \sin(\theta) + y \cos(\theta)$

Rotation Equations





This is easy to capture in matrix form:

$$\begin{bmatrix} x'\\y' \end{bmatrix} = \begin{bmatrix} \cos(\theta) & -\sin(\theta)\\\sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} x\\y \end{bmatrix}$$

R

What is the inverse transformation

- Rotation by –θ

R has many interesting properties:

 $\mathbf{R}^{-1} = \mathbf{R}^T$ $\mathbf{R} \cdot \mathbf{R}^T = \mathbf{R}^T \cdot \mathbf{R} = \mathbf{I}$ $det(\mathbf{R}) = 1$



$$\mathbf{P}' = \mathbf{T} \cdot \mathbf{R} \cdot \mathbf{S} \cdot \mathbf{P} = \begin{bmatrix} 1 & 0 & t_x \\ 0 & 1 & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} \cos \theta & -\sin \theta & t_x \\ \sin \theta & \cos \theta & t_y \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} s_x & 0 & 0 \\ 0 & s_y & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{R}' & \mathbf{t} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{S} & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} \mathbf{R}' \mathbf{S} & \mathbf{t} \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix}$$

Assignment 1



Matrix/vector arithmetic





Part 2: Linear systems, linear least squares