# Syllabus 

- TATA53 - Linear Algebra Honours Course - 6 credits • Spring 2024

Examiner: Jonathan Nilsson jonathan.nilsson@liu.se
Web page: https://courses.mai.liu.se/GU/TATA53/
Literature: Treil: Linear algebra done wrong (2021), available free from the authors website https://sites.google.com/a/brown.edu/sergei-treil-homepage/linear-algebra-done-wrong Supplementary lecture notes and exercises will be posted on the course web page.

## Contents

Vector spaces, direct sum, LU-factorizataion, Jordan normal form, inner products, norms, QR-factorization, spectral theorems, singular values, low rank approximation, pseudo-inverse, polar factorization, Perron-Frobenius theory, tensor products, multilinear algebra. Applications: Ranking models, neural networks, dynamical systems, least square problems, principal component analysis.

## Teaching

There are typically one lecture and one exercise session per week. The lectures provide an overview of the theory, and is a complement to the course literature.

## Examination

The examination consists of four sets of hand-in assignments. For each of the four assignments there is a corresponding seminar where you will present your solutions. For grade $3 / 4 / 5$ you will need a total score corresponding to $60 \% / 75 \% / 85 \%$ on the hand-in assignments, with at least $60 \%$ on each one. You also need to be ready to present your solutions at the seminars. For grade 5 you are also expected to present solutions to a few of the more challenging problems. To allow as many students as possible to make presentations there are two instances of each seminar scheduled - you are expected to attend one of each (so four in total). There may be insufficient time for everyone to present the harder problems, in that case we will arrange some supplementary opportunity to present solutions.

| Set | Deadline | Main topics |
| :---: | :--- | :--- |
| 1 | $5 / 28.00 \mathrm{am}$ | Vector spaces, direct sums, LU-factorization |
| 2 | $4 / 38.00 \mathrm{am}$ | Jordan normal form, inner product spaces |
| 3 | $18 / 48.00 \mathrm{am}$ | QR-factorization, spectral theory, Perron-Frobenius |
| 4 | $13 / 5$ 10.00am | Singular values, multilinear algebra |

Hand in your assignments in the compartment labelled TATA53 in house B, entrance 21, one floor up just outside the A-corridor. Alternatively you can hand them in at the beginning of the first of the two seminars (meaning 15 minutes after the deadline listed above). The assignments will typically be marked and returned in about a week.

## Schedule

Preliminary schedule for Lectures, Exercise sessions, and Seminars of the course. Always refer to TimeEdit for the current version and exact lecture times. The numbered exercises are recommended exercises from the supplementary lecture notes on the course website. These are intended to prepare you for the assignment problems.

| Date |  | Topics/suggested exercises |
| :---: | :---: | :---: |
| 16/1 | Le1 | Vector spaces, basis, dimension, subspaces, direct sum, quotients, linear maps |
| 19/1 | Ex1 | 1: 1-10, 13, (14, 15), 16, 17, (22) |
| 23/1 | Le2 | Echelon forms, elementary matrices, rank, trace, LU- and Cholesky-factorization |
| 26/1 | Ex2 | 2: 1, 2, (3), 7, 11, 15, (16), 18, 20, 22, 24, 26, 27, 28, (35) |
| 30/1 | Le3 | Complexification, eigenvectors, spectra, multiplicities, complex diagonalization |
| $2 / 2$ | Ex3 | 2: 32, 33, (34); 3: 1, 2, 3, 4, 5, 6a(b), 7, (9) 10, (12), 13 |
| 5/2 | Se1a | Seminar 1. Presentations of exercises. Attend 1a or 1b. |
| 6/2 | Le4 | Cayley-Hamilton, minimal polynomial, Jordan Normal form, nilpotent structures |
| 7/2 | Se1b | Seminar 1. Presentations of exercises. Attend 1a or 1b. |
| 9/2 | Ex4 | 3: $15,16,18,(19) ; 4: 1,2,3,(4),(5),(8), 9,10,11,12,13$ |
| 12/2 | Le5 | Generalized eigenspaces, Jordan chains, Jordan theorem, Jordanization |
| 16/2 | Ex5 | 4: $14,15,16,17,18,(19), 20,21,(22-27)$ |
| 20/2 | Le6 | Matrix exponential, dynamical systems, inner product spaces |
| 23/2 | Ex6 | 4: 28, 29, 30, 32, (33, 34), 35, 37; 5: 1, 2, 3, 4, (5, 6), 7 |
| 27/2 | Le7 | Norms, Gram-Schmidt, QR-factorization |
| 1/3 | Ex7 | 5: 8, 11, 12, (16, 17, 18), 20, 23, (24), 25, 26, (27, 28), 29, 30, 31 |
| 4/3 | Se2a | Seminar 2. Presentations of exercises. Attend 2a or 2 b . |
| 5/3 | Le8 | Self-adjoint, unitary, normal, and positive-definite operators, spectral theorems |
| 6/3 | Se2b | Seminar 2. Presentations of exercises. Attend 2a or 2b. |
| 8/3 | Ex8 | 5: 33, 35, 36, (37, 38, 39), 40, 41, 42, (43, 44), 45, (46, 47), 48, (49), 50 |
| 26/3 | Le9 | Least squares, positive matrices, Perron's theorem |
| 28/3 | Ex9 |  |
| 2/4 | Le10 | Frobenius's theorem, ranking models, Markov chains |
| $2 / 4$ | Ex10 |  |
| 8/4 | Le11 | Singular values and vectors, singular value decomposition |
| 9/4 | Ex11 |  |
| 15/4 | Le12 | Schmidt-decomposition, low rank approximation, Eckart-Young, pseudo-inverse |
| 16/4 | Ex12 |  |
| 18/4 | Se3a | Seminar 3. Presentations of exercises. Attend 3a or 3b. |
| 19/4 | Se3b | Seminar 3. Presentations of exercises. Attend 3a or 3b. |
| 22/4 | Le13 | Principal component analysis, polar factorization, total least squares |
| 23/4 | Ex13 |  |
| 29/4 | Le14 | Multilinear algebra, duals, tensor product, Kronecker product |
| 30/4 | Ex14 |  |
| 6/5 | Le15 | Tensors, neural networks, linear algebra over $\mathbb{Z}_{p}$, coding applications |
| 7/5 | Ex15 |  |
| 13/5 | Se4a | Seminar 4. Presentations of exercises. Attend 4a or 4b. |
| 14/5 | Se4b | Seminar 4. Presentations of exercises. Attend 4a or 4b. |

