Department of Mathematics & Statistics Concordia University

MAST 235

Linear Algebra and Applications II *Winter 2015*

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Textbook: *Linear Algebra, Theory and Applications,* by Ward Cheney & David Kincaid.

2nd Edition. Publisher: Jones & Bartlett.

Prerequisites: MATH 234 or equivalent is a prerequisite for this course.

Objective: This course will focus on applications of the theory studied in MATH 234 and

its further development. There are two major concepts involved, (a) Linear Systems/Operators, such as Economic Models and Dynamical systems, where the Eigen theory is applied, and (b) the theory of Inner Product Spaces, leading to applications like Orthogonalization and Least Square solutions, on which this course is based. The general objective of the course is to master your understanding and skills in these key concepts of Linear Algebra that will be

critical for further Algebra courses in your curriculum.

Pedagogy: Classes take place in a computer lab equipped with *Maple*. The structure of the

> classes includes lecture time on the theory and examples alternating with problem solving tasks done by students individually. Mathematical issues that

arise during problem solving are discussed in class.

Software: Maple (14 or higher). The Waterloo Maplesoft is making "Maple 17 Student's

> Edition" available to Concordia students at a special price. In this course the software is only used as a computational tool, not as an object of study in itself.

All the tests, the final examination and the assignments are done using *Maple*.

Assignments are given and submitted online through Moodle. **Assignments:** Late

> assignments will not be accepted. Assignments contribute 10% to your final grade (see the Grading Scheme). Working regularly on the assignments, as well as class attendance and working on the problems in the class, is essential for

success in this course.

Midterm Test:

There will be **one midterm test** (based on the material of weeks 1-6) which will contribute up to 25% to your final grade (see the Grading Scheme). It will be held in week 8, after the midterm break, on **Wednesday**, **March 4**, **2015**.

NOTE: It is the Department's policy that tests missed for any reason, **including illness**, cannot be made up. If you missed the midterm because of illness **(to be confirmed by a valid medical note)** the final exam can count for 85% of your final grade, and 15% will be contributed by the assignments and quizzes (see the **Grading Scheme**).

Final Exam:

The Final Examination will be 3 hours long (*closed-book* exam, no notes are allowed) written using Maple. Students are responsible for finding out the date and time of the final exam once the schedule is posted by the Examinations Office. Conflicts or problems with the schedule of the final exam must be reported directly to the Examinations Office, *not* to the Instructor. Students are to be available until the end of the final exam period. Conflicts due to travel plans will not be accommodated.

NOTE: There are **no supplemental exams** for this course.

Grading Scheme:

The final grade will be based on the higher of (a) and (b) below:

- (a) 10% for the assignments.5% for the best of 2 quizzes (written in class)25% for the class test60% for the final examination.
- (b) 10% for the assignments 5% for the best of 2 quizzes 10% for the class test 75% for the final examination.

IMPORTANT:

NOTE that there is NO "100% FINAL EXAM" option in this course.

The term work contributes at least 25% to the final grade. Therefore active participation in classes and continuous work on the course material **during** the semester is essential for success in this course.

Disclaimer:

The instructor reserves the right to make changes to the course outline and course content should this be necessary for academic or other reasons. Every effort will be made to minimize such changes.

CONTENTS

Week	Textbook	Topics	Recommended Problems
1	Sections 1.3, 2.3, 2.3 LINEAR SYSTEMS: NETWORKS	 Systems of Linear Equations (Sec. 1.3), and Linear Mapping (Sec. 2.3): an <i>Overview</i> Network Problems (Sec. 2.1, pp.99-100) 	G.Ex. 1.3 # 5, 13, 25, 47, 63 G.Ex 2.3: 1, 21,39 G.Ex. 2.1: # 6, 30, 42
2	Sections 2.4, 6.1, 8.3 LINEAR SYSTEMS: ECONOMIC MODELS	 Economic Models (pp.177-180, 385-388, 548-551) Theorem 14 (p.177), Theorem 4 (p.549) Closed Leontieff Model Open Leontieff Model 	<u>Comp.Ex. 2.4</u> # 1, 2, 3.
3	Sections 4.1, 4.2/3.2 DETERMINANTS PROPERTIES & APPLICATIONS	 Determinants: overview and basic properties Applications: Interpolation Problem (pp. 231-233). Vandermonde matrix (pp. 279-280). 	Gen.Ex. 3.2 # 19, 69, 73, 75 Gen.Ex. 4.2 # 7, 27, 33, 45
4	Quiz 1 Sections 6.1, 2.2 EIGENTHEORY AND DYNAMICAL SYSTEMS	QUIZ 1 (based on Weeks 1-3) • Diagonalization and powers of a matrix (pp. 371-380) • Application: Dynamical Systems (pp. 380-385). • Systems with Real eigenvalues • The Predator-Prey simulation (pp. 125-126) • Systems with Complex eigenvalues	Comp.Ex. 2.2 # 1, 2 Comp. Ex. 6.1 # 1, 2, 7, 13
5	Section 7.1 INNER PRODUCT SPACES	 The concept of inner product space over real and complex numbers (pp. 403-408) Definition Properties The norm in an inner product space (Theorem 1, p. 409) The Cauchy-Schwartz Inequality The Triangle Inequality The Pythagorean Theorem 	G.Ex. 7.1 #5, 15, 17, 19, 35, 67, 71, 77
6	Section 7.1 ORTHOGONAL PROJECTION	 Orthogonality of vectors (Theorems 2, 4, pp.411, 412). Orthogonal Projection (Theorem 5, p.413) Angle (p.415). Orthogonal complements (pp. 416-419) 	G.Ex. 7.1 # 3, 11, 13, 51, 57
7	Midterm Break	(no classes, Feb. 17 – Feb. 21)	
8	CLASS TEST Section 7.1 SUBSPACES	 MIDTERM based on Weeks 1-6. Orthonormal bases & subspaces, unitary matrices (pp. 419-423, Theorems 9-15) 	G.Ex. 7.1 # 27, 31, 39
9	Section 7.2 APPLICATIONS OF ORTHOGONALITY	• The Gram-Schmidt Process (pp.432-439), Theorems 1 & 2.	G.Ex. 7.2 #7, 9, 23, 25, 27, 29
10	Section 7.2 LEAST SQUARES SOLUTION	 Normal Equations and the Least Squares solutions to an inconsistent system; Theorem 3. (pp. 439-445) Geometrical interpretation of the least-square approximations in terms of distance, projections and hyperplanes. 	G.Ex. 7.2 # 1, 3, 5, 11, 13

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11	Section 8.1 HERMITIAN MATRICES & SELF-ADJOINT OPERATORS	 Hermitian matrices, symmetric matrices Self-adjoint mappings Eigenvalues of Hermitian and symmetric matrices 	G.Ex. 8.1 # 1, 3, 9, 17, 25, 33
	QUIZ 2	QUIZ 2 (based on Weeks 8, 9, 10)	
12	Section 8.1 SPECTRAL THEOREM & APPLICATIONS. QUADRATIC FORMS	 Spectral Theorem (Theorems 6 and 7) Cayley-Hamilton Theorem and applications (pp. 470-472) Quadratic Forms 	G.Ex. 8.1 # 27, 29, 39, 47 G.Ex. 8.1 # 11, 61
13	Sections 8.2		
	SVD FACTORIZTION	• Singular Value Decomposition (pp. 501-502)	
14	REVIEW	Review classes for the Final Examination	