MAST 235 Linear Algebra and Applications II *Winter 2023* 

- Instructor:Dr. Fred E. Szabo, Office: LB 901-13 (SGW), Phone: 848-2424, Ext. 3251<br/>Email: fred.szabo@concordia.caOffice Hours:Thursdays, 13:30-15:00.
- **Textbook:** *Linear Algebra:* An Introduction Using Maple, *Fred Szabo*, Harcourt/Academic Press e-book version, posted on the Moodle website for Mast 235 in PDF format at the discretion of the author. The book contains most of the Maple code required in this course and can be copied from the text and pasted into Maple worksheets with only minor changes.
- **Prerequisites:** MATH 234 or equivalent is a prerequisite for this course.
- **Objectives:** In this course, we enrich the linear algebra basics studied in Math 234 with algebraic and geometric concepts and properties such as distance, angles, and orthogonality. We extend the structure of real vector spaces and linear transformation to normed Euclidean spaces, inner product spaces, and linear transformations preserving norms and inner product.

This additional structure is used to study geometric and statistical objects such as angles, variances, covariances, standard deviations, and correlations. We then explore quadratic forms, the principal axis theorem, conic sections, and quadric surfaces.

After that, we introduce the concept of orthogonality, explores orthogonal projections and the Gram-Schmidt orthogonalization process. We apply these concepts and tools to define and study orthonormal bases of Euclidean vector spaces and the QR decomposition of matrices, orthogonal matrices, orthogonal subspaces, and linear transformations preserving the shape and size of geometric objects.

**Applications**: Whenever appropriate, the Thursday lectures are dedicated to the exploration of applications of linear algebra using the ideas of techniques covered in the preceding lectures. They include, whenever time allows, network problems,

Leontief input-output models, linear systems, and interpolation polynomials, Vandermonde matrices and interpolation polynomials, Markov chains and matrix powers, discrete dynamical systems, population dynamics, least-squares approximations, matrices and finite graphs, determinants, singular value decomposition, and applications to image compression and principal component analysis. Software: MAPLE (version 17 or higher) is required for this course. Academic pricing of the Maple software is offered to registered Concordia students. Pedagogy: In this course, we use the symbolic and numeric computation system called *Maple* as our electronic organizer and computation system. However, no familiarity with Maple beyond the skills and experience with the system acquired in Mast 234 is required. Maple is used as a computational tool, not as an object of independent study. It should also be noted that in this course, we do not use pencils, paper, or handheld calculators. All work is electronic, and all coursework, including assessments and examinations, uses Maple. Although the textbook for this course is provided in PDF format, Maple can import PDF, Mathematica, and other file formats with only minimal change. Even though technology plays a significant role in real-world applications of linear algebra, as mentioned, the part of Maple in this course is primarily computational. Only a limited number of Maple features are used and will be explicitly documented when needed. **Assignments:** Biweekly assignments based on the textbook are posted and submitted online in Moodle. Assignments count for 10% of the final grade (see the Grading Scheme). Working regularly on the assignments, as well as class attendance and working on the problems in the class are essential for success in this course. It should be noted that late assignments will not be accepted. **Midterm Test:** There will be *one midterm examination* based on the material of Lectures 1-6 which will contribute up to 30% to your final grade (see the Grading Scheme). It will be held in class on the **Thursday of Week** 7. 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, an appropriately authenticated <u>Short-term absence form</u> or valid medical note is required. Final Exam: The final examination will be 3 hours closed-book Maple examination. Access to resources such as lecture notes, class notes, and similar material may be disabled.

	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, <i>not</i> to the instructor.	
	<b>Students must be available until the end of the final exam period.</b> Conflicts due to travel plans <b>will not</b> be accommodated.	
Important 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:	
	<ul> <li>(a) 10% for the assignments <ul> <li>5% for the best of the class quizzes</li> <li>30% for the midterm test</li> <li>55% for the final examination</li> </ul> </li> <li>(b) 10% for the assignments <ul> <li>5% for the best of the class quizzes</li> </ul> </li> </ul>	
	<ul><li>15% for the midterm test</li><li>70% for the final examination</li></ul>	

# Please note that there is no 100% final exam option in this course.

Since the term work contributes at least 30% to the final grade, active participation in classes and continuous work on the course material during the semester is essential for success in this course.

If the grading scheme for this course includes graded assignments, a reasonable and representative subset of each assignment may be graded. Students will not be told in advance which subset of the assigned problems will be marked and should therefore attempt all assigned problems.

Weekly Theme	Weekly Topics	Textbook Pages
Week 1	Interpolating polynomials	P. 75
Mast 234 Review 1	Leontief input-output systems	P. 218
	Markov chains	P. 472
	Vandermonde matrices	P. 99
Week 2	Vector spaces	P. 281
Mast 234 Review 1	Linear transformations	P. 361
	Eigenvalues and eigenvectors	P. 415
	The matrix diagonalization theorem	P 457

# **COURSE CONTENTS**

Week 3	Euclidean norms, length and distance	P. 483
Vector and Matrix Norms	Forbenius matrix norm and distance	P. 486
vector and matrix mornis	Non-Euclidean norms	P. 492
	Cosines and angles	P. 489
Week 4 – Tuesday	Non-Euclidean norms	P. 492
1. Norms continued	Discrete dynamical systems	P. 486
2. Quiz 1 Practice	Systems with complex eigenvalues	P. 416
~	Review of Weeks 1 to 3	
Week 4 - Thursday	Quiz 1 - Weeks 1 to 3	
Week 5	Inner product spaces	P. 482
Inner Products	The Cauchy-Schwarz inequality	P. 505
	The triangle inequality	P. 483
	The Pythagorean theorem	P. 541
Week 6	Angles and correlation matrices	P. 514
Angles and Statistics	Correlation matrices	P. 519
	Variances and standard deviations	P. 516
Week 7 – Tuesday	Midterm Review	
Week 7 - Thursday	MIDTERM - Weeks 1 to 6	
Week 8	Quadratic forms	P. 523
Principal Axes	Matrices of quadratic forms	P. 524
	The principal axis theorem	P. 527
	Conic sections	P. 530
Week 9	Orthogonal vectors	P. 541
Gram-Schmidt Algorithm	Orthogonal projections	P. 545
_	Gram-Schmidt orthogonalization	P. 551
	Orthonormal bases	P. 556
Week 10	Orthogonal matrices and subspaces	P. 579
Orthogonality	Orthogonality of fundamental subspaces	P. 585
	Self-adjoint linear transformations	P. 591
	The spectral theorem	P. 598
Week 10 - Thursday	QUIZ 2 – Week 8 to 10	
Week 11	The QR matrix decomposition	P. 562
QR Decomposition	Normal equations and QR decomposition	P. 561
_	The method of least squares	P. 605
	Fitting curves with the method of least squares	P. 609
Week 12		
Singular Value	Singular values and singular vectors	P. 619
Decomposition	The singular value decomposition theorem	P. 623
Week 13	Course Review	

## MAST 235 – Winter 2023 Page 5

### Academic Integrity and the Academic Code of Conduct

This course is governed by Concordia University's policies on Academic Integrity and the Academic Code of Conduct as set forth in the Undergraduate Calendar and the Graduate Calendar. Students are expected to familiarize themselves with these policies and conduct themselves accordingly. "Concordia University has several resources available to students to better understand and uphold academic integrity. Concordia's website on academic integrity can be found at the following address, which also includes links to each Faculty and the School of Graduate Studies: <u>https://www.concordia.ca/conduct/academic-integrity.html</u>" [Undergraduate Calendar, Sec 17.10.2]

## Behaviour

All individuals participating in courses are expected to be professional and constructive throughout the course, including in their communications.

Concordia students are subject to the <u>Code of Rights and Responsibilities</u> which applies both when students are physically and virtually engaged in any University activity, including classes, seminars, meetings, etc. Students engaged in University activities must respect this Code when engaging with any members of the Concordia community, including faculty, staff, and students, whether such interactions are verbal or in writing, face to face or online/virtual. Failing to comply with the Code may result in charges and sanctions, as outlined in the Code.

## Use of Zoom

Note: Zoom is included as an institutionally-approved technology. This means we have been assured of the privacy protections needed to use freely within the classroom.

Zoom might be used in this course to facilitate learning at a distance. It may be used to record some or all of the lectures and/or other activities in this course. If you wish to ensure that your image is not recorded, speak to your instructor as soon as possible.

Also, please note that you may not share recordings of your classes and that the instructor will only share class recordings for the purpose of course delivery and development. Any other sharing may be in violation of the law and applicable University policies, and may be subject to penalties.

### **Intellectual Property**

Content belonging to instructors shared in online courses, including, but not limited to, online lectures, course notes, and video recordings of classes remain the intellectual property of the faculty member. It may not be distributed, published or broadcast, in whole or in part, without the express permission of the faculty member. Students are also forbidden to use their own means of recording any elements of an online class or lecture without express permission of the instructor. Any unauthorized sharing of course content may constitute a breach of the <u>Academic Code of Conduct</u> and/or the <u>Code of Rights</u> and <u>Responsibilities</u>. As specified in the <u>Policy on Intellectual Property</u>, the University does not claim any ownership of or interest in any student IP. All university members retain copyright over their work.

### **Extraordinary circumstances**

In the event of extraordinary circumstances and pursuant to the <u>Academic Regulations</u> the University may modify the delivery, content, structure, forum, location and/or evaluation scheme. In the event of such extraordinary circumstances, students will be informed of the change.