Table of Contents

Chapter 1 MATRICES AND GAUSSIAN ELIMINATION

- **1.1** Introduction 1
- **1.2** The Geometry of Linear Equations 3
- **1.3** An Example of Gaussian Elimination 11
- **1.4** Matrix Notation and Matrix Multiplication 19

1

- **1.5** Triangular Factors and Row Exchanges 32
- **1.6** Inverses and Transposes 45
- 1.7Special Matrices and Applications58Review Exercises: Chapter 165

Chapter 2 VECTOR SPACES 69

- 2.1 Vector Spaces and Subspaces 69
- **2.2** Solving Ax = 0 and Ax = b 77
- **2.3** Linear Independence, Basis, and Dimension 92
- **2.4** The Four Fundamental Subspaces 102
- 2.5 Graphs and Networks 114
- 2.6 Linear Transformations 125 Review Exercises: Chapter 2 137

Chapter 3 ORTHOGONALITY 141

- **3.1** Orthogonal Vectors and Subspaces 141
- **3.2** Cosines and Projections onto Lines 152
- 3.3 Projections and Least Squares 160
- **3.4** Orthogonal Bases and Gram–Schmidt 174
- **3.5** The Fast Fourier Transform 188 Review Exercises: Chapter 3 198

Chapter 4 DETERMINANTS 201

- 4.1 Introduction 201
- **4.2** Properties of the Determinant 203
- **4.3** Formulas for the Determinant 210
- **4.4** Applications of Determinants 220
 - Review Exercises: Chapter 4 230

Chapter 5 EIGENVALUES AND EIGENVECTORS 233

- 5.1 Introduction 233
- **5.2** Diagonalization of a Matrix 245
- **5.3** Difference Equations and Powers A^k 254
- **5.4** Differential Equations and e^{At} 266
- 5.5 Complex Matrices 280
- **5.6** Similarity Transformations 293 Review Exercises: Chapter 5 307

Chapter 6 **POSITIVE DEFINITE MATRICES** 311

- 6.1 Minima, Maxima, and Saddle Points 311
- **6.2** Tests for Positive Definiteness 318
- **6.3** Singular Value Decomposition 331
- 6.4 Minimum Principles 339
- **6.5** The Finite Element Method 346

Chapter 7 COMPUTATIONS WITH MATRICES 351

- 7.1 Introduction 351
- 7.2 Matrix Norm and Condition Number 352
- 7.3 Computation of Eigenvalues 359
- 7.4 Iterative Methods for Ax = b 367

Chapter 8 LINEAR PROGRAMMING AND GAME THEORY 377

- **8.1** Linear Inequalities 377
- **8.2** The Simplex Method 382
- **8.3** The Dual Problem 392
- 8.4 Network Models 401
- 8.5 Game Theory 408

Appendix A INTERSECTION, SUM, AND PRODUCT OF SPACES 415

Appendix B **THE JORDAN FORM** 422

Solutions to Selected Exercises428Matrix Factorizations474Glossary476MATLAB Teaching Codes481Index482Linear Algebra in a Nutshell488