Lecture 7: Linear Algebra

Reading:

Uniqueness and Existence of Linear System Solutions

It would be useful to use the Mathematica Help Browser and look through the section in the Mathematica Book: Advanced Mathematics/Linear Algebra/Solving Linear Equations

A linear system of \(m\) equations in \(n\) variables \((x_1, x_2, \ldots, x_n)\) takes the form

\[
A_{11}x_1 + A_{12}x_2 + \ldots + A_{1n}x_n = b_1 \\
A_{21}x_1 + A_{22}x_2 + \ldots + A_{2n}x_n = b_2 \\
\vdots = \vdots \\
A_{k1}x_1 + A_{k2}x_2 + \ldots + A_{kn}x_n = b_k \\
\vdots = \vdots \\
A_{m1}x_1 + A_{m2}x_2 + \ldots + A_{mn}x_n = b_m
\]

and is fundamental to models of many systems.

The coefficients, \(A_{ij}\), form a matrix and such equations are often written in an “index” short-hand known as the Einstein summation convention:

\[
A_{ij}x_i = b_j 
\] (Einstein summation convention) (7-2)

where if an index (here \(i\)) is repeated in any set of multiplied terms, (here \(A_{ij}x_i\)) then a summation over all values of that index is implied. Note that, by multiplying and summing in Eq. 7-2, the repeated index \(i\) disappears from the right-hand-side. It can be said that the repeated index in “contracted” out of the equation and this idea is emphasized by writing Eq. 7-2 as

\[
x_iA_{ij} = b_j 
\] (Einstein summation convention) (7-3)

so that the “touching” index, \(i\), is contracted out leaving a matching \(j\)-index on each side. In each case, Eqs. 7-2 and 7-3 represent \(m\) equations \((j = 1, 2, \ldots, m)\) in the \(n\) variables \((i = 1, 2, \ldots, n)\) that are contracted out in each equation. The summation convention is especially useful when the dimensions of the coefficient matrix is larger than two; for a linear elastic material, the elastic energy density can be written as:

\[
E_{\text{elast}} = \frac{1}{2} \epsilon_{ij}C_{ijkl}\epsilon_{kl} = \frac{1}{2}\sigma_{pq}S_{pqrs}\sigma_{rs}
\] (7-4)
where $C_{ijkl}$ and $\epsilon_{ij}$ are the fourth-rank stiffness tensor and second-rank elastic strain tensor; where $S_{ijkl}$ and $\sigma_{ij}$ are the fourth-rank compliance tensor and second-rank stress tensor.

In physical problems, the goal is typically to find the $n x_i$ for a given $m b_j$ in Eqs. 7-2, 7-3, or 7-1. This goal is conveniently represented in matrix-vector notation:

$$A \vec{x} = \vec{b} \quad (7-5)$$

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**Lecture 07   MATHEMATICA® Example 1**

**Solving Linear Sets of Equations**


This example is kind of backwards. We will take a matrix

$$A = \begin{pmatrix} 1 & 2 & 1 & 1 \\ -1 & 4 & -2 & 0 \\ 1 & 2 & 4 & 5 \\ 1 & 0 & 1 & 1 \end{pmatrix} \text{ unknown vector } \vec{x} = \begin{pmatrix} x \\ y \\ z \\ t \end{pmatrix} \text{ and known vector } \vec{b} = \begin{pmatrix} a \\ b \\ c \\ d \end{pmatrix} \quad (7-6)$$

and extract four equations for input to `Solve` to obtain the solution to $\vec{x}$.

1: The coefficient matrix is a list of row-lists.

2: A unique solution will exist if the determinant, computed with `Det`, is non-zero.

5: The left-hand-side is a column-vector with four entries.

6: This function creates logical equalities for each corresponding entry on the left- and right-hand-sides.

8: Here, the function creates the input four equations and the `myx` contains the unknowns.
Lecture 07  Mathematica® Example 2

Inverting Matrices or Just Solving for the Unknown Vector


Continuing the last example, it is much more compact to invert a matrix symbolically or numerically. If a matrix inverse is going to be used over and over again, it is probably best to compute and store the inverse once. However, if a one-time only solution for $\vec{x}$ in $A\vec{x} = \vec{b}$ is needed, then computing the inverse is computationally less efficient than using an algorithm designed to solve for $\vec{x}$ directly. Here is an example of both methods.

3: **LinearSolve** can take two arguments, $A$ and $\vec{b}$, and returns $\vec{x}$ that solves $A\vec{x} = \vec{b}$. It will be noticeably faster than the following inversion method, especially for large matrices.

4: The matrix inverse is obtained with **Inverse** and a subsequent multiplication by the right-hand-side gives the solution.

Uniqueness of solutions to the nonhomogeneous system

\[
A\vec{x} = \vec{b}
\]  

(7-7)

Uniqueness of solutions to the homogeneous system

\[
A\vec{x}_o = \vec{0}
\]  

(7-8)
Adding solutions from the nonhomogeneous and homogeneous systems

You can add any solution to the homogeneous equation (if they exist there are infinitely many of them) to any solution to the nonhomogeneous equation and the result is still a solution to the nonhomogeneous equation.

\[ A(\vec{x} + \vec{x}_0) = \vec{b} \]  

Determinants
Determinants, Rank, and Nullity

Several examples of determinant calculations are provided to illustrate the properties of determinants. When a determinant vanishes (i.e., \( \det A = 0 \)), there is no solution to the inhomogeneous equation \( \det A = \vec{b} \), but there will be an infinity of solutions to \( \det A = 0 \); the infinity of solutions can be characterized by solving for a number \( n \) in terms of the nullity of other entries of \( \vec{x} \)

1: A matrix is created where the third row is the sum of \( p \times \) first row, \( q \times \) second row, and \( r \times \) fourth row. In other words, one row is a linear combination of the others.

2: The determinant is computed with \( \text{Det} \).

3: An attempt to solve the linear inhomogeneous equation should fail.

4: When the determinant is zero, there may still be some linearly independent rows or columns. The rank gives the number of linearly independent rows or columns and is computed with \( \text{MatrixRank} \).

5: The null space of a matrix, \( A \), is a set of linearly independent vectors that, if left-multiplied by \( A \) gives a zero vector. The nullity is how many linearly independent vectors there are in the null space. Sometimes, vectors in the null space are called killing vectors.

9: Here, an attempt to use \( \text{Solve} \) for the heterogeneous system is attempted, but of course it is bound to fail...

10: However, this is the solution the singular homogeneous problem \( (A\vec{x} = \vec{0}) \), where \( \det A = 0 \). The solution is three (the rank) dimensional surface embedded in four dimensions (the rank plus the nullity). Notice that the solution is a multiple of the null space.

Properties and Roles of the Matrix Determinant

In example 07-1, it was stated (item 2) that a unique solution exists if the matrix’s determinant was non-zero. The solution,

\[
\vec{x} = \begin{pmatrix} \frac{2a + 2b - 4c + 18d}{\det A} \\ \frac{7a - 7d}{\det A} \\ \frac{13a - 8b + 2c - 23d}{\det A} \\ \frac{-15a + 6b + 2c + 19d}{\det A} \end{pmatrix}
\]

(7-10)

indicates why this is the case and also illustrates the role that the determinant plays in the solution. Clearly, if the determinant vanishes, then the solution is undetermined unless \( \vec{b} \) is a zero-vector \( \vec{0} = (0,0,0,0) \). Considering the \textit{algebraic equation}, \( ax = b \), the determinant plays the role for matrices that the condition \( a = 0 \) plays for algebra: the inverse exists when \( a \neq 0 \) or \( \det A \neq 0 \).

The determinant is only defined for square matrices; it derives from the elimination of the \( n \) unknown entries in \( \vec{x} \) using all \( n \) equation (or rows) of

\[
A\vec{x} = 0
\]

(7-11)
For example, eliminating $x$ and $y$ from

\[
\begin{pmatrix}
  a_{11} & a_{12} \\
  a_{21} & a_{22}
\end{pmatrix}
\begin{pmatrix}
  x \\
  y
\end{pmatrix} =
\begin{pmatrix}
  0 \\
  0
\end{pmatrix}
\]
gives the expression

\[
\det\begin{pmatrix}
  a_{11} & a_{12} \\
  a_{21} & a_{22}
\end{pmatrix} \equiv a_{11}a_{22} - a_{12}a_{21} = 0
\] (7-12)

and eliminating $x$, $y$, and $z$ from

\[
\begin{pmatrix}
  a_{11} & a_{12} & a_{13} \\
  a_{21} & a_{22} & a_{23} \\
  a_{31} & a_{32} & a_{33}
\end{pmatrix}
\begin{pmatrix}
  x \\
  y \\
  z
\end{pmatrix} =
\begin{pmatrix}
  0 \\
  0 \\
  0
\end{pmatrix}
\]
gives the expression

\[
\det A \equiv a_{11}a_{22}a_{33} - a_{11}a_{32}a_{23} + a_{21}a_{32}a_{13} - a_{21}a_{12}a_{33} + a_{31}a_{12}a_{23} - a_{31}a_{22}a_{13} = 0
\] (7-13)

The following general and true statements about determinants are plausible given the above expressions:

- The terms in the determinant’s sum are products of a terms; one term comes from each column.
- Each term is one of all possible the products of an entry from each column.
- There is a plus or minus in front each term in the sum, $(-1)^p$, where $p$ is the number of neighbor exchanges required to put the rows in order in each term written as an ordered product of their columns (as in example Eqs. 7-12 and 7-13).

These and the observation that it is impossible to eliminate $\vec{x}$ in Eqs. 7-12 and 7-13 if the information in the rows is redundant (i.e., there is not enough information—or independent equations—to solve for the $\vec{x}$) yield the general properties of determinants that are illustrated in the following example.
Lecture 07  Mathematica® Example 4

Properties of Determinants


Rules corresponding how det A changes when the columns of A are permuted, or multiplied by a constant are demonstrated, along with det(AB) = det A det B and AB ≠ BA.

2: A matrix with random real entries between -1 and 1 is created.

5: Multiplying one column of a matrix by a constant a, multiplies the matrix’s determinant by one factor of a.

7: Because the matrix has one linearly-dependent column, its determinant should vanish. This example demonstrates what happens with limited numerical precision operations on real numbers. The determinant is not zero, but could be considered effectively zero.

8: Problems with numerical imprecision can usually be alleviated with Chop which sets small magnitude numbers to zero.

10: Using, Permutations, create all possible permutations of two sets of three identical objects for subsequent construction of a symbolic matrix.

12: The symbolic matrix has a fairly simple determinant.

13: A matrix with random rational numbers is created...

14: And, of course, its determinant is also a rational number.

16: This demonstrates that determinant of a product is the product of determinants...

18: And, this (redundantly) shows that the order of matrix multiplication does not affect the product rule for determinants.

19: However, the result of multiplying two matrix does depend on the order of multiplication: AB ≠ BA, in general.

The properties of determinants
Vector Spaces

Consider the position vector
\[
\vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} \tag{7-14}
\]

The vectors \((1, 0, 0), (0, 1, 0),\) and \((0, 0, 1)\) can be used to generate any general position by suitable scalar multiplication and vector addition:
\[
\vec{x} = x \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} + y \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} + z \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \tag{7-15}
\]

Thus, three dimensional real space is “spanned” by the three vectors: \((1, 0, 0), (0, 1, 0),\) and \((0, 0, 1)\). These three vectors are candidates as “basis vectors for \(\mathbb{R}^3\).”

Consider the vectors \((a, -a, 0), (a, a, 0),\) and \((0, a, a)\) for real \(a \neq 0\).
\[
\vec{x} = \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \frac{x + y}{2a} \begin{pmatrix} a \\ -a \\ 0 \end{pmatrix} + \frac{x - y}{2a} \begin{pmatrix} a \\ a \\ 0 \end{pmatrix} + \frac{x - y + 2z}{2a} \begin{pmatrix} 0 \\ a \\ a \end{pmatrix} \tag{7-16}
\]

So \((a, -a, 0), (a, a, 0),\) and \((0, a, a)\) for real \(a \neq 0\) also are basis vectors and can be used to span \(\mathbb{R}^3\).
The idea of basis vectors and vector spaces comes up frequently in the mathematics of materials science. They can represent abstract concepts as well as shown by the following two dimensional basis set:

![Diagram](image)

Figure 7-2: A vector space for two-dimensional CsCl structures. Any combination of center-site concentration and corner-site concentration can be represented by the sum of two basis vectors (or basis lattice). The set of all grey-grey patterns is a vector space of patterns.

Linear Transformations
Visualization of linear transformations

An simple octagon with different colored faces is transformed by operating on all of its vertices with a matrix. This example demonstrates how symmetry operations, like rotations reflections, can be represented as a matrix multiplication, and how to visualize the results of linear transformations generally.

1: The package `Polyhedra` contains `Graphics Objects` with the coordinates of many common polyhedra.

2: This demonstrates how an `Octahedron` can be drawn on the screen.

3: The `ViewPoint` option to `Show` allows viewing from different points in 3D space.

4: `InputForm` reveals how the coordinates of the polydra are stored...

5: And, this can be mimicked to create a face-colored polyhedron with the `Hue` graphics directive.

6: This is a matrix which would create the mirror image across the z-axis of any point it multiplies.

7: This is a moderately sophisticated example of rule usage: it looks for triangles (`Polygons` with three points); names the points; and then multiplies a matrix by each of the points. The result in this case is a mirror operation.

8: This generalizes the previous example, by creating a function that takes a matrix as an argument.

9: This visualizes a rotation of \( \pi/4 \) around the z-axis.

10: This mirrors across the x- and y-axis and performs a linear expansion by a factor of 5 along the z-direction. The octagon volume increases by the determinant of the transformation matrix.