

- last hour - calculating powers of a matrix.

- symmetric matrix.

- symmetric \Rightarrow all eigenvalues real

\Rightarrow eigenvectors corresponding to different eigenvalues are orthogonal.

- orthogonal (\Leftrightarrow) orthonormal columns.

- diagonalizable $P^{-1}AP = D$, D diagonal.

- $n \times n$ A diagonalizable $\Leftrightarrow n$ linearly indep. eigenvectors.

If so, let P have these eigenvectors as its columns.

Then P is invertible, $P^{-1}AP = \begin{pmatrix} d_1 & & 0 \\ & \ddots & \\ 0 & & d_n \end{pmatrix}$

d_i eigenvalues.

If A is $n \times n$, n different eigenvalues, then it

(1) diagonalizable.

If there are fewer than n different eigenvalues, ???

$$-e_1. A = \begin{pmatrix} 1 & 3 \\ 0 & 1 \end{pmatrix}. \quad \text{Eigenvalue} = 1.$$

$$\lambda = 1: A - 1I = \begin{pmatrix} 0 & 3 \\ 0 & 0 \end{pmatrix}.$$

$$\begin{pmatrix} 0 & 3 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\substack{\text{mult } \ominus \\ b_2 = 1/3}} \begin{pmatrix} 0 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix}. \quad \text{Let } x_1 = t, x_2 = 0. \quad \text{Basis} = \left\{ \begin{pmatrix} 1 \\ 0 \end{pmatrix} \right\}.$$

Not enough vectors, not diagonalizable.

$$-e_2. A = \begin{pmatrix} 1 & 3 & 0 \\ -1 & 5 & 0 \\ 0 & 0 & 2 \end{pmatrix}. \quad 0 = \det \begin{pmatrix} 1-\lambda & 3 & 0 \\ -1 & 5-\lambda & 0 \\ 0 & 0 & 2-\lambda \end{pmatrix} = (2-\lambda) \det \begin{pmatrix} 1-\lambda & 3 \\ -1 & 5-\lambda \end{pmatrix}$$

$$= (2-\lambda)(\lambda^2 - 6\lambda + 8)$$

$$= (2-\lambda)(\lambda-2)(\lambda-4).$$

$$\lambda = 2, 4.$$

$$\lambda = 2: A - 2I = \begin{pmatrix} -1 & 3 & 0 \\ -1 & 3 & 0 \\ 0 & 0 & 0 \end{pmatrix}.$$

$$\begin{pmatrix} \ominus & 3 & 0 & | & 0 \\ -1 & 3 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\substack{\text{mult } \ominus \\ b_2 = -1}} \begin{pmatrix} \ominus & 3 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\text{add } \ominus} \begin{pmatrix} 1 & -3 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$$\text{Let } x_2 = t, x_3 = u, x_1 = 3t. \quad \text{Basis} = \left\{ \begin{pmatrix} 3 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

$$\lambda = 4: A - 4I = \begin{pmatrix} -3 & 3 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & -2 \end{pmatrix}.$$

$$\begin{pmatrix} \ominus & 3 & 0 & | & 0 \\ -1 & 1 & 0 & | & 0 \\ 0 & 0 & -2 & | & 0 \end{pmatrix} \xrightarrow{\substack{\text{mult } \ominus \\ b_2 = 1/3}} \begin{pmatrix} \ominus & 1 & 0 & | & 0 \\ -1 & 1 & 0 & | & 0 \\ 0 & 0 & -2 & | & 0 \end{pmatrix} \xrightarrow{\text{add } \ominus} \begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & -2 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \ominus} \begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 2 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \ominus} \begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \ominus} \begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\substack{\text{mult } \ominus \\ b_2 = -1}} \begin{pmatrix} 1 & -1 & 0 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \text{ Let } x_2 = t, x_1 = t, x_3 = 0. \quad \text{Basis} = \left\{ \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix} \right\}.$$

$$A \text{ is diagonalizable. Let } P = \begin{pmatrix} 3 & 0 & 1 \\ 1 & 0 & 1 \\ 0 & 0 & 0 \end{pmatrix}.$$

$$P^{-1}AP = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix}.$$

An $n \times n$ matrix A is orthogonally diagonalizable if

there exists an orthogonal matrix P so that $P^{-1}AP$ is diagonal.
 P^TAP .

A is orthogonally diagonalizable if and only if it is symmetric.

We need an orthonormal basis for each eigenspace.

$$\text{eg. } A = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix}. \quad 0 = \det \begin{pmatrix} 1-\lambda & 3 \\ 3 & 1-\lambda \end{pmatrix} = \lambda^2 - 2\lambda - 8 \\ = (\lambda - 4)(\lambda + 2).$$

$$\lambda = 4, -2.$$

$$\lambda = 4: A - 4I = \begin{pmatrix} -3 & 3 \\ 3 & -3 \end{pmatrix}.$$

$$\begin{pmatrix} -3 & 3 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \times (-1)} \begin{pmatrix} 3 & -3 & | & 0 \end{pmatrix} \xrightarrow{\text{row } 2 \leftrightarrow \text{row } 1} \begin{pmatrix} 3 & -3 & | & 0 \\ -3 & 3 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3 \times \text{row } 1} \begin{pmatrix} 3 & -3 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \\ \text{let } x_2 = t, x_1 = t. \text{ Basis: } \left\{ \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}. \text{ Normalized: } \left\{ \frac{1}{\sqrt{2}} \begin{pmatrix} 1 \\ 1 \end{pmatrix} \right\}.$$

$$\lambda = -2: A + 2I = \begin{pmatrix} 3 & 3 \\ 3 & 3 \end{pmatrix}.$$

$$\begin{pmatrix} 3 & 3 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \times (-1)} \begin{pmatrix} -3 & -3 & | & 0 \end{pmatrix} \xrightarrow{\text{row } 2 \leftrightarrow \text{row } 1} \begin{pmatrix} -3 & -3 & | & 0 \\ 3 & 3 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3 \times \text{row } 1} \begin{pmatrix} -3 & -3 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \\ \text{let } x_2 = t, x_1 = -t. \text{ Basis: } \left\{ \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right\}. \text{ Normalized: } \left\{ \frac{1}{\sqrt{2}} \begin{pmatrix} -1 \\ 1 \end{pmatrix} \right\}.$$

$$P = \begin{pmatrix} \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \end{pmatrix}, \quad P^{-1}AP = P^TAP = \begin{pmatrix} 4 & 0 \\ 0 & -2 \end{pmatrix}.$$

$$\text{e.g. } A = \begin{pmatrix} 3 & 3 & 3 \\ 3 & 3 & 3 \\ 3 & 3 & 3 \end{pmatrix}, 0 = \det \begin{pmatrix} 3-\lambda & 3 & 3 \\ 3 & 3-\lambda & 3 \\ 3 & 3 & 3-\lambda \end{pmatrix} = (3-\lambda) \det \begin{pmatrix} 3-\lambda & 3 \\ 3 & 3-\lambda \end{pmatrix} - 3 \det \begin{pmatrix} 3 & 3 \\ 3 & 3-\lambda \end{pmatrix} + 3 \det \begin{pmatrix} 3 & 3-\lambda \\ 3 & 3 \end{pmatrix}$$

$$0 = (3-\lambda)(\lambda^2 - 6\lambda) - 3(-3\lambda) + 3(3\lambda)$$

$$= -\lambda^3 + 9\lambda^2 = \lambda^2(-\lambda + 9), \lambda = 0, 9$$

$$\lambda = 0: A - 0I = A.$$

$$\begin{pmatrix} 3 & 3 & 3 & | & 0 \\ 3 & 3 & 3 & | & 0 \\ 3 & 3 & 3 & | & 0 \end{pmatrix} \xrightarrow{\text{mult } \ominus} \begin{pmatrix} 3 & 3 & 3 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\div 3} \begin{pmatrix} 1 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3R_1} \begin{pmatrix} 1 & 1 & 1 & | & 0 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}$$

$$\text{let } x_2 = t, x_3 = u. \text{ Basis: } \left\{ \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} \right\}$$

$$x_1 = -t - u$$

$$\text{Apply Gram-Schmidt. } \vec{u}_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \vec{u}_2 = \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix}$$

$$\vec{v}_1 = \vec{u}_1 = \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}, \vec{v}_2 = \vec{u}_2 - \frac{\vec{u}_2 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \vec{v}_1$$

$$= \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} - \frac{1}{2} \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix}$$

$$\text{Double } \vec{v}_2, \vec{v}_2 = 2 \begin{pmatrix} -1 \\ 0 \\ 1 \end{pmatrix} - \begin{pmatrix} -1 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \\ 2 \end{pmatrix}$$

$$\text{Normalize: } \left\{ \begin{pmatrix} -1/\sqrt{2} \\ 1/\sqrt{2} \\ 0 \end{pmatrix}, \begin{pmatrix} -1/\sqrt{6} \\ -1/\sqrt{6} \\ 2/\sqrt{6} \end{pmatrix} \right\}$$

$$\lambda = 9: A - 9I = \begin{pmatrix} -6 & 3 & 3 \\ 3 & -6 & 3 \\ 3 & 3 & -6 \end{pmatrix}$$

$$\begin{pmatrix} -6 & 3 & 3 & | & 0 \\ 3 & -6 & 3 & | & 0 \\ 3 & 3 & -6 & | & 0 \end{pmatrix} \xrightarrow{\text{swap}} \begin{pmatrix} 3 & -6 & 3 & | & 0 \\ -6 & 3 & 3 & | & 0 \\ 3 & 3 & -6 & | & 0 \end{pmatrix} \xrightarrow{\div 3} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ -2 & 1 & 1 & | & 0 \\ 1 & 1 & -2 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -2R_1} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 5 & -1 & | & 0 \\ 0 & 3 & -3 & | & 0 \end{pmatrix} \xrightarrow{\div 5} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 3 & -3 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3R_2} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & -9/5 & | & 0 \end{pmatrix} \xrightarrow{\div -9/5} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } R_3} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } R_2} \begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } 2R_2} \begin{pmatrix} 1 & 0 & 3/5 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3R_3} \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } R_3} \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & -2 & 1 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } 2R_2} \begin{pmatrix} 1 & 0 & 3/5 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } -3R_3} \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & -1/5 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix} \xrightarrow{\text{add } R_3} \begin{pmatrix} 1 & 0 & 0 & | & 0 \\ 0 & 1 & 0 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{pmatrix}$$

$$\text{let } x_1 = t \quad x_2 = t \quad x_3 = t. \quad \text{Basis: } \left\{ \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right\}. \quad \text{Normals: } \left\{ \begin{pmatrix} 1/\sqrt{3} \\ 1/\sqrt{3} \\ 1/\sqrt{3} \end{pmatrix} \right\}$$

$$\text{let } P = \begin{pmatrix} -1/\sqrt{6} & -1/\sqrt{6} & 1/\sqrt{3} \\ 1/\sqrt{6} & -1/\sqrt{6} & 1/\sqrt{3} \\ 0 & 2/\sqrt{6} & 1/\sqrt{3} \end{pmatrix} \quad P^{-1}AP = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 9 \end{pmatrix}$$

Cryptography: send a secret message

Select a key, an $n \times n$ matrix A so that

$\det(A) = \pm 1$, so that A and A^{-1} have integer entries.

We will then convert our message to numbers:

$A=1, B=2, \dots, Z=26, _=0$. We will arrange

our message in an $n \times k$ matrix, where k is determined

by the message size. (Pad out any blanks at the end with zeros).

Suppose our message is M . To encrypt, calculate

$B = AM$, and send B . To decrypt, calculate

$$A^{-1}B = A^{-1}AM = IM = M.$$

-e.g. $A = \begin{pmatrix} 2 & 3 \\ 3 & 5 \end{pmatrix}$.

XENA-RULES.

24, 5, 14, 1, 0, 18, 21, 12, 5, 19.

$$M = \begin{pmatrix} 24 & 5 & 14 & 1 & 0 \\ 18 & 21 & 12 & 5 & 19 \end{pmatrix}$$

$$B = AM = \begin{pmatrix} 2 & 3 \\ 3 & 5 \end{pmatrix} \begin{pmatrix} 24 & 5 & 14 & 10 \\ 18 & 21 & 12 & 5 & 19 \end{pmatrix}$$

$$= \begin{pmatrix} 102 & 73 & 64 & 17 & 57 \\ 162 & 120 & 102 & 28 & 95 \end{pmatrix} \leftarrow \text{send.}$$

$$A^{-1} = \frac{1}{\det(A)} \begin{pmatrix} 5 & -3 \\ -3 & 2 \end{pmatrix} = \begin{pmatrix} 5 & -3 \\ -3 & 2 \end{pmatrix}$$

$$M = A^{-1}B = \begin{pmatrix} 5 & -3 \\ -3 & 2 \end{pmatrix} \begin{pmatrix} 102 & 73 & 64 & 17 & 57 \\ 162 & 120 & 102 & 28 & 95 \end{pmatrix}$$

$$= \begin{pmatrix} 24 & 5 & 14 & 10 \\ 18 & 21 & 12 & 5 & 19 \end{pmatrix} \text{ XOR } A^{-1} \text{ RUCRS.}$$

- last time - diagonalizing.

- orthogonally diagonalizable \Leftrightarrow symmetric.

- cryptography. $\det(A) = \pm 1$, $M \rightarrow AM \rightarrow A^{-1}AM = M$.

Mod 2 arithmetic

\cdot		0	1		$+$		0	1
0		0	0		0		0	1
1		0	1		1		1	0

- e.g. $1 + (1 + 0 + 1) = 0 + 0 + 1 = 0 + 1 = 1$.

A binary string is a list of zeros and ones.

In a parity check code, we append a check bit to a string,

being the mod 2 sum of the numbers in the string.

- e.g. (110101) $1 + 1 + 0 + 1 + 0 + 1 = 0$.

we send (1101010) . The recipient checks that the mod 2 sum is 0. If so, the last bit is deleted to obtain the message. If not, there is an error.

- e.g. (101101) \checkmark Message: (10110)

(101100) error.

Advantages: easy, efficient

Disadvantages: can't fix errors.

two errors? eek!

Hamming code: Our message will be a binary string

of length 4, (u_1, u_2, u_3, u_4) .

We have three check bits: $c_1 = u_1 + u_2 + u_4$,
 $c_2 = u_1 + u_3 + u_4$,
 $c_3 = u_2 + u_3 + u_4$ } mod 2.

Our encoded message is: $(c_1, c_2, u_1, c_3, u_2, u_3, u_4)$.

-e.g. (1001) $c_1 = 1+0+1=0$, $c_2 = 1+0+1=0$, $c_3 = 0+0+1=1$.

we get (0011001) .

To check the message C , the recipient forms the Hamming

matrix: $H = \begin{pmatrix} 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{pmatrix}$

The recipient calculates HC^T

$$\begin{pmatrix} 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \\ w_1 \\ c_3 \\ w_2 \\ w_3 \\ w_4 \end{pmatrix} = \begin{pmatrix} c_3 + w_1 + w_3 + w_4 \\ c_2 + w_1 + w_3 + w_4 \\ c_1 + w_1 + w_2 + w_4 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

If we get $\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$, our message is correct, and we drop the check bits, to get the original message.

- e.g. we receive $\underline{11010101}$

$$\begin{pmatrix} 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 1 \\ 0 \\ 1 \\ 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

Valid. Original message 1101 .

Suppose one bit gets ~~not~~ flipped. Our message should have been C , but instead it is $C+E$, where

$$E = (0 \dots 0 \underset{i}{1} 0 \dots 0)$$

$$H(C+E)^T = HC^T + HE^T = HE^T = \text{column } i \text{ of } H.$$

- e.g. we receive 1010111 .

$$\begin{pmatrix} 0 & 0 & 0 & 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 0 & 0 & 1 & 1 \\ 1 & 0 & 1 & 0 & 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \\ 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \text{ column 6 of } H.$$

Error in bit 6, message should have been

$$\underline{11010101}, \text{ so the original message } 1101.$$

Advantages: can fix any 1 error.

will know there is a problem with 2 errors.

Disadvantages: less efficient, more complicated

Read Chapter 1.

Chapter 3 - Probability (3.1 - 3.2)

An experiment is any procedure leading to an outcome.

The sample space, S , is the set of all possible outcomes for an experiment.

An event is any collection of outcomes; that is, it is a subset of the sample space.

- e.g. flip a coin 3 times, record the results.

$S = \{HHH, HHT, HTH, HTT, THH, THT, TTH, TTT\}$

- e.g. flip a coin 3 times, count the heads

$S = \{0, 1, 2, 3\}$

- e.g. roll two dice, record the total

$S = \{2, 3, \dots, 12\}$

-e.g. roll 2 dice, record the results.

$$S = \{11, 12, \dots, (6, 2), (2, 2), \dots, 66\}$$

In discrete probability (chapters 3+4), we have either
finitely many or countably many possible outcomes.

A countable set has terms that can be put in an ordered
sequence.

-e.g. the positive integers: $1, 2, 3, 4, \dots$

-e.g. the integers: $0, 1, -1, 2, -2, 3, -3, \dots$

-e.g. the rational numbers are countable.

-e.g. the real numbers are uncountable.

-e.g. $[0, 1)$ is uncountable.

In continuous probability (chapter 5+), the possible
outcomes are either all real numbers, or an interval.

~~the~~ e.g. a flip a coin until heads appears, count the flips.

$$S = \{1, 2, 3, \dots\}$$

Let E and F be events. Then the intersection of E and F , $E \cap F$, is the event that E and F both occur. It is the set of all outcomes ω such that $\omega \in E$ and $\omega \in F$ simultaneously.

- roll a die, $E = \{1, 3, 5\}$, $F = \{3, 6\}$, $G = \{2, 4, 6\}$.

$$E \cap F = \{3\}, F \cap G = \{6\}$$

$$E \cap G = \emptyset \text{ "empty set"}$$

We say that E and G are mutually exclusive.

$$E \cap E = E, E \cap \emptyset = \emptyset, E \cap S = E$$

- ex. solve $-x_1 + 3x_2 + 4x_3 = 5$
 $2x_1 - 7x_2 + 3x_3 = 2$

$$\left(\begin{array}{ccc|c} 1 & -3 & -4 & -5 \\ 2 & -7 & 3 & 2 \end{array} \right) \xrightarrow{\text{mult } \ominus} \xrightarrow{\xi_2 - 2\xi_1} \left(\begin{array}{ccc|c} 1 & -3 & -4 & -5 \\ 0 & 1 & 11 & 12 \end{array} \right) \xrightarrow{\text{add } -2\ominus} \xrightarrow{\text{add } -2\ominus} \left(\begin{array}{ccc|c} 1 & -3 & -4 & -5 \\ 0 & 1 & 11 & 12 \end{array} \right) \xrightarrow{\text{mult } \oplus} \xrightarrow{\xi_1 + \xi_2}$$

$$\left(\begin{array}{ccc|c} 1 & 0 & -37 & -41 \\ 0 & 1 & 11 & -12 \end{array} \right) \xrightarrow{\text{add } 3\ominus} \xrightarrow{\xi_1 + 3\xi_2} \left(\begin{array}{ccc|c} 1 & 0 & -37 & -41 \\ 0 & 1 & 11 & -12 \end{array} \right)$$

let $x_3 = t$, $x_1 = -41 + 37t$, $x_2 = -12 + 11t$.

- ex. find the equation of the plane passing through $(1, 2, 1)$, $(2, 3, 4)$, $(3, 1, 8)$.

vectors in the plane: $\vec{a} = \langle 1, 1, 3 \rangle$, $\vec{b} = \langle 2, -1, 7 \rangle$.

$$\vec{n} = \vec{a} \times \vec{b} = \det \begin{pmatrix} \vec{i} & \vec{j} & \vec{k} \\ 1 & 1 & 3 \\ 2 & -1 & 7 \end{pmatrix} = \begin{vmatrix} 1 & 3 & 2 \\ -1 & 7 & 2 \end{vmatrix} \vec{i} - \begin{vmatrix} 1 & 3 & 7 \\ 2 & 7 & 2 \end{vmatrix} \vec{j} + \begin{vmatrix} 1 & 1 & 7 \\ 2 & -1 & 2 \end{vmatrix} \vec{k} = \langle 10, -1, -3 \rangle$$

$10x - y - 3z = d$, $10(1) - 2 - 3(1) = d$, so $d = 5$.

$10x - y - 3z = 5$.

- ex. let $A = \begin{pmatrix} 0 & 1 & 3 \\ 2 & 9 & 12 \\ 1 & 3 & 2 \end{pmatrix}$. (1) A invertible? If so, find A^{-1} .

$$\left(\begin{array}{ccc|ccc} 0 & 1 & 3 & 1 & 0 & 0 \\ 2 & 9 & 12 & 0 & 1 & 0 \\ 1 & 3 & 2 & 0 & 0 & 1 \end{array} \right) \xrightarrow{\text{swap } (1,3)} \left(\begin{array}{ccc|ccc} 1 & 3 & 2 & 0 & 0 & 1 \\ 2 & 9 & 12 & 0 & 1 & 0 \\ 0 & 1 & 3 & 1 & 0 & 0 \end{array} \right) \xrightarrow{\substack{\text{add } -2(1) \\ h(2)}} \left(\begin{array}{ccc|ccc} 1 & 3 & 2 & 0 & 0 & 1 \\ 0 & 3 & 8 & 0 & 1 & -2 \\ 0 & 1 & 3 & 1 & 0 & 0 \end{array} \right) \xrightarrow{\text{swap } (2,3)}$$

$$\left(\begin{array}{ccc|ccc} 1 & 3 & 2 & 0 & 0 & 1 \\ 0 & 1 & 3 & 1 & 0 & 0 \\ 0 & 3 & 8 & 0 & 1 & -2 \end{array} \right) \xrightarrow{\substack{\text{add } -3(2) \\ h(1)}} \left(\begin{array}{ccc|ccc} 1 & 0 & -7 & -3 & 0 & 1 \\ 0 & 1 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -3 & 1 & -2 \end{array} \right) \xrightarrow{\text{mult } (3)}$$

$$\left(\begin{array}{ccc|ccc} 1 & 0 & -7 & -3 & 0 & 1 \\ 0 & 1 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -3 & 1 & -2 \end{array} \right) \xrightarrow{\substack{\text{add } 7(3) \\ h(1)}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 18 & -7 & 15 \\ 0 & 1 & 3 & 1 & 0 & 0 \\ 0 & 0 & -1 & -3 & 1 & -2 \end{array} \right) \xrightarrow{\substack{\text{add } -3(3) \\ h(2)}} \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 18 & -7 & 15 \\ 0 & 1 & 0 & -8 & 3 & -6 \\ 0 & 0 & -1 & -3 & 1 & -2 \end{array} \right) = A^{-1}$$

-e.g. find all } lines of the line through $(1, -3, 4), (3, 1, 7)$.

vector: $\langle x, y, z \rangle = \langle 1, -3, 4 \rangle + t \langle 2, -4, 3 \rangle$.

parametric: $x = 1 + 2t, y = -3 - 4t, z = 4 + 3t$.

symmetric: $\frac{x-1}{2} = \frac{y+3}{-4} = \frac{z-4}{3}$.

-e.g. are $\langle 1, 3, 2 \rangle, \langle 2, 5, 1 \rangle, \langle 3, 8, 3 \rangle$ linearly dep or indep?

$$\left(\begin{array}{ccc} 1 & 3 & 2 \\ 2 & 5 & 1 \\ 3 & 8 & 3 \end{array} \right) \xrightarrow{\substack{\text{add } -2(1) \\ h(2)}} \left(\begin{array}{ccc} 1 & 3 & 2 \\ 0 & -1 & -3 \\ 3 & 8 & 3 \end{array} \right) \xrightarrow{\substack{\text{add } -3(1) \\ h(3)}} \left(\begin{array}{ccc} 1 & 3 & 2 \\ 0 & -1 & -3 \\ 0 & -1 & -3 \end{array} \right) \xrightarrow{\substack{\text{add } -2(2) \\ h(1)}} \left(\begin{array}{ccc} 1 & 3 & 2 \\ 0 & -1 & -3 \\ 0 & 0 & 0 \end{array} \right)$$

↑ zero row, so linearly dependent.

rank = 2.

$$-e_1 V = \{ \langle 2a-b, a, b \rangle \mid a, b \in \mathbb{R} \}$$

$$(i) \text{ Is } \langle 1, 3, 7 \rangle \in V?$$

$$(ii) \text{ Is } V \text{ a subspace of } \mathbb{R}^3?$$

$$(i) \text{ Can we solve } \begin{aligned} 2a-b &= 1 \\ a &= 3 \\ b &= 7. \end{aligned}$$

$$\text{If } a=3, b=7, \text{ then } 2a-b = 2(3)-7 = -1, \text{ not } 1.$$

$$\langle 1, 3, 7 \rangle \notin V.$$

$$(ii) \text{ Let } a=b=0, \text{ then } \langle 0, 0, 0 \rangle \in V.$$

$$\langle 2a_1-b_1, a_1, b_1 \rangle + \langle 2a_2-b_2, a_2, b_2 \rangle$$

$$= \langle 2a_1-b_1+2a_2-b_2, a_1+a_2, b_1+b_2 \rangle$$

$$= \langle 2(a_1+a_2)-(b_1+b_2), a_1+a_2, b_1+b_2 \rangle \in V.$$

$$\lambda \langle 2a-b, a, b \rangle = \langle 2\lambda a-\lambda b, \lambda a, \lambda b \rangle \in V.$$

V is a subspace.

$$v \in V, (-1)v \in V, \text{ so } -v \in V, \text{ and so } v+(-v)=0 \in V.$$

- e.g. $A = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 1 & 2 \\ 0 & -1 & 4 \end{pmatrix}$. (i) Is it diagonalizable? (ii) Is it orthogonally diagonalizable?

(ii) No, not symmetric.

$$(c) 0 = \det \begin{pmatrix} 2-\lambda & 0 & 0 \\ 0 & 1-\lambda & 2 \\ 0 & -1 & 4-\lambda \end{pmatrix} = (2-\lambda) \det \begin{pmatrix} 1-\lambda & 2 \\ -1 & 4-\lambda \end{pmatrix}$$

$$= (2-\lambda)(\lambda^2 - 5\lambda + 6)$$

$$= (2-\lambda)(\lambda-2)(\lambda-3)$$

$$\lambda = 2, 3.$$

$$\lambda = 2: A - 2I = \begin{pmatrix} 0 & 0 & 0 \\ 0 & -1 & 2 \\ 0 & -1 & 2 \end{pmatrix}$$

$$\left(\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & -1 & 2 & 0 \end{array} \right) \xrightarrow{\text{swap}} \left(\begin{array}{ccc|c} 0 & -1 & 2 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & 0 \end{array} \right) \xrightarrow{R_2 - R_1} \left(\begin{array}{ccc|c} 0 & -1 & 2 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right) \xrightarrow{R_1 \leftrightarrow R_2} \left(\begin{array}{ccc|c} 0 & 0 & 0 & 0 \\ 0 & -1 & 2 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

Let $x_1 = t, x_3 = u, x_2 = 2u$. Basis: $\left\{ \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 1 \end{pmatrix} \right\}$.

$$\lambda = 3: A - 3I = \begin{pmatrix} -1 & 0 & 0 \\ 0 & -2 & 2 \\ 0 & -1 & 1 \end{pmatrix}$$

$$\left(\begin{array}{ccc|c} -1 & 0 & 0 & 0 \\ 0 & -2 & 2 & 0 \\ 0 & -1 & 1 & 0 \end{array} \right) \xrightarrow{R_2 \leftrightarrow R_3} \left(\begin{array}{ccc|c} -1 & 0 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & -2 & 2 & 0 \end{array} \right) \xrightarrow{R_2 \times (-1)} \left(\begin{array}{ccc|c} -1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & -2 & 2 & 0 \end{array} \right) \xrightarrow{R_3 + 2R_2} \left(\begin{array}{ccc|c} -1 & 0 & 0 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{array} \right)$$

Let $x_3 = t, x_1 = 0, x_2 = t$. Basis: $\left\{ \begin{pmatrix} 0 \\ 1 \\ 1 \end{pmatrix} \right\}$.

$$P = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 1 \\ 0 & 1 & 1 \end{pmatrix}. \quad P^{-1}AP = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

-ex. encode and decode the message HOWDY using the

$$\text{key } A = \begin{pmatrix} 1 & 3 \\ 2 & 5 \end{pmatrix}$$

$$M = \begin{pmatrix} 8 & 15 & 23 \\ 4 & 25 & 0 \end{pmatrix}$$

$$\text{encode: } B = AM = \begin{pmatrix} 1 & 3 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 8 & 15 & 23 \\ 4 & 25 & 0 \end{pmatrix} = \begin{pmatrix} 20 & 90 & 23 \\ 36 & 155 & 46 \end{pmatrix}$$

$$A^{-1} = \frac{1}{-1} \begin{pmatrix} 5 & -3 \\ -2 & 1 \end{pmatrix} = \begin{pmatrix} -5 & 3 \\ 2 & -1 \end{pmatrix}$$

$$\text{check } A^{-1}B = \begin{pmatrix} -5 & 3 \\ 2 & -1 \end{pmatrix} \begin{pmatrix} 20 & 90 & 23 \\ 36 & 155 & 46 \end{pmatrix} = \begin{pmatrix} 8 & 15 & 23 \\ 4 & 25 & 0 \end{pmatrix} \text{ HOWDY}$$

-ex. using the Cayley-Hamilton method, find A^8 , $A = \begin{pmatrix} -1 & 0 \\ 3 & 2 \end{pmatrix}$

$$A^8 = c_0 I + c_1 A$$

If λ is an eigenvalue of A , $c_0 + c_1 \lambda = \lambda^8$

A is lower triangular, $\lambda = -1, 2$

$$c_0 - c_1 = 1$$

$$c_0 + 2c_1 = 256$$

$$\hline 3c_1 = 255$$

$$c_1 = 85, c_0 = 86$$

$$A^8 = 86I + 85A$$