

Outline

(Draft)

Week 1. Vectors in Linear Algebra

- 1.1. Opening Remarks
- 1.2. What is a Vector?
- 1.3. Simple Vector Operations
- 1.4. Advanced Vector Operations
- 1.5. LAFF Package Development: Vectors
- 1.6. Slicing and Dicing
- 1.7. Enrichment
- 1.8. Wrapping Up

Week 2. Linear Transformations and Matrices

- 2.1. Opening Remarks
- 2.2. Linear Transformations
- 2.3. Mathematical Induction
- 2.4. Representing Linear Transformations as Matrices
- 2.5. Enrichment
- 2.6. Wrapping Up

Week 3. Matrix-Vector Operations

- 3.1. Opening Remarks
- 3.2. Special Matrices
- 3.3. Operations with Matrices
- 3.4. Matrix-Vector Multiplication Algorithms
- 3.5. Enrichment
- 3.6. Wrapping Up

Week 4. From Matrix-Vector Multiplication to Matrix-Matrix Multiplication

- 4.1. Opening Remarks
- 4.2. Preparation
- 4.3. Matrix-Vector Multiplication with Special Matrices
- 4.4. Matrix-Matrix Multiplication (Product)
- 4.5. Enrichment
- 4.6. Wrapping Up

Week 5. Matrix-Matrix Multiplication

- 5.1. Opening Remarks
- 5.2. Observations
- 5.3. Algorithms for Computing Matrix-Matrix Multiplication
- 5.4. Enrichment
- 5.5. Wrapping Up

Week 6. Gaussian Elimination

- 6.1. Opening Remarks
- 6.2. Gaussian Elimination
- 6.3. Solving $Ax = b$ via LU Factorization
- 6.4. Enrichment
- 6.5. Wrapping Up

Week 7. More Gaussian Elimination and Matrix Inversion

- 7.1. Opening Remarks
- 7.2. When Gaussian Elimination Breaks Down
- 7.3. The Inverse Matrix
- 7.4. Enrichment
- 7.5. Wrapping Up

Week 8. More on Matrix Inversion

- 8.1. Opening Remarks
- 8.2. Gauss-Jordan Elimination
- 8.3. (Almost) Never, Ever Invert a Matrix
- 8.4. Enrichment
- 8.5. Wrapping Up

Week 9. Vector Spaces

- 9.1. Opening Remarks
- 9.2. When Systems Don't Have a Unique Solution
- 9.3. Review of Sets
- 9.4. Vector Spaces
- 9.5. Span, Linear Independence, and Bases
- 9.6. Wrapping Up

Week 10. Vector Spaces, Orthogonality, and Linear Least Squares

- 10.1. Opening Remarks
- 10.2. How the Row Echelon Form Answers (Almost) Everything
- 10.3. Orthogonal Vectors and Spaces
- 10.4. Approximating a Solution
- 10.5. Motivating Example, Part II
- 10.6. Computing an Orthonormal Basis
- 10.7. Motivating Example, Part III
- 10.8. What does this all mean?
- 10.9. Wrapping Up

Week 11. Orthogonal Projection and Low Rank Approximation

- 11.1. Opening Remarks
- 11.2. Projecting a Vector onto a Subspace
- 11.3. Orthonormal Bases
- 11.4. Change of Basis
- 11.5. Wrapping Up

Week 12. Eigenvalues and Eigenvectors

- 12.1. Opening Remarks
- 12.2. Preliminaries
- 12.3. Two by Two Matrices
- 12.4. Three by Three Matrices
- 12.5. Arbitrary Size Matrices
- 12.6. Symmetric Matrices
- 12.7. Practical Algorithms
- 12.8. Wrapping Up