

Fundamentals of Engineering Review

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Math Review

Linear Algebra
(Matrices)

Matrix: A rectangular array of numbers or variables

$$[A] = \begin{bmatrix} a_{1,1} & a_{1,2} & a_{1,3} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & a_{2,3} & \dots & a_{2,n} \\ \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{m,1} & a_{m,2} & a_{m,3} & \dots & a_{m,n} \end{bmatrix}$$

Notations

m = # of rows

n = # of columns

Other array notations are

$$[A] = [A]_{m,n} = [a_{i,j}]$$

Matrices obey all algebraic laws

except $AB \neq BA$

Example

$$[A] = \begin{bmatrix} 2 & 3 & 5 \\ -1 & 4 & 6 \end{bmatrix} = [A]_{2,3}$$

$$[B] = \begin{bmatrix} 2 & 1 \\ 7 & -4 \\ 3 & 1 \end{bmatrix} = [B]_{3,2}$$

Square Matrices

If $m = n$, the matrix is said to be "Square"

$$[C] = \begin{bmatrix} 2 & -1 & 3 \\ 4 & 6 & 1 \\ -5 & 2 & 1 \end{bmatrix} = [C]_{3,3}$$

Vector Dot Product

What is the angle between the vectors $\mathbf{F}_1$ and $\mathbf{F}_2$?

$$\mathbf{F}_1 = 5\hat{i} + 4\hat{j} + 6\hat{k} \quad \text{and} \quad \mathbf{F}_2 = 4\hat{i} + 10\hat{j} + 7\hat{k}$$

$$\begin{aligned}\cos \theta &= \frac{\mathbf{F}_1 \cdot \mathbf{F}_2}{|\mathbf{F}_1| |\mathbf{F}_2|} \\&= \frac{5(4) + 4(10) + 6(7)}{\sqrt{5^2 + 4^2 + 6^2} \sqrt{4^2 + 10^2 + 7^2}} \\&= \frac{20 + 40 + 42}{\sqrt{25 + 16 + 36} \sqrt{16 + 100 + 49}} \\&= \frac{102}{\sqrt{77} \sqrt{165}} = \frac{102}{112.7165} = .905\end{aligned}$$

$$\cos^{-1} (.905) = \boxed{25.18^\circ}$$

Column & Row Vectors

A matrix of ORDER $m \times 1$ is a column vector

Examples :

$$\bar{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$$

Column vector of ORDER 3

$$\bar{i} = [i_1 \ i_2 \ i_3 \ i_4]$$

Row vector of ORDER 4

A matrix of ORDER $1 \times n$ is a row vector

Example

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} + \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 + 1 & 2 + 2 \\ 3 + 3 & 4 + 4 \end{bmatrix}$$
$$= \begin{bmatrix} 2 & 4 \\ 6 & 8 \end{bmatrix}$$

Matrix Dot Product Example

$$4 \cdot \begin{bmatrix} 2 & 3 \\ 4 & 5 \end{bmatrix} = \begin{bmatrix} 4 \cdot 2 & 4 \cdot 3 \\ 4 \cdot 4 & 4 \cdot 5 \end{bmatrix}$$
$$= \begin{bmatrix} 8 & 12 \\ 16 & 20 \end{bmatrix}$$

Matrix Multiplication

Two matrices can be multiplied iff the number of columns of the 1st matrix [] is equal to the number of rows of the 2nd matrix [].

$$[A][B] = [A]_{m,p} [B]_{p,n} = [C]_{m,n}$$

note that the **p** disappeared.

Multiply Example

$$\begin{bmatrix} \textcolor{red}{1} & \textcolor{red}{2} & \textcolor{red}{3} \\ \textcolor{red}{4} & \textcolor{red}{5} & \textcolor{red}{6} \end{bmatrix} \begin{bmatrix} \textcolor{blue}{7} & \textcolor{blue}{10} \\ \textcolor{blue}{8} & \textcolor{blue}{11} \\ \textcolor{blue}{9} & \textcolor{blue}{12} \end{bmatrix} = \begin{bmatrix} 1(7) + 2(8) + 3(9) & 1(10) + 2(11) + 3(12) \\ 4(7) + 5(8) + 6(9) & 4(10) + 5(11) + 6(12) \end{bmatrix}$$
$$= \begin{bmatrix} 7 + 16 + 27 & 10 + 22 + 36 \\ 28 + 40 + 54 & 40 + 55 + 72 \end{bmatrix}$$
$$= \begin{bmatrix} \textcolor{red}{50} & \textcolor{red}{68} \\ \textcolor{red}{122} & \textcolor{red}{167} \end{bmatrix}$$

Multiplication Continued

Note that the 1st row in $[A]$ has the same number of elements as the 1st column in $[B]$.

Multiplication Continued

Also note that $[A]*[B]$ is not the same as $[B]*[A]$.

$$[B]_{3,2} [A]_{2,3} = [C]_{3,3}$$

Which is not the same as the output we got from $[A]_{2,3} [B]_{3,2} = [C]_{2,2}$

In general, $[A][B] \neq [B][A]$

Vector Products

$$[A]_{m,1} [B]_{1,n} = C_{mn}$$

col
vector * Row
vector = rectangular
matrix

$$[A]_{1,n} [B]_{n,1} = [C]_{1,1} = \text{Trivial Matrix or "Scalar"} = C$$

$$\begin{bmatrix} \text{row} \\ \text{vector} \end{bmatrix} \begin{bmatrix} \text{col} \\ \text{vector} \end{bmatrix} = \text{scalar}$$

Vector Product Example

$$\begin{aligned} [C]_{3,2} &= \begin{bmatrix} 2 \\ -3 \\ 1 \end{bmatrix}_{3,1} \begin{bmatrix} 4 & 5 \end{bmatrix}_{1,2} \\ &= \begin{bmatrix} 2(4) & 2(5) \\ -3(4) & -3(5) \\ 1(4) & 1(5) \end{bmatrix} = \begin{pmatrix} 8 & 10 \\ -12 & -15 \\ 4 & 5 \end{pmatrix}_{3,2} \end{aligned}$$

Is $[B][A]$ possible? NO! The # of columns in $[B]$ isn't equal to the # of rows in $[A]$.

Vector Product Example

$$\begin{aligned} \begin{bmatrix} 4 & -2 & 3 \end{bmatrix} \begin{bmatrix} 6 \\ 1 \\ -4 \end{bmatrix} &= [C]_{1,1} = C \\ &= [4(6) + (-2)(1) + 3(-4)] \\ &= [24 - 2 - 12] = [10] = C \end{aligned}$$

There is no such thing as matrix division.
In order to achieve the same thing, we
must first invert one of the matrices 1st.

Transpose of a Matrix

$$\begin{bmatrix} 1 & 6 & 9 \\ 5 & 4 & 1 \\ 7 & 3 & 8 \end{bmatrix}^T = \begin{bmatrix} 1 & 5 & 7 \\ 6 & 4 & 3 \\ 9 & 1 & 8 \end{bmatrix}$$

Determinant of a 2x2 matrix

$$D = \begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} = 1(4) - 2(3) \\ = 4 - 6 = \boxed{-2}$$

This was a cross product

Expansion of Minors (or Cofactors)

For a determinant of order N

Minor = M_{ij} = minor corresponding
to the i^{th} row and the
 j^{th} column.

It is a determinant of order $n-1$ obtained
by crossing out the i^{th} row and the j^{th}
column and then forming a new matrix.

Cofactor

Cofactor - defined a slightly different way than a Minor.

$$\tilde{a}_{ij} = (-1)^{i+j} M_{ij}$$

It's obvious that for **even** quantities of $i+j$, $(-1)^{i+j}$ is **positive**, and for **odd** quantities of $i+j$, $(-1)^{i+j}$ is **negative**.

Cofactor Example

$$\det \begin{bmatrix} 1 & 2 & -1 \\ -1 & 1 & 3 \\ 3 & 2 & 1 \end{bmatrix}$$

$$\tilde{a}_{1,1} M_{1,1} = (-1)^{1+1} \begin{vmatrix} 1 & 3 \\ 2 & 1 \end{vmatrix} = (-1)^2 [(1)(1) - (3)(2)] = (1)[1 - 6] = -5$$

$$\tilde{a}_{1,2} M_{1,2} = (-1)^{1+2} \begin{vmatrix} -1 & 3 \\ 3 & 1 \end{vmatrix} = (-1)^3 [(-1)(1) - (3)(3)] = (-1)[-1 - 9] = 10$$

$$\tilde{a}_{1,3} M_{1,3} = (-1)^{1+3} \begin{vmatrix} -1 & 1 \\ 3 & 2 \end{vmatrix} = (-1)^4 [(-1)(2) - (1)(3)] = (1)[-2 - 3] = -5$$

$$\begin{aligned} \det[A] &= a_{1,1} \tilde{a}_{1,1} + a_{1,2} \tilde{a}_{1,2} + a_{1,3} \tilde{a}_{1,3} = (1)(-5) + (2)(10) + (-1)(-5) \\ &= -5 + 20 + 5 = \boxed{20} \end{aligned}$$

Matrix Inversion

In order to understand Matrix Inversion, we must understand a few more concepts first. Lets continue to calculate the remainder of the cofactor's for the matrix $[A]$. In doing so, we will no longer calculate the sign associated with the Minor.

Matrix Inversion Continued

Remember how the sign was calculated. All we need to do is apply a (-1) if the $(\text{row} + \text{col})$ is odd and a $(+1)$ if the $(\text{row} + \text{col})$ is even.

For example, the sign associated with the 1 in the 1st row, 1st column is $(+)$ since $1+1$ is even, while the sign associated with the 2 in the 1st row, 2nd column is $(-)$ since $1+2$ is odd.

Example

$$[A] = \begin{bmatrix} 1 & 2 & -1 \\ -1 & 1 & 3 \\ 3 & 2 & 1 \end{bmatrix}$$

$$\tilde{a}_{1,1} = + \begin{vmatrix} 1 & 3 \\ 2 & 1 \end{vmatrix} = -5 \quad \tilde{a}_{1,2} = - \begin{vmatrix} -1 & 3 \\ 3 & 1 \end{vmatrix} = 10 \quad \tilde{a}_{1,3} = + \begin{vmatrix} -1 & 1 \\ 3 & 2 \end{vmatrix} = -5$$

$$\tilde{a}_{2,1} = - \begin{vmatrix} 2 & -1 \\ 2 & 1 \end{vmatrix} = -4 \quad \tilde{a}_{2,2} = + \begin{vmatrix} 1 & -1 \\ 3 & 1 \end{vmatrix} = 4 \quad \tilde{a}_{2,3} = - \begin{vmatrix} 1 & 2 \\ 3 & 2 \end{vmatrix} = 4$$

$$\tilde{a}_{3,1} = + \begin{vmatrix} 2 & -1 \\ 1 & 3 \end{vmatrix} = 7 \quad \tilde{a}_{3,2} = - \begin{vmatrix} 1 & -1 \\ -1 & 3 \end{vmatrix} = -2 \quad \tilde{a}_{3,3} = + \begin{vmatrix} 1 & 2 \\ -1 & 1 \end{vmatrix} = 3$$

Cofactor Matrix

$\begin{bmatrix} \tilde{A} \end{bmatrix} =$ Matrix formed by replacing each element by it's cofactor.

$$\begin{bmatrix} \tilde{A} \end{bmatrix} = \begin{bmatrix} -5 & 10 & -5 \\ -4 & 4 & 4 \\ 7 & -2 & 3 \end{bmatrix}$$

Adjoint Matrix

$$\text{adj}[A] = [\tilde{A}]^T = \begin{bmatrix} -5 & -4 & 7 \\ 10 & 4 & -2 \\ -5 & 4 & 3 \end{bmatrix}$$

Identity Matrix

Identity Matrix = $[I]$

An Identity matrix is to matrix algebra as a 1 is to scalar algebra. The matrix **MUST BE SQUARE**.

$$[I] = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

$$[I][A] = [A] = [A][I]$$

The dimensions of $[I]$ and $[A]$ must be the same.

Inverse Matrix

The **Inverse matrix** is only defined for a **SQUARE matrix**. The inverse of a square matrix $[A]$ is denoted as and is defined as: $[A]^{-1}$

$$[A][A]^{-1} = [I] = [A]^{-1}[A]$$

$$[A]^{-1} = \frac{\text{Adj}[A]}{\text{Det}[A]} = \frac{[\tilde{A}]^T}{|A|}$$

Be careful when using the $|A|$ to represent **Det** $[A]$. Don't get it mixed up with the Absolute value of A .

Example (Slide 1)

$$\begin{aligned} 1x_1 + 2x_2 - 1x_3 &= -8 \\ -1x_1 + 1x_2 + 3x_3 &= 7 \\ 3x_1 + 2x_2 + 1x_3 &= 4 \end{aligned}$$

$[A]\bar{x} = [B]$ In this case $[B]$ is a vector, but we represent it as a Matrix.

$$\begin{bmatrix} 1 & 2 & -1 \\ -1 & 1 & 3 \\ 3 & 2 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -8 \\ 7 \\ 4 \end{bmatrix}$$

We determined the $\text{Det } [A]$ earlier to be equal to 20.

Example (Slide 2)

$$\text{Adj}[A] = \begin{bmatrix} -5 & -4 & 7 \\ 10 & 4 & -2 \\ -5 & 4 & 3 \end{bmatrix}$$

Also determined this earlier.

$$[A]^{-1} = \frac{\text{Adj}[A]}{|A|} = \frac{\begin{bmatrix} -5 & -4 & 7 \\ 10 & 4 & -2 \\ -5 & 4 & 3 \end{bmatrix}}{20} = \begin{bmatrix} -\frac{1}{4} & -\frac{1}{5} & \frac{7}{20} \\ \frac{1}{2} & \frac{1}{5} & -\frac{1}{10} \\ -\frac{1}{4} & \frac{1}{5} & \frac{3}{20} \end{bmatrix}$$

Example (Slide 3)

$$\bar{\mathbf{x}} = [\mathbf{A}]^{-1} [\mathbf{B}]$$

$$\bar{\mathbf{x}} = \begin{bmatrix} -\frac{1}{4} & -\frac{1}{5} & \frac{7}{20} \\ \frac{1}{2} & \frac{1}{5} & -\frac{1}{10} \\ -\frac{1}{4} & \frac{1}{5} & \frac{3}{20} \end{bmatrix} \begin{bmatrix} -8 \\ 7 \\ 4 \end{bmatrix}$$

Example (Slide 4)

$$\bar{\mathbf{x}} = \begin{bmatrix} -\frac{1}{4}(-8) - \frac{1}{5}(7) + \frac{7}{20}(4) \\ \frac{1}{2}(-8) + \frac{1}{5}(7) - \frac{1}{10}(4) \\ -\frac{1}{4}(-8) + \frac{1}{5}(7) + \frac{3}{20}(4) \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \\ 4 \end{bmatrix}$$

So, $x_1 = 2$, $x_2 = -3$, and $x_3 = 4$

Cramer's Rule (3x3 matrix only)

$$1 = 2x + 3y - 4z$$

$$4 = 3x - y - 2z$$

$$-7 = 4x - 7y - 6z$$

$$\begin{bmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ -7 \end{bmatrix}$$

Cramer's Rule (The **D** matrix)

$$D = \begin{vmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{vmatrix} = + (2) \begin{vmatrix} -1 & -2 \\ -7 & -6 \end{vmatrix} - 3 \begin{vmatrix} 3 & -2 \\ 4 & -6 \end{vmatrix} + (-4) \begin{vmatrix} 3 & -1 \\ 4 & -7 \end{vmatrix}$$

$$D = + (2) [(-1)(-6) - (-2)(-7)] - 3 [(3)(-6) - (-2)(4)] + (-4) [(3)(-7) - (-1)(4)]$$

$$D = 2 [6 - 14] - 3 [-18 - (-8)] + (-4) [-21 - (-4)]$$

$$D = 2 [-8] - 3 [-18 + 8] + (-4) [-21 + 4]$$

$$D = 2 [-8] - 3 [-10] + (-4) [-17] = -16 + 30 + 68 = \boxed{82}$$

Cramer's Rule (The D_x matrix)

$$\begin{bmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ -7 \end{bmatrix}$$

$$D_x = \begin{bmatrix} 1 & 3 & -4 \\ 4 & -1 & -2 \\ -7 & -7 & -6 \end{bmatrix}$$

Cramer's Rule

$$D_x = \begin{bmatrix} 1 & 3 & -4 \\ 4 & -1 & -2 \\ -7 & -7 & -6 \end{bmatrix} = 1 \begin{vmatrix} -1 & -2 \\ -7 & -6 \end{vmatrix} - 3 \begin{vmatrix} 4 & -2 \\ -7 & -6 \end{vmatrix} + (-4) \begin{vmatrix} 4 & -1 \\ -7 & -7 \end{vmatrix}$$

$$D_x = 1[(-1)(-6) - (-2)(-7)] - 3[(4)(-6) - (-2)(-7)] \\ + (-4)[(4)(-7) - (-1)(-7)]$$

$$D_x = 1[6 - 14] - 3[(-24) - 14] + (-4)[(-28) - 7]$$

$$D_x = 1[-8] - 3[-38] - 4[-35]$$

$$D_x = -8 + 114 + 140 = \boxed{246}$$

Cramer's Rule

($x =$)

$$x = \frac{D_x}{D} = \frac{\begin{vmatrix} 1 & 3 & -4 \\ 4 & -1 & -2 \\ -7 & -7 & -6 \end{vmatrix}}{\begin{vmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{vmatrix}} = \frac{246}{82} = \boxed{3}$$

Cramer's Rule

($y =$)

$$y = \frac{D_y}{D} = \frac{\begin{vmatrix} 2 & 1 & -4 \\ 3 & 4 & -2 \\ 4 & -7 & -6 \end{vmatrix}}{\begin{vmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{vmatrix}} = \frac{??}{82}$$

Cramer's Rule

($z =$)

$$z = \frac{D_z}{D} = \frac{\begin{vmatrix} 2 & 3 & 1 \\ 3 & -1 & 4 \\ 4 & -7 & -7 \end{vmatrix}}{\begin{vmatrix} 2 & 3 & -4 \\ 3 & -1 & -2 \\ 4 & -7 & -6 \end{vmatrix}} = \frac{??}{82}$$