

**2022-01-24**

# 1 What are we about?

Welcome to “Numerical Analysis: Linear and Nonlinear Equations” (CS 4220, CS 5223, and Math 4260). This is part of a pair of courses offered jointly between CS and math that provide an introduction to scientific computing. My own tongue-in-cheek summary of scientific computing is that it is the art of solving problems of continuous mathematics fast enough and accurately enough. Of course, what constitutes “fast enough” and “accurately enough” depends on context, and learning to reason about that context is also part of the class.

Because our survey is partitioned into two semesters, we do not cover all the standard topics in a single semester. In particular, this class will (mostly) not cover interpolation and function approximation, numerical differentiation and quadrature, or the solution of ordinary and partial differential equations. We will focus instead on numerical linear algebra, nonlinear equation solving, and optimization. Broadly speaking, we will spend the first half of the semester on *factorization* methods for linear algebra problems, and the latter half on *iterative* methods for both linear and nonlinear problems. As currently planned, the schedule also includes time for one special topic week that I expect will bring together several of the themes from the course.

## 1.1 Learning outcomes

We are going to cover a variety of methods for a variety of problems by the end of the semester. But the goal is that by the end of the semester, you will be able to

- **Analyze sources of error** in numerical algorithms and reason about problem stability and how it influences the accuracy of numerical computations.
- **Choose appropriate numerical algorithms to solve linear algebra problems** (linear systems, least squares problems, and eigenvalue problems) taking into account problem structure.
- **Formulate nonlinear equations and constrained and unconstrained optimization problems** for solution on a computer.

- **Analyze the local convergence** of nonlinear solver algorithms.
- **Reason about global convergence** of nonlinear solver algorithms.
- **Use numerical methods** to solve problems of practical interest from data science, machine learning, and engineering.

## 1.2 Mathematics, Computation, Application

Our focus will be the mathematical and computational structure of numerical methods. But we use numerical methods to solve problems from applications, and a scientific computing class with no applications is far less rich and interesting than it ought to be. So we will, when possible, try to bring in application examples.

The majority of students in the class come from computer science. We also have students from a wide variety of other majors. This means that students come to the class with different levels of background and interest in a variety of application domains. Because of the nature of the enrollment, many of my examples will come from areas conventionally associated with computer science and mathematics, but there will also be the odd example from physics or engineering. So if we dig into an application problem and you get lost, don't worry – I don't expect you to know this already! Also, ask questions, as there are bound to be others the class who are equally confused.

## 1.3 Cross-cutting themes

There are some themes that cut across topics in the syllabus, and I expect we will touch on these themes frequently through the semester. These include:

- **Knowing the answer in advance** – It's dangerous to go into a computation with no idea what to expect. The structure of the problem and the solution affect how we choose methods and how we evaluate success. A qualitative analysis or ballpark estimate of solution behavior is usually the first step to intelligently applying a numerical method.
- **Pictures and plots** – Careful pictures tell us a lot. Plot an approximate solution. Are there unexpected oscillations or negative values, or crazy-looking behaviors near the domain of the solution? Maybe you should investigate! Similarly, plots of error with respect to a spatial

variable or a step number often provide key insights into whether a method is working as desired.

- **Documentation, testing, and error checking** – When we write numerical codes, the implied agreement between the author of the code and the user of the code is often more subtle than the agreements behind other software interfaces. Call a sort routine, and it will sort your data in some specified time. Call a linear solver, and it will solve your problem in an amount of time that depends on the problem structure and with a level of accuracy that depends on the problem characteristics. This makes good software hygiene – careful documentation, testing, error checking, and design for reproducibility – both tricky and important!
- **Modularity and composability** – When we compose numerical methods, we have to worry about error. Even if you expect only to use numerical building blocks (and never build them yourself), it is important to understand the types of error and performance guarantees one can make and how they are useful in reasoning about large computational codes.
- **Problem formulation and choice of representation** – Often, the same problem can be posed in many different ways. Some suggest simple, efficient numerical methods. Others are impossibly hard. The key difference between the two is often in how we represent the problem data and the thing we seek.
- **Numerical anti-patterns** – Some operations, such as computing explicit inverses and determinants, are perfectly natural in symbolic mathematics but turn out to be terrible ideas in numerical computations. We will point these out as we come across them.
- **Time and memory scalability** – We often want to solve big problems, and it is important to understand before we start whether we think we can solve a problem on a laptop in a second or two or if we really need a month on a supercomputer. This means we would like a rough estimate – usually posed in terms of order notation – of the time and memory complexity of different algorithms.

- **Blocking and building with high-performance blocks** – Building fast codes is hard. As numerical problem solvers, we would like someone else to do much of this hard work so that we can focus on other things. This means we need to understand the common building blocks, and a little bit about not only their complexity, but also why they are fast or slow on real machines.
- **Performance tradeoffs in iterations** – Iterative methods produce a sequence of approximate solutions that (one hopes) get closer and closer to the right answer. To choose iterations intelligently, we need to understand the tradeoffs between the time to compute an iteration, the progress that one can make, and the overall stability of an iterative procedure.
- **Convergence monitoring and stopping** – One of the hardest parts of designing an iterative method is often deciding when to stop. This point will recur several times in the second half of the semester.
- **Use of approximations and surrogates** – Simple surrogate models are an important part of the design of nonlinear iterations. We will be particularly interested in local polynomial approximations, but we may talk about some others as well.

## 2 Logistics

We will go through the syllabus in detail, but at a high level you should plan on six homeworks (individual) and three projects (in pairs), a midterm, and a final. If you are taking this course as 5223, you will also have a semester project involving choosing and implementing a numerical method of choice from the literature. I will also ask you for feedback at the middle and end of the semester, and this counts for credit.

Another 10% of your grade involves in-class work: plan to bring a sheet of paper to turn in, with each in-class submission worth a third of a point (there are 42 lectures, so you can miss a few without penalty).

Homework and projects are due via CMS by midnight on Fridays; we allow some “slip days” so that you can work on an assignment through the weekend if needed. We will also drop the lowest of the HW grades, in case

there is a particularly hectic week. Office hours are TBD, but we will announce them soon. You can also request office hours by appointment.

## 2.1 Infrastructure

The first two weeks of classes (and office hours) are on Zoom. We will keep the Zoom link active for the rest of the semester in case we return to online instruction, whether because of COVID or weather, as well as providing a way to provide lectures if I need to travel.

Class notes and assignments, as well as class announcements, will be posted on the course home page. For submissions, solutions, and grades, we will use the CS Course Management System (CMS) software. For class discussion, we will use Ed Discussions. Canvas is set up for the class, but is really only there for the Zoom setup. There are links from each of these pages to the others; I recommend you use the class web page as your starting point.

We will use Julia in our notes, and you should also use Julia for your homework. I am using the most recent version (Julia 1.7), and recommend you use the same. I recommend installing Julia on your own machine, but you are also welcome to use an online service like JuliaHub.

The course web page is maintained from a repository on GitHub. I encourage you to submit corrections or enhancements by pull request!

## 2.2 Background

The formal prerequisites for the class are linear algebra at the level of Math 2210 or 2940 or equivalent and a CS 1 course in any language. We also recommend one additional math course at the 3000 level or above; this is essentially a proxy for “sufficient mathematical maturity.”

In practice: I will assume you know some multivariable calculus and linear algebra, and that your CS background includes not only basic programming but also some associated mathematical concepts (e.g. order notation and a little graph theory). If you feel your background is weak in these areas, please talk to us.

Some of you may want to review your linear algebra basics in particular. At Cornell, our undergraduate linear algebra course uses the text by Lay [2]; the texts by Strang [3, 4] are a nice alternative. Strang’s *Introduction to Linear Algebra* [4] is the textbook for the MIT linear algebra course that

is the basis for his enormously popular video lectures, available on MIT's OpenCourseWare site; if you prefer lecture to reading, Strang is known as an excellent lecturer.

### 3 Basic notational conventions

In this section, we set out some basic notational conventions used in the class.

1. The complex unit is  $i$  (not  $i$  or  $j$ ).
2. By default, all spaces in this class are finite dimensional. If there is only one space and the dimension is not otherwise stated, we use  $n$  to denote the dimension.
3. Concrete real and complex vector spaces are  $\mathbb{R}^n$  and  $\mathbb{C}^n$ , respectively.
4. Real and complex matrix spaces are  $\mathbb{R}^{m \times n}$  and  $\mathbb{C}^{m \times n}$ .
5. Unless otherwise stated, a concrete vector is a column vector.
6. The vector  $e$  is the vector of all ones.
7. The vector  $e_i$  has all zeros except a one in the  $i$ th place.
8. The basis  $\{e_i\}_{i=1}^n$  is the *standard basis* in  $\mathbb{R}^n$  or  $\mathbb{C}^n$ .
9. We use calligraphic math caps for abstract space, e.g.  $\mathcal{U}, \mathcal{V}, \mathcal{W}$ .
10. When we say  $U$  is a basis for a space  $\mathcal{U}$ , we mean  $U$  is an isomorphism  $\mathcal{U} \rightarrow \mathbb{R}^n$ . By a slight abuse of notation, we say  $U$  is a matrix whose columns are the abstract vectors  $u_1, \dots, u_n$ , and we write the linear combination  $\sum_{i=1}^n u_i c_i$  concisely as  $Uc$ .
11. Similarly,  $U^{-1}x$  represents the linear mapping from the abstract vector  $x$  to a concrete coefficient vector  $c$  such that  $x = Uc$ .
12. The space of univariate polynomials of degree at most  $d$  is  $\mathcal{P}_d$ .
13. Scalars will typically be lower case Greek, e.g.  $\alpha, \beta$ . In some cases, we will also use lower case Roman letters, e.g.  $c, d$ .
14. Vectors (concrete or abstract) are denoted by lower case Roman, e.g.  $x, y, z$ .

15. Matrices and linear maps are both denoted by upper case Roman, e.g.  $A, B, C$ .
16. For  $A \in \mathbb{R}^{m \times n}$ , we denote the entry in row  $i$  and column  $j$  by  $a_{ij}$ . We reserve the notation  $A_{ij}$  to refer to a submatrix at block row  $i$  and block column  $j$  in a partitioning of  $A$ .
17. We use a superscript star to denote dual spaces and dual vectors; that is,  $v^* \in \mathcal{V}^*$  is a dual vector in the space dual to  $\mathcal{V}$ .
18. In  $\mathbb{R}^n$ , we use  $x^*$  and  $x^T$  interchangeably for the transpose.
19. In  $\mathbb{C}^n$ , we use  $x^*$  and  $x^H$  interchangeably for the conjugate transpose.
20. Inner products are denoted by angles, e.g.  $\langle x, y \rangle$ . To denote an alternate inner product, we use subscripts, e.g.  $\langle x, y \rangle_M = y^* M x$ .
21. The standard inner product in  $\mathbb{R}^n$  or  $\mathbb{C}^n$  is also  $x \cdot y$ .
22. In abstract vector spaces with a standard inner product, we use  $v^*$  to denote the dual vector associated with  $v$  through the inner product, i.e.  $v^* = (w \mapsto \langle w, v \rangle)$ .
23. We use the notation  $\|x\|$  to denote a norm of the vector  $x$ . As with inner products, we use subscripts to distinguish between multiple norms. When dealing with two generic norms, we will sometimes use the notation  $\| \|y\| \|$  to distinguish the second norm from the first.
24. We use order notation for both algorithm scaling with parameters going to infinity (e.g.  $O(n^3)$  time) and for reasoning about scaling with parameters going to zero (e.g.  $O(\epsilon^2)$  error). We will rely on context to distinguish between the two.
25. We use *variational notation* to denote derivatives of matrix expressions, e.g.  $\delta(AB) = \delta A B + A \delta B$  where  $\delta A$  and  $\delta B$  represent infinitesimal changes to the matrices  $A$  and  $B$ .
26. Symbols typeset in Courier font should be interpreted as MATLAB or Julia code or pseudocode, e.g.  $\mathbf{y} = \mathbf{A} * \mathbf{x}$ .
27. The function notation  $\text{fl}(x)$  refers to taking a real or complex quantity (scalar or vector) and representing each entry in floating point.

## 4 Matrix algebra versus linear algebra

We share a philosophy about linear algebra: we think basis-free, we write basis-free, but when the chips are down we close the office door and compute with matrices like fury.

— Irving Kaplansky on the late Paul Halmos [1],

Linear algebra is fundamentally about the structure of vector spaces and linear maps between them. A matrix represents a linear map with respect to some bases. Properties of the underlying linear map may be more or less obvious via the matrix representation associated with a particular basis, and much of matrix computations is about finding the right basis (or bases) to make the properties of some linear map obvious. We also care about finding changes of basis that are “nice” for numerical work.

In some cases, we care not only about the linear map a matrix represents, but about the matrix itself. For example, the *graph* associated with a matrix  $A \in \mathbb{R}^{n \times n}$  has vertices  $\{1, \dots, n\}$  and an edge  $(i, j)$  if  $a_{ij} \neq 0$ . Many of the matrices we encounter in this class are special because of the structure of the associated graph, which we usually interpret as the “shape” of a matrix (diagonal, tridiagonal, upper triangular, etc). This structure is a property of the matrix, and not the underlying linear transformation; change the bases in an arbitrary way, and the graph changes completely. But identifying and using special graph structures or matrix shapes is key to building efficient numerical methods for all the major problems in numerical linear algebra.

In writing, we represent a matrix concretely as an array of numbers. Inside the computer, a *dense* matrix representation is a two-dimensional array data structure, usually ordered row-by-row or column-by-column in order to accomodate the one-dimensional structure of computer memory address spaces. While much of our work in the class will involve dense matrix layouts, it is important to realize that there are other data structures! The “best” representation for a matrix depends on the structure of the matrix and on what we want to do with it. For example, many of the algorithms we will discuss later in the course only require a black box function to multiply an (abstract) matrix by a vector.



## 5 Dense matrix basics

There is one common data structure for dense vectors: we store the vector as a sequential array of memory cells. In contrast, there are *two* common data structures for general dense matrices. In Julia (and MATLAB, NumPy, Fortran), matrices are stored in *column-major* form. For example, an array of the first four positive integers interpreted as a two-by-two column major matrix represents the matrix

$$\begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}.$$

The same array, when interpreted as a *row-major* matrix, represents

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}.$$

Unless otherwise stated, we will assume all dense matrices are represented in column-major form for this class. As we will see, this has some concrete effects on the efficiency of different types of algorithms.

### 5.1 The BLAS

The *Basic Linear Algebra Subroutines* (BLAS) are a standard library interface for manipulating dense vectors and matrices. There are three *levels* of BLAS routines:

- **Level 1:** These routines act on vectors, and include operations such as scaling and dot products. For vectors of length  $n$ , they take  $O(n^1)$  time.
- **Level 2:** These routines act on a matrix and a vector, and include operations such as matrix-vector multiplication and solution of triangular systems of equations by back-substitution. For  $n \times n$  matrices and length  $n$  vectors, they take  $O(n^2)$  time.
- **Level 3:** These routines act on pairs of matrices, and include operations such as matrix-matrix multiplication. For  $n \times n$  matrices, they take  $O(n^3)$  time.

All of the BLAS routines are superficially equivalent to algorithms that can be written with a few lines of code involving one, two, or three nested loops

(depending on the level of the routine). Indeed, except for some refinements involving error checking and scaling for numerical stability, the reference BLAS implementations involve nothing more than these basic loop nests. But this simplicity is deceptive — a surprising amount of work goes into producing high performance implementations.

## 5.2 Locality and memory

When we analyze algorithms, we often reason about their complexity abstractly, in terms of the scaling of the number of operations required as a function of problem size. In numerical algorithms, we typically measure *flops* (short for floating point operations). For example, consider the loop to compute the dot product of two vectors:

```
1 function mydot(x, y)
2   sum = 0
3   for i = 1:length(x)
4     sum += x[i]*y[i]
5   end
6   return sum
7 end
```

Because it takes  $n$  additions and  $n$  multiplications, we say this code takes  $2n$  flops, or (a little more crudely)  $O(n)$  flops.

On modern machines, though, counting flops is at best a crude way to reason about how run times scale with problem size. This is because in many computations, the time to do arithmetic is dominated by the time to fetch the data into the processor! A detailed discussion of modern memory architectures is beyond the scope of these notes, but there are at least two basic facts that everyone working with matrix computations should know:

- Memories are optimized for access patterns with *spatial locality*: it is faster to access entries of memory that are close to each other (ideally in sequential order) than to access memory entries that are far apart. Beyond the memory system, sequential access patterns are good for *vectorization*, i.e. for scheduling work to be done in parallel on the vector arithmetic units that are present on essentially all modern processors.
- Memories are optimized for access patterns with *temporal locality*; that is, it is much faster to access a small amount of data repeatedly than to access large amounts of data.

The main mechanism for optimizing access patterns with temporal locality is a system of *caches*, fast and (relatively) small memories that can be accessed more quickly (i.e. with lower latency) than the main memory. To effectively use the cache, it is helpful if the *working set* (memory that is repeatedly accessed) is smaller than the cache size. For level 1 and 2 BLAS routines, the amount of work is proportional to the amount of memory used, and so it is difficult to take advantage of the cache. On the other hand, level 3 BLAS routines do  $O(n^3)$  work with  $O(n^2)$  data, and so it is possible for a clever level 3 BLAS implementation to effectively use the cache.

### 5.3 Matrix-vector multiply

Let us start with two simple Julia programs for matrix-vector multiplication. The first one traverses the matrix  $A$  one row at a time:

```
1 function matvec_row(A, x)
2   m, n = size(A)
3   y = zeros(eltype(x), m)
4   for i = 1:m
5     for j = 1:n
6       y[i] += A[i,j] * x[j]
7     end
8   end
9   return y
10 end
```

The second code traverses a column at a time:

```
1 function matvec_col(A, x)
2   m, n = size(A)
3   y = zeros(eltype(x), m)
4   for j = 1:n
5     for i = 1:m
6       y[i] += A[i,j] * x[j]
7     end
8   end
9   return y
10 end
```

It's not too surprising that the builtin matrix-vector multiply routine in Julia runs faster than either of our hand-written variants, but there are some other surprises lurking. We will try timing each of these matrix-vector multiply methods for random square matrices of size 4095, 4096, and 4097, to see what happens. Note that we want to run each code many times so

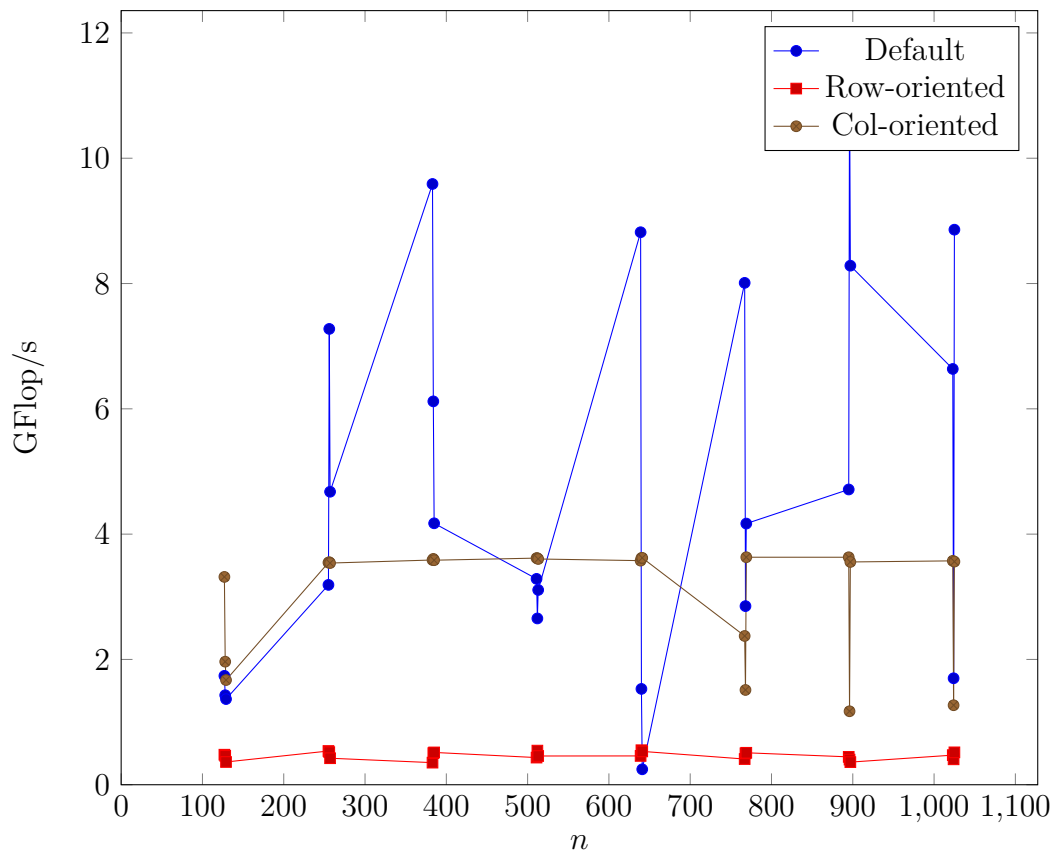


Figure 1: Timing of three matrix-vector multiply implementations. In each case, we report the effective time in GFlop/s. The line labeled “default” is the built-in Julia matvec.

that we don’t get lots of measurement noise from finite timer granularity; for example,

```

1  t1 = @elapsed begin
2    for trial = 1:ntrials
3      y = A*x
4    end
5  end

```

In MATLAB we would do the same thing using `tic` and `toc`.

On my laptop (a 2021 13 in MacBook Pro with an M1 Pro), we show the GFlop rates (billions of flops/second) for the three matrix multiply routines in Figure 5.3. There are a few things to notice:

- The performance of the built-in multiply far exceeds that of any of the manual implementations.
- The peak performance occurs for moderate size matrices where the matrix fits into cache, but there is enough work to hide the MATLAB loop overheads.
- The time required for the built-in routine varies dramatically (due to so-called *conflict misses*) when the dimension is a multiple of a large integer power of two.
- For  $n = 1024$ , the column-oriented version (which has good spatial locality) is  $10\times$  faster than the row-oriented code, and  $45\times$  faster than the two nested loop version.

If you are so inclined, consider yourself encouraged to repeat the experiment using your favorite compiled language to see if any of the general trends change significantly.

## 5.4 Matrix-matrix multiply

The classic algorithm to compute  $C := C + AB$  involves three nested loops

```

1 C = zeros(m,n)
2 for i = 1:m
3   for j = 1:n
4     for k = 1:p
5       C[i,j] += A[i,k] * B[k,j]
6     end
7   end
8 end

```

This is sometimes called an *inner product* variant of the algorithm, because the innermost loop is computing a dot product between a row of  $A$  and a column of  $B$ . But addition is commutative and associative, so we can sum the terms in a matrix-matrix product in any order and get the same result. And we can interpret the orders! A non-exhaustive list is:

- $ij(k)$  or  $ji(k)$ : Compute entry  $c_{ij}$  as a product of row  $i$  from  $A$  and column  $j$  from  $B$  (the *inner product* formulation)
- $k(ij)$ :  $C$  is a sum of outer products of column  $k$  of  $A$  and row  $k$  of  $B$  for  $k$  from 1 to  $n$  (the *outer product* formulation)

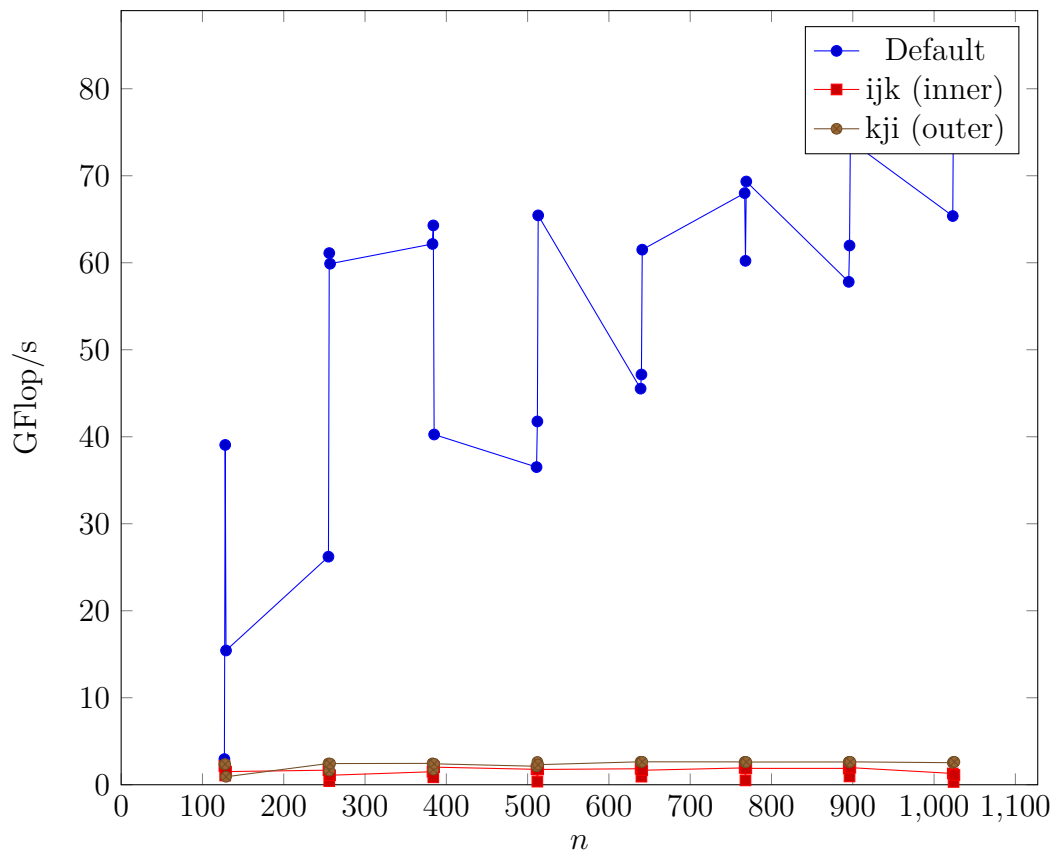


Figure 2: Timing of three matrix-matrix multiply implementations. In each case, we report the effective time in GFlop/s. The line labeled “default” is the built-in Julia matvec.

- $i(jk)$  or  $i(kj)$ : Each row of  $C$  is a row of  $A$  multiplied by  $B$
- $j(ij)$  or  $j(ki)$ : Each column of  $C$  is  $A$  multiplied by a column of  $C$

At this point, we could write down all possible loop orderings and run a timing experiment, similar to what we did with matrix-vector multiplication. We do a partial such experiment in Figure 5.4.

But the truth is that high-performance matrix-matrix multiplication routines use another access pattern altogether, involving more than three nested loops, and we will describe this now.

## 5.5 Blocking and performance

The basic matrix multiply outlined in the previous section will usually be at least an order of magnitude slower than a well-tuned matrix multiplication routine. There are several reasons for this lack of performance, but one of the most important is that the basic algorithm makes poor use of the *cache*. Modern chips can perform floating point arithmetic operations much more quickly than they can fetch data from memory; and the way that the basic algorithm is organized, we spend most of our time reading from memory rather than actually doing useful computations. Caches are organized to take advantage of *spatial locality*, or use of adjacent memory locations in a short period of program execution; and *temporal locality*, or re-use of the same memory location in a short period of program execution. The basic matrix multiply organizations don't do well with either of these. A better organization would let us move some data into the cache and then do a lot of arithmetic with that data. The key idea behind this better organization is *blocking*.

When we looked at the inner product and outer product organizations in the previous sections, we really were thinking about partitioning  $A$  and  $B$  into rows and columns, respectively. For the inner product algorithm, we wrote  $A$  in terms of rows and  $B$  in terms of columns

$$\begin{bmatrix} a_{1,:} \\ a_{2,:} \\ \vdots \\ a_{m,:} \end{bmatrix} [b_{:,1} \quad b_{:,2} \quad \cdots \quad b_{:,n}],$$

and for the outer product algorithm, we wrote  $A$  in terms of columns and  $B$  in terms of rows

$$[a_{:,1} \quad a_{:,2} \quad \cdots \quad a_{:,p}] \begin{bmatrix} b_{1,:} \\ b_{2,:} \\ \vdots \\ b_{p,:} \end{bmatrix}.$$

More generally, though, we can think of writing  $A$  and  $B$  as *block matrices*:

$$A = \begin{bmatrix} A_{11} & A_{12} & \dots & A_{1,p_b} \\ A_{21} & A_{22} & \dots & A_{2,p_b} \\ \vdots & \vdots & & \vdots \\ A_{m_b,1} & A_{m_b,2} & \dots & A_{m_b,p_b} \end{bmatrix}$$

$$B = \begin{bmatrix} B_{11} & B_{12} & \dots & B_{1,p_b} \\ B_{21} & B_{22} & \dots & B_{2,p_b} \\ \vdots & \vdots & & \vdots \\ B_{p_b,1} & B_{p_b,2} & \dots & B_{p_b,p_b} \end{bmatrix}$$

where the matrices  $A_{ij}$  and  $B_{jk}$  are compatible for matrix multiplication. Then we can write the submatrices of  $C$  in terms of the submatrices of  $A$  and  $B$

$$C_{ij} = \sum_k A_{ik} B_{kj}.$$

## 5.6 The lazy man's approach to performance

An algorithm like matrix multiplication seems simple, but there is a lot under the hood of a tuned implementation, much of which has to do with the organization of memory. We often get the best “bang for our buck” by taking the time to formulate our algorithms in block terms, so that we can spend most of our computation inside someone else’s well-tuned matrix multiply routine (or something similar). There are several implementations of the Basic Linear Algebra Subroutines (BLAS), including some implementations provided by hardware vendors and some automatically generated by tools like ATLAS. The best BLAS library varies from platform to platform, but by using a good BLAS library and writing routines that spend a lot of time in *level 3* BLAS operations (operations that perform  $O(n^3)$  computation on  $O(n^2)$  data and can thus potentially get good cache re-use), we can hope to build linear algebra codes that get good performance across many platforms.

This is also a good reason to use Julia or MATLAB: they use pretty good BLAS libraries, and so you can often get surprisingly good performance from it for the types of linear algebraic computations we will pursue.



## References

- [1] John Ewing and F. W. Gehring, editors. *Paul Halmos: Celebrating 50 Years of Mathematics*. Springer, 1991.
- [2] David Lay, Steven Lay, and Judi McDonald. *Linear Algebra and its Applications*. Pearson, fifth edition, 2016.
- [3] Gilbert Strang. *Linear Algebra and its Applications*. Brooks/Cole Publishing, fourth edition, 2006.
- [4] Gilbert Strang. *Introduction to Linear Algebra*. Wellesley-Cambridge Press, fourth edition, 2009.