

COURSE OUTLINE

(1) GENERAL

SCHOOL	SCHOOL OF INFORMATION SCIENCES & TECHNOLOGY		
ACADEMIC UNIT	DEPARTMENT OF STATISTICS		
LEVEL OF STUDIES	1st Cycle (UNDERGRADUATE)		
COURSE CODE	6082	SEMESTER	2nd
COURSE TITLE	Linear Algebra II		
INDEPENDENT TEACHING ACTIVITIES		WEEKLY TEACHING HOURS	CREDITS
Lectures		4	7,5
Workshops		2	
Labs			
COURSE TYPE	Compulsory - General Background		
PREREQUISITE COURSES:			
LANGUAGE OF INSTRUCTION and EXAMINATIONS:	GREEK		
IS THE COURSE OFFERED TO ERASMUS STUDENTS			
COURSE WEBSITE (URL)	https://www.dept.aueb.gr/en/stat/content/linear-algebra-ii-75-ects		

(2) LEARNING OUTCOMES

Learning outcomes
In-depth understanding of the concepts of the course so that students be able to answer questions demonstrating this understanding. Understanding the interplay between matrices and the geometric viewpoint in the study of projections, determinants, eigenvalues, and eigenvectors. Applying these techniques to problems in least squares approximation, matrix diagonalization, and the analysis of quadratic forms.
General Competences
<ul style="list-style-type: none"> • Search, analysis and synthesis of data and information, using the necessary technologies • Adaptation to new situations • Autonomous work • Promotion of free, creative and inductive thinking

(3) SYLLABUS

Inner Product, Orthogonal Subspaces, Least Squares, Projections and Orthogonal matrices, the Gramm-Schmidt orthogonalization and QR factorization. Determinants. Change of basis and similar matrices. Eigenvalues and
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characteristic polynomial, eigenvectors and eigen spaces. Matrix diagonalization. Matrix powers and spectral theorem for symmetric and Hermitian matrices. Quadratic forms in symmetrical matrices: positive definite matrices, Rayleigh quotient, ellipsoids in n – dimensions. Examples from the multivariate normal distribution. Singular values decomposition. Complex matrices, hermitian, unitary.

(4) TEACHING and LEARNING METHODS - EVALUATION

DELIVERY <i>Face-to-face, Distance learning, etc.</i>	Face-to-face	
USE OF INFORMATION AND COMMUNICATIONS TECHNOLOGY	YES, use in teaching, eclass	
TEACHING METHODS	Activity	Semester workload
	Lectures	120
	Tutorial	67.5
	Course total	187.5
STUDENT PERFORMANCE EVALUATION	Written examination at the end of the semester Information is available on eclass	

(5) ATTACHED BIBLIOGRAPHY

<ul style="list-style-type: none">• Gilbert Strang (1999), Γραμμική Άλγεβρα και Εφαρμογές, Πανεπιστημιακές Εκδόσεις Κρήτης.• Η. Φλυτζάνης (1999), Γραμμική Άλγεβρα & Εφαρμογές, Τεύχος Α: Γραμμική Άλγεβρα, Το Οικονομικό.• Γ. Δονάτος-Μ. Αδάμ (2008), Γραμμική Άλγεβρα Θεωρία και Εφαρμογές, Gutenberg.• Graybill, F. A. (1969), Introduction to Matrices with Applications in Statistics, Wadsworth, Belmont, CA.• Harville, D. A. (1997), Matrix Algebra from a Statistician's perspective, Springer.• Sheldon Axler (2024), Matrices for Statistics, Oxford University Press.• Searle, S. R. (1982), Matrix Algebra Useful for Statistics, Wiley.
