BO1 History of Mathematics Lecture XIV Linear algebra Part 1: Linear equations

MT 2020 Week 7

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Summary

Part 1

Linear equations

Part 2

Determinants

- Eigenvalues
- Matrices

Part 3

Vector spaces

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Linear algebra may be mathematically simple but its history is more complicated than any other topic in this book. ... [Its development is] a very tangled tale.

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- practice sometimes lagged behind theory
- 19th-century reliance on theory of quadratic and bilinear forms (e.g., ax² + 2bxy + cy²) — unfamiliar to students now

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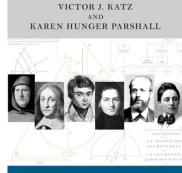
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Warning: matrices (etc.) are primary in modern teaching, determinants secondary. For about 200 years until 1940 (or thereabouts) the reverse was the case: determinants came first.

On the history of linear algebra



TAMING THE UNKNOWN

A History of Algebra from Antiquity to the Early Twentieth Century

(Princeton University Press, 2014)

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Jiŭzhāng Suànshù (China, c. 150 BC)



Nine chapters of the mathematical art 九章算術 (from a 16th-century edition, derived from a 3rd-century commentary by Liu Hui 劉徽)

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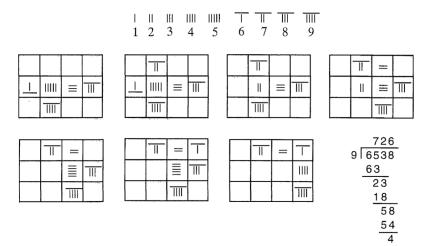


Nine chapters of the mathematical art 九章算術 (from a 16th-century edition, derived from a 3rd-century commentary by Liu Hui 劉徽)

Content: calculation of areas $(\pi \approx 3.14159)$, rates of exchange, computation with fractions, proportion, extraction of square and cube roots, calculation of volumes, systems of linear equations, Pythagoras' Theorem,

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Chinese calculation



Base 10 system of rods on counting board: red for positive, black for negative

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Chapter 7: solution of pairs of equations in two unknowns by the method of false position

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Chapter 8: solution of systems of *n* equations in *n* unknowns for $n \le 5$

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There are three types of grain

3 bundles of the first, 2 of the second, and 1 of the third contain 39 measures 2 of the first. 3 of the second. and 1 of the third contain 34

1 of the first, 2 of the second, and 3 of the third contain 26

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How many measures in a bundle of each type?

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How many measures in a bundle of each type?

Solved on a counting board by Gaussian elimination, known here as 'fāngchéng' 方程

There are five families which share a well. 2 of A's ropes are short of the well's depth by 1 of B's ropes. 3 of B's ropes are short of the depth by 1 of C's ropes. 4 of C's ropes are short by 1 of D's ropes. 5 of D's ropes are short by 1 of E's ropes. 6 of E's ropes are short by 1 of A's ropes. Find the depth of the well and the length of each rope.

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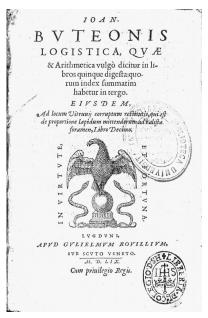
Five equations in six unknowns, so indeterminate

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Five equations in six unknowns, so indeterminate

Liu Hui: we can only give a solution in terms of proportions of the lengths

Early linear equations in Europe



Jean Borrel [loannes Buteus] Logistica, quæ et Arithmetica vulgo dicitur in libros quinque digesta (Logistic, also known as Arithmetic, digested in five books), 1559

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Linear equations in Borrel's Logistica

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2 A, I B [60 fingulatim in 3, fit 6 A, 3 B, [180.Ex his detrahe I A, 3 B [60.yesflat 5 A [120] . Partire in 5, proacnit 2 4, qui prinnus eff numerus ex quafitis.Ex numero 30 aufer 2 4, refiduum fit 6, quod eff dimidium fecundi, quare ipfe eff 12. Sunt igitur duo numeri 2 4, ey 12, quos oportuit inuenire.

Tres numeros inuenire, quorum prie mus cum triente reliquorum faciat 14. See cundus cum aliorum quadrante 8. Tertius item cum parte quínta reliquorum 8.

To find three numbers, of which the first with a third of the rest makes 14. The second with a quarter of the rest makes 8. Likewise the third with a fifth part of the rest makes 8.

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Tres numeros inuenire, quorum prie mus cum triente reliquorum faciat 14. See cundus cum aliorum quadrante 8. Tertius item cum parte quinta reliquorum 8.

To find three numbers, of which the first with a third of the rest makes 14. The second with a quarter of the rest makes 8. Likewise the third with a fifth part of the rest makes 8.

Put the first to be 1A, the second 1B, the third 1C. ...

[Derives a system of equations with '.' for addition and '[' for equality.]

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Multiply by 3, by 4 and by 5 respectively, etc.

(See *Mathematics emerging*, §17.1.1.)

More unknowns

GVL. GOS. DE ARTE bunt 60 çqualia 1 A, quare primus cft 60, iam vero 2 B 1 C çqualia fuerunt 100, tollamus 1 Choc eft 20, reftabunt 80 æqualia 2 B, & 1 B eft 40, funtque tres numeri quæssiti 60 40 20, quibus vestigatis opus fuit.

Problema v.

Inueniamus quatuor numeros quorum primus cum semisfe reliquorum faciat 17, secundus cum aliorum triente 12, tertius cum aliorum quadrante 13, quartus item cum aliorum fextante 13.

Sint illi quatuor A B C D, & fint 1 A $\frac{1}{4}$ B $\frac{1}{4}$ C $\frac{1}{4}$ D equalia 17, 1 B $\frac{1}{3}$ A $\frac{1}{4}$ C $\frac{1}{4}$ D equalia 12, 1 C $\frac{1}{4}$ A $\frac{1}{4}$ B $\frac{1}{4}$ D æqualia 13, 1 D $\frac{1}{6}$ A $\frac{1}{6}$ B $\frac{1}{6}$ C equalia 13, reuocentur hec ad integros numeros, exiftent 2 A 1 B 1 C 1 D æqualia 34, 1 A 3 B 1 C 1 D æqualia 36, 1 A 1 B 4 C 1 D æqualia 52, 1 A 1 B 1 C 6 D æqualia 78, Guillaume Gosselin, De arte magna seu de occulta parte numerorum quae et Algebra et Almucabala vulgo dicitur (On the great art or the hidden part of numbers commonly called Algebra and Almucabala), 1577

$$1A + \frac{1}{2}B + \frac{1}{2}C + \frac{1}{2}D = 17$$

$$1B + \frac{1}{3}A + \frac{1}{3}C + \frac{1}{3}D = 12$$

$$1C + \frac{1}{4}A + \frac{1}{4}B + \frac{1}{4}D = 13$$

$$1D + \frac{1}{6}A + \frac{1}{6}B + \frac{1}{6}C = 13$$

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A 17th-century example

After reading Gosselin ... John Pell to Sir Charles Cavendish (1646):

Exemplum ... satis determinatis

$$3a - 4b + 5c = 2$$

$$5a + 3b - 2c = 58$$

$$7a - 5b + 4c = 14$$

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(Solved via Pell's 'three-column method')

A 17th-century example

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3a - 4b + 5c = 25a + 3b - 2c = 587a - 5b + 4c = 14

(Solved via Pell's 'three-column method')

Exemplum ... non satis determinatis

$$5a + 3b - 2c = 24$$
$$-2a + 4b + 3c = 5$$

(a, b, c > 0; found bounds for the possible values: e.g., $a < 15\frac{9}{11}$

Gaussian elimination:



Gaussian elimination:



► The nine chapters of the mathematical art, China (c. 150 BC)

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► Colin Maclaurin, A treatise of algebra (1748), §§82–85

Maclaurin on Gaussian elimination

Chap. II. ALGEBRA. 77 TREATISE {x:y::a:b $\{x^3 - y^3 \neq d$ 0 F $x = \frac{ay}{L}$ and $x^{2} = \frac{a^{2}y^{2}}{L_{1}}$ ALGEBRA, but $x^3 = d + y^3$ $d+y^{3} = \frac{4}{3}$ whence and a'y'-b'y'-db' THREE PARTS. CONTAINING 1. The Fundamental Rules and Operations. II. The Composition and Refolution of Equations of all Degrees; and the different Affections of their Roots ... DIRECTION V. III. The Application of Algebra and Geo-§ 82. " If there are three unknown Quantities, metry to each other. there must be three Equations in order to deter-To which is added an mine them, by comparing which you may, in all APPENDIX. Cafes, find two Equations involving only two unknown Quantities ; and then, by Direct. 3d, Concerning the general Properties from thefe two you may deduce an Equation inof GEOMETRICAL LINES. volving only one unknown Quantity; which may be refolved by the Rules of the last Chap-By COLIN MACLAURIN, M. A. ter." Late PROFESSOR of MATHEMATICS in the Univerfity of Edinburgh, and Fellow of the Royal Society. From 3 Equations involving any three unknown Quantities, x, y, and z, to deduce two LONDON Equations involving only two unknown Quan-Printed for A. MILLAR, and I. NOURSE. tities, the following Rule will always ferve. opposite to Catherine-Street, in the Strand. M.DCC.XLVIIL RULE.

Gaussian elimination:

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- C. F. Gauss: calculation of asteroid orbits (1810)

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- from surveying, e.g., Wilhelm Jordan, Handbuch der Vermessungskunde, 3rd edition (1888)

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Maclaurin and linear equations

Chap. 12. A L G E B R A. 83
EXAMPLE I.
Supp. $\begin{cases} 5^{x+7y=100} \\ 3^{x+8y=80} \end{cases}$
then $y = \frac{5 \times 80 - 3 \times 100}{5 \times 8 - 3 \times 7} = \frac{100}{19} = 5 \frac{5}{19}$ and $x = \frac{240}{19} = 12 \frac{12}{19}$.
EXAMPLE II.
$\begin{cases} 4x + 8y = 90 \\ 3x - 2y = 160 \end{cases}$
$y = \frac{\frac{4\times160 - 3\times90}{4\times -2 - 3\times8}}{\frac{4\times160 - 3\times90}{-8}} = \frac{\frac{640 - 270}{-8 - 24}}{\frac{370}{-32}} = \frac{370}{-32} = -12\frac{9}{16}$
THEOREM II.
\$ 87. Suppole now that there are three un- known Quantities and three Equations, thea call the unknown Quantities x, y, and z. Thus,
{
Then thall z= ach-abs+dbm-dby+gbn-gem ack-abf+dbc-dbk+gbf-gec
Where the Numerator confifts of all the dif- rent Products that can be made of three oppoints Coefficients taken from the Orders in which z is not found z and the Denominator confifts of all the Products that can be made of the three op- G z points

Colin Maclaurin, *A treatise of algebra*, 1748, p. 83

Three equations in three unknowns solved using a 'determinant-like' quantity

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$E = A \text{ M F L E II.}$ $\begin{cases} 4x^{+}8y^{-}9 & 9 \\ 3x^{-}2y^{-}160 \\ y = \frac{4x(-5-3x)0}{4x^{-}x^{-}x^{-}3x^{0}} = \frac{640-270}{-8-24} = \frac{370}{-32} = -11\frac{9}{15}4 \end{cases}$
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Three equations in three unknowns solved using a 'determinant-like' quantity

Chap. 13. A L G E B R A. 85 If four Equations are given, involving four unknown Quantities, their Values may be found much after the fame Manner, by taking all the Products that can be made of four opposite Coefficients, and always prefixing contrary Signs to those that involve the Products of two opposite Coefficients.

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Notational difficulties — we run out of letters!