

MME 526 Linear Models I

Fall 2022

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zoom: https://wpi.zoom.us/j/3833386232

course objectives:

- a) review/learn basic linear **algebra**: matrix algebra, vectors and vector spaces, eigenvalues and diagonalization
- b) solutions of systems
- c) linear transformations
- d) work with modern models that may be analyzed with that linear algebra: market share, regression, populations, quadratic forms, graphs

note: the course continues on with *Linear Models II* (MME 527)with additional applications including binomial graphs, Google searches, linear programming, and project management.)

materials needed:

Linear Algebra and It's Applications Lay, Lay and McDonald 5th edition Pearson

Maple, Matlab or Octave software. Something that does matrix computations.

grade based upon:

weekly homework 50%

exam 25%

project 25%

Topics to be addressed:

Linear systems of equations - vector form of solutions, nature of solutions, algorithms. *Linearity*.

Matrix arithmetic and algebra

inverses, powers, notation

stochastic matrices

Markov Chains and Market Share

stochastic matrices and distributions

Markov Chains, esp regular attainment and prediction of equilibrium

Covid 19 growth as a Markov Chain

Population Models

development of Leslie matrix
asymptotic behavior of solutions
intro to dominant eigenvalue concept
software considerations

Diagonalization

eigenvalues, eigenvectors

Principal Axis Theorem

Dynamical Systems x(k+1) = A x(k)

Perron-Frobenious Theorem and Dominant Eigenvalue Analysis