Course Goals: To introduce the main concepts and ideas of matrix theory and linear algebra and to indicate how matrices can be used in other parts of math and science.

Course Description:

Some of the topics to be covered include:

1. Canonical forms of matrices
2. Markov chain theory
3. Eigenvalue inequalities and algorithms
4. Random matrix theory
5. Linear programming and applications

Textbook:

Horn & Johnson “Matrix analysis”

Grading:

There will be approximately 5 homework assignments to be turned in.

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