

COURSE SYLLABUS

Linear Algebra and Optimization, 7.5 credits

Linjär algebra och optimering, 7.5 högskolepoäng

Course Code:TAOG19Education Cycle:First-cycle levelConfirmed:Feb 06, 2025Disciplinary domain:Natural sciencesValid From:Jan 19, 2026Subject group:Mathematics

Specialised in: First cycle, has only upper-secondary level entry

requirements

Intended Learning Outcomes (ILO)

On completion of the course the student shall:

Knowledge and understanding

- · display knowledge of vectors, matrices and the basic operations, defined for these objects
- display knowledge of systems of linear equations, their possible solution sets, as well as how can these be formulated as matrix equations
- display knowledge of what constitutes a linear programming problem

Skills and abilities

- demonstrate the ability to use Gauss elimination and basic matrix algebra to solve systems of linear equations
- demonstrate the ability to use vector operations and linear systems to solve geometrical problems in two or three dimensions
- demonstrate the ability to calculate determinants, eigenvalues of square matrices, draw conclusions about unique solvability of square linear systems, matrix singularity and linear dependence of vectors
- · demonstrate the ability to formulate a real world problem as a linear programming problem
- demonstrate the ability to use graphs and the Simplex algorithm to solve limited-sized linear programming problems and to draw sensitivity conclusions from the solutions
- demonstrate the ability to formulate the dual of a linear programming problem and to draw conclusions from its solution
- demonstrate the ability to use computer software to solve linear algebraic and optimization problems

Content

The course introduces several elements from the linear algebra as well as techniques for linear optimization.

The course includes the following elements:

- Systems of simultaneous linear equations and Gauss elimination
- Vectors, basic operations and some vector geometry
- Matrices and matrix algebra
- Eigenvectors and eigenvalues
- Linear programming
- Graphical solutions to two-dimensional linear programming problems
- The Simplex method and sensitivity analysis
- Duality in linear programming
- Examples of computer software for optimization.

Type of instruction

Lectures, seminars and computer exercises.

Language of instruction is in English.

Entry requirements

General entry requirements and Physics 1, Chemistry 1, Matematics 3c or Physics A, Chemistry A, Matematics D and English 6 or English B in the Swedish upper secondary school system or international equivalent (or the equivalent).

Examination and grades

The course is graded 5, 4, 3 or U.

Registration of examination:

Name of the Test	Value	Grading
Written examination	7.5 credits	5/4/3/U

Course literature

Please note that changes may be made to the reading list up until eight weeks before the start of the course.

Hardy: Linear algebra for engineers and scientists using Matlab, Pearson, ISBN 0-13-010988-6