



# Unit 8

# FINANCIAL ALGEBRA



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$$y = A(1+r)^x$$
$$y = P(1-0.05)^t$$

Robert Gerver  
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# Financial Algebra Unit 8 Answers

**Jeff Madura**



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web in linear algebra a rotation matrix is a transformation matrix that is used to perform a rotation in euclidean space for example using the convention below the matrix rotates points in the xy plane counterclockwise through an angle  $\theta$  about the origin of a two dimensional cartesian coordinate system

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web may 31 2010  $3 \times 3$  matrices can encode transformations such as rotation and reflection but not translation for that you need to add a fourth element and represent your vectors in terms of homogenous coordinates it is possible to use non square matrices for certain purposes but if you want to be able to compose them in any order they should be square

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web transformation matrix is a matrix that transforms one vector into another vector by the process of matrix multiplication the transformation matrix alters the cartesian system and maps the coordinates of the vector to the new coordinates

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web orthogonality of the transformation matrix  $Q$  as in the two dimensional case the transformation matrix is orthogonal  $Q^T Q = I$  this follows from  $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$  example consider a cartesian coordinate system with base vectors  $e_1$  a coordinate transformation is carried out with the new basis given by  $\begin{pmatrix} 3 & 2 \\ 2 & 3 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 1 \end{pmatrix}$

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web coordinates of  $v$  the standard coordinates are  $v = \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$  are the  $b_1$   $b_2$  are assumed if no other basis is speci ed this means  $v = v_1 b_1 + v_2 b_2$  if  $\{b_1, b_2\}$  is a basis of  $\mathbb{R}^n$  then the matrix  $S$  which contains the vectors  $v_k$  as column vectors is called the

coordinate change matrix

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web the vector  $\mathbf{b}$  is parallel to  $\mathbf{a}$  and points in the same direction if  $\alpha > 0$  for  $\alpha < 0$  the vector  $\mathbf{b}$  is parallel to but points in the opposite direction antiparallel if we multiply an arbitrary vector  $\mathbf{a}$  by the inverse of its magnitude  $1/|\mathbf{a}|$  we obtain a

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web sep 17 2022 consider the matrix transformation  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  that assigns to a vector  $\mathbf{x}$  the closest vector on horizontal axis as illustrated in figure 2.6.20 this transformation is called the projection onto the horizontal axis

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web and now that we know what  $\mathbf{D}$  is we can now solve for  $\mathbf{A}$  we can now solve for the transformation matrix with respect to the standard basis so to do that we have to figure out  $\mathbf{C}$  and  $\mathbf{C}^{-1}$  so  $\mathbf{C}$  remember  $\mathbf{C}$  is just the change of basis matrix and all that is is the basis vectors it's just a matrix with the basis vectors in the column

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web a translation by a nonzero vector is not a linear map because linear maps must send the zero vector to the zero vector however translations are very useful in performing coordinate transformations i'll introduce the following terminology for the composite of a linear transformation and a translation definition let  $\mathbf{A}$  be a real matrix

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web any vector  $\mathbf{v}$  represented in  $\mathbf{b}$  can be transformed to a representation in  $\mathbf{c}$  as follows under the transformation of basis notice that the superscript on the transformation matrix  $\mathbf{M}$  and the subscript on the coordinate vector  $\mathbf{v}$  are the same and

seemingly cancel leaving the remaining subscript

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