Modeling and Simulation

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Modeling and Simulation

- 2 Linear Algebra
- **3** Calculus
- Probability

5 Modeling and Simulation of Dynamic Systems

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Overview of Linear Algebra in Modeling and Simulation

- Linear algebra is a fundamental mathematical discipline that plays a pivotal role in computer science, particularly in the field of modeling and simulation. It provides a powerful set of tools for representing and solving complex problems that arise in various computational domains.
- Linear algebra is a branch of mathematics that focuses on vector spaces and linear mappings between these spaces.
- In this chapter, we will explore the foundational concepts of linear algebra and their applications in computer science.



- Vectors: Vectors are mathematical entities that represent quantities with both magnitude and direction. In computer science, vectors can represent data such as position, velocity, or color.
- Vector Operations: Addition: Component-wise addition of vectors.
 Scalar Multiplication: Multiplying a vector by a scalar.
- Vector spaces are sets of vectors with defined operations that satisfy certain properties.
- Subspaces are subsets of vector spaces that are also vector spaces.

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Definitions (2): Vectors and Vector Spaces

Linear Algebra

- Consider the set of all 2D vectors, denoted as \mathbb{R}^2 , where each vector is in the form $\begin{bmatrix} x \\ y \end{bmatrix}$ and x, y are real numbers.
- This set of all 2D vectors, ℝ², is a vector space. To be a vector space, it must satisfy the following properties:
 - 1. Closure under Addition: If $\mathbf{u} = \begin{bmatrix} u_1 \\ u_2 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ are vectors in \mathbb{R}^2 , then their sum $\mathbf{u} + \mathbf{v}$ is also in \mathbb{R}^2 . Example: If $\mathbf{u} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\mathbf{v} = \begin{bmatrix} -1 \\ 3 \end{bmatrix}$, then $\mathbf{u} + \mathbf{v} = \begin{bmatrix} 0 \\ 5 \end{bmatrix}$. 2. Closure under Scalar Multiplication: If \mathbf{u} is a vector in \mathbb{R}^2 and c is a scalar, then the product $c\mathbf{u}$ is also in \mathbb{R}^2 . Example: If $\mathbf{u} = \begin{bmatrix} 2 \\ -1 \end{bmatrix}$ and c = 3, then $c\mathbf{u} = \begin{bmatrix} 6 \\ -3 \end{bmatrix}$.

Set Theory

Modeling and Simulation of Dynamic Systems



- 3. Associativity of Addition and Scalar Multiplication: The operations of addition and scalar multiplication are associative.
- 4. Identity Elements: There exists an additive identity (zero vector) and a multiplicative identity (1) such that u + 0 = u and 1 · u = u.
- 5. Inverse Elements: For every vector u, there exists an additive inverse -u such that u + (-u) = 0.

Definitions (4): Vectors and Vector Spaces

Linear Algebra

 Now, consider the subset W of ℝ² consisting of all vectors where the second component is zero. Mathematically,

 $W = \{ \begin{bmatrix} x \\ 0 \end{bmatrix} \mid x \in \mathbb{R} \}.$ *W* is a subspace of \mathbb{R}^2 . To be a subspace, it must satisfy the following:

1. Closure under Addition: If \mathbf{v}_1 and \mathbf{v}_2 are vectors in W, then $\mathbf{v}_1 + \mathbf{v}_2$ is also in W.

Example: If
$$\mathbf{v}_1 = \begin{bmatrix} 2 \\ 0 \end{bmatrix}$$
 and $\mathbf{v}_2 = \begin{bmatrix} -1 \\ 0 \end{bmatrix}$, then $\mathbf{v}_1 + \mathbf{v}_2 = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, which is in W .

2. Closure under Scalar Multiplication: If c is a scalar and \mathbf{v} is in W, then $c\mathbf{v}$ is also in W.

Example: If
$$\mathbf{v} = \begin{bmatrix} 3 \\ 0 \end{bmatrix}$$
 and $c = -2$, then $c\mathbf{v} = \begin{bmatrix} -6 \\ 0 \end{bmatrix}$, which is in W .



Contains the Zero Vector: The zero vector is in W.
Closed under Negation: For every vector v in W, its additive inverse −v is also in W.
Therefore, W is a subspace of ℝ².

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Definition of Matrices

• Matrices are rectangular arrays of numbers.

• Example:
$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

- Addition: Component-wise addition of matrices.
- Multiplication: Not element-wise; it's a specific operation involving rows and columns.

Example: If
$$B = \begin{bmatrix} 5 & 6 \\ 7 & 8 \end{bmatrix}$$
, then $A + B = \begin{bmatrix} 6 & 8 \\ 10 & 12 \end{bmatrix}$

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Systems of Linear Equations

Linear Algebra

Set Theory

Linear systems can be represented as matrices and vectors.

Probability

- Example: $A\mathbf{x} = \mathbf{b}$, where $A = \begin{bmatrix} 2 & 3 \\ 1 & -1 \end{bmatrix}$, $\mathbf{x} = \begin{bmatrix} x \\ y \end{bmatrix}$, and $\mathbf{b} = \begin{bmatrix} 8 \\ 1 \end{bmatrix}$.
- Matrix inversion, Gaussian elimination, and other methods. Example: Solving the system $A\mathbf{x} = \mathbf{b}$ yields $\mathbf{x} = \begin{bmatrix} 3\\1 \end{bmatrix}$.

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- Linear transformations are mathematical operations that preserve the properties of vector spaces.
- In simulations, they are crucial for modeling various physical phenomena accurately.
- This presentation explores the concept of linear transformations and their applications in simulations.
- Linear transformations are functions that map vectors from one vector space to another while preserving linear relationships.
- They are characterized by two properties: preservation of vector addition and scalar multiplication.

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Linear Algebra

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Linear transformations in Simulations

- 1. Preservation of Addition: $T(\mathbf{u} + \mathbf{v}) = T(\mathbf{u}) + T(\mathbf{v})$
- 2. Preservation of Scalar Multiplication: $T(c\mathbf{u}) = cT(\mathbf{u})$
- 3. Preservation of the Zero Vector: $T(\mathbf{0}) = \mathbf{0}$

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- Linear transformations can be represented by matrices.
- Each column of the matrix represents the image of a basis vector under the transformation. Example: Consider a 2D rotation transformation by an angle θ.

$$T(\mathbf{v}) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \mathbf{v}$$

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• Translation: Translation shifts all points in a space by a fixed vector. - Mathematical Representation: - Let $\mathbf{v} = \begin{bmatrix} x \\ y \end{bmatrix}$ be a point in 2D space. - The translation of \mathbf{v} by a vector $\mathbf{t} = \begin{bmatrix} t_x \\ t_y \end{bmatrix}$ is given by:

$$T(\mathbf{v}) = \mathbf{v} + \mathbf{t}$$

Example: - If $\mathbf{v} = \begin{bmatrix} 2\\ 3 \end{bmatrix}$ and $\mathbf{t} = \begin{bmatrix} 1\\ -2 \end{bmatrix}$, the translated point $T(\mathbf{v})$ would be $\begin{bmatrix} 2\\ 3 \end{bmatrix} + \begin{bmatrix} 1\\ -2 \end{bmatrix} = \begin{bmatrix} 3\\ 1 \end{bmatrix}$.

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• Scaling: Scaling enlarges or shrinks objects by a fixed factor along each axis. - Mathematical Representation: - Let $\mathbf{v} = \begin{bmatrix} x \\ y \end{bmatrix}$ be a point in 2D space. - The scaling of \mathbf{v} by factors s_x and s_y along the x and y axes, respectively, is given by:

$$T(\mathbf{v}) = \begin{bmatrix} s_x & 0\\ 0 & s_y \end{bmatrix} \begin{bmatrix} x\\ y \end{bmatrix}$$

- Example: - If $\mathbf{v} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ and $s_x = 2, s_y = 0.5$, the scaled point $T(\mathbf{v})$ would be $\begin{bmatrix} 2 & 0 \\ 0 & 0.5 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 4 \\ 1.5 \end{bmatrix}$.

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• Rotation: Description: Rotation rotates objects about the origin by a certain angle. - Mathematical Representation: -Let $\mathbf{v} = \begin{bmatrix} x \\ y \end{bmatrix}$ be a point in 2D space. - The rotation of \mathbf{v} by an angle θ is given by:

$$T(\mathbf{v}) = \begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

- Example: - If
$$\mathbf{v} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$
 and $\theta = \frac{\pi}{2}$, the rotated point $T(\mathbf{v})$
would be $\begin{bmatrix} \cos(\frac{\pi}{2}) & -\sin(\frac{\pi}{2}) \\ \sin(\frac{\pi}{2}) & \cos(\frac{\pi}{2}) \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$.

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• Reflection: Description: Reflection reflects objects across a line or plane. - Mathematical Representation: - Let $\mathbf{v} = \begin{bmatrix} x \\ y \end{bmatrix}$ be a point in 2D space. - The reflection of \mathbf{v} across the x-axis is given by:

$$\mathcal{T}(\mathbf{v}) = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}$$

- Example: - If $\mathbf{v} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$, the reflected point $T(\mathbf{v})$ across the x-axis would be $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \end{bmatrix}$.

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This expanded slide provides detailed examples of various linear transformations, including translation, scaling, rotation, reflection, and shearing, along with their mathematical representations and specific examples.

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Modeling and Simulation

Application in Simulations

Set Theory

 Linear transformations are fundamental in simulations for modeling transformations of objects, materials, and environments. They enable us to simulate various physical phenomena accurately and efficiently.

Linear Algebra

- In computer graphics, linear transformations are used to transform objects in 2D and 3D space.
- They are applied to vertices of objects to achieve effects like scaling, rotation, translation, and projection.
 Example: Applying a transformation matrix to a vertex to rotate and scale a 3D model.

2 Linear Algebra



Probability

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