Due Week 5 and 6

- 1. Vector and Matrix Review:
 - (a) Matrix-vector and matrix-matrix multiplication.
 - (b) Range, column space, nullspace, rank.
 - (c) Linear independence/dependence.
 - (d) Bases.
 - (e) Matrix Inverses.
- 2. Inner Product
- 3. Norms (vector and matrix)
- 4. Orthogognal vectors/orthogonal matrices.
- 5. Projectors and complementary projectors
 - (a) Orthogonal projectors.
 - (b) Projection with an orthonormal basis and with an arbitrary basis.
- 6. Positive definite matrices
- 7. Eigenvalues, eigenvectors (make sure you know how to find these of 2×2 and 3×3 matrices)
- 8. PCA:
 - (a) mean values
 - (b) variances, covariance matrices.
 - (c) find eigenvalues and eigenvectors from covariance matrices
 - (d) Project onto principal eigenvectors (Make sure you know the motivation!)