

Lab Book 7c

$$A \in \mathbb{R}^{m,n} \quad m \underbrace{\left\{ \begin{bmatrix} \end{bmatrix} \right\}}_n \quad n \underbrace{\left\{ \begin{bmatrix} \end{bmatrix} \right\}}_m A^T$$

$$A^T \cdot A = \begin{bmatrix} A_{11} & \dots & A_{m1} \\ \vdots & A_{22} & \vdots \\ A_{1n} & \dots & A_{mn} \end{bmatrix} \cdot \begin{bmatrix} A_{11} & \dots & A_{1n} \\ \vdots & A_{22} & \vdots \\ A_{m1} & \dots & A_{mn} \end{bmatrix}$$

$$\text{identity trace } (A^T A) = \sum_1^m A_{i1}^2 + \sum_1^m A_{i2}^2 + \dots + \sum_1^m A_{in}^2 \\ = \sum_{i=1}^m \sum_{j=1}^n A_{ij}^2$$