Linear Algebra

Definition

Linear Functions All terms are of degree 0 or 1.

A solution of a system of linear equation is set of points that makes

the equation system true.

Consistent lin. systems is consistent if either 1 or ∞

solutions exist else inconsistent.

Conist

Coefficient Matrix

$$\begin{cases} A_1 x_1 + A_2 x_2 + A_3 x_3 = \alpha \\ B_1 x_1 + B_2 x_2 + B_3 x_3 = \beta \Leftrightarrow \begin{bmatrix} A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \\ C_1 & C_2 & C_3 \end{bmatrix} \end{cases}$$
(1)

Augmented Matrix

$$\begin{cases}
A_1x_1 + A_2x_2 + A_3x_3 = \alpha \\
B_1x_1 + B_2x_2 + B_3x_3 = \beta \Leftrightarrow \begin{bmatrix} A_1 & A_2 & A_3 & \alpha \\ B_1 & B_2 & B_3 & \beta \\ C_1 & C_2 & C_3 & \gamma \end{bmatrix} & (2)
\end{cases}$$

Row-Equivalence

Two matrice are row-equivalent if there is a sequence of **EROS** that transforms one into the other.

Elementary Row Operations (EROS)

- 1. [Replacement] Replace one row by sum of itself.
- 2. [Interchange] Swap position of 2 rows.
- 3. [Scaling] Multiply all entries in row by non-zero constant.

Echelon Form (ef)

- 1. All non-zero rows are above any rows of all-zero.
- 2. Each leading entry of a row is in a column to the right of the roe above it.
- 3. All entries in a column below a leading entry are 0.

Reduced Row Echelon Form (rref)

- 1. As to be in echelon form.
- 2. Leading entry in each row is 1.
- 3. Each leading 1 is the only non-zero entry in its column.

Theorems

Theorem 1 Every matrix is row equivalent to a unique row echelon form.

Theorem 2 Every matrix is row equivalent to a unique row echelon form.

Orthogonality and Diagonalization

Definition

Unit vectore

Inner Product $\vec{v} \cdot \vec{u} = \vec{v}^T \vec{u} = u_1 v_1 + ... + u_n v_n$

(Also called dot product or scalar product)

Length of \vec{x} $||\vec{x}|| = \sqrt{\vec{x} \cdot \vec{x}} = \sqrt{x_1^2 + \dots + x_n^2}$

(Also called Norm or Magnitude) A vector with $||\vec{x}|| = 1$

Normalization The formula $\vec{u} = \frac{\vec{x}}{||\vec{x}||}$ creat a unit vector in the

same direction as \vec{x} .

Distance $dist(\vec{u}, \vec{v}) = \vec{u} - \vec{v}$ $dist(\vec{u}, \vec{v})$

Orthogonality $\vec{u} \cdot \vec{v} = 0$ $\rightarrow \vec{v}$

Orthogonal Complements Let W be a subspace of \mathbb{R}^n .

The orthogonal complement of W is: $W^{\perp} = \{\vec{x} \in \mathbb{R}^n | \vec{x} \cdot \vec{w} = \vec{0}, \forall \vec{w} \in W\}$

Fact about the Orthogonal Complements

- $\vec{0} \in W^{\perp}$ since $\vec{0} \cdot \vec{w} = 0$
- If $W \in W^{\perp}$, $c \in \mathbb{R}$ then $cW \in W^{\perp}$
- If $\vec{w_1}, \vec{w_2} \in W^{\perp}$ so $(\vec{w_1} + \vec{w_2}) \cdot \vec{x} = \vec{w_1} \cdot \vec{x} + \vec{w_2} \cdot \vec{x} \in W$

Theorems

Properties 1 Let $\vec{u}, \vec{v}, \vec{w} \in \mathbb{R}^n$ and $c \in \mathbb{R}^n$ then:

- $\bullet \ \vec{u} \cdot \vec{v} = \vec{v} \cdot \vec{u}$
- $(\vec{u} + \vec{v}) \cdot \vec{w} = \vec{u} \cdot \vec{w} + \vec{v} \cdot \vec{w}$
- $(c\vec{u}) \cdot \vec{v} = c(\vec{u} \cdot \vec{v}) = (c\vec{v}) \cdot \vec{u}$
- $\vec{u} \cdot \vec{u} = u_1^2 + ... + u_n^2 \ge 0$

Theorem 3 (Fundamental Subspaces Theorem) Let $A_{M\times N}$

- $(row(A))^{\perp} = nul(A)$
- $(COl(A))^{\perp} = nul(a^{\perp})$