


BB Review

Dot

① multiply Matrix . vector

② $Rot = \begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \theta = 30$



③ Reflection $X = \begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$

REF.
rot. ref. v

④ $Rot^{45} \begin{bmatrix} x_1 & x_2 & x_3 \\ y_1 & y_2 & y_3 \end{bmatrix}$

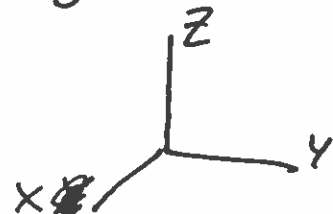
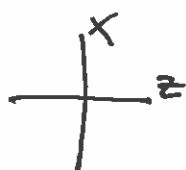
⑤ Horiz shear

$$\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} v_1 & v_2 & v_3 & \dots \end{bmatrix}$$

⑥

$$\begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

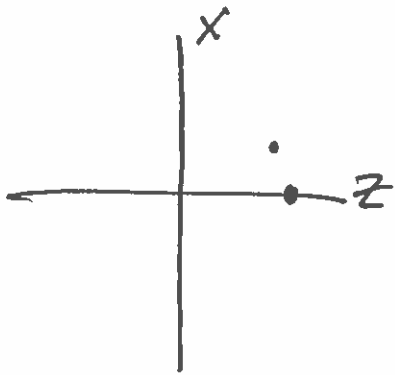
about
y axis, xz plane
10 deg



$$\textcircled{6} \quad R_z = \begin{bmatrix} \cos\theta & -\sin\theta & 0 \\ \sin\theta & \cos\theta & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} \cos\theta x - \sin\theta y \\ \sin\theta x + \cos\theta y \\ z \end{bmatrix}$$

$$R_x = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos\theta & -\sin\theta \\ 0 & \sin\theta & \cos\theta \end{bmatrix} = \begin{bmatrix} x \\ \cos\theta y - \sin\theta z \\ \sin\theta y + \cos\theta z \end{bmatrix}$$

$$R_y = \begin{bmatrix} \cos\theta & 0 & \sin\theta \\ 0 & 1 & 0 \\ -\sin\theta & 0 & \cos\theta \end{bmatrix} = \begin{bmatrix} \cos\theta x + \sin\theta z \\ y \\ -\sin\theta x + \cos\theta z \end{bmatrix}$$

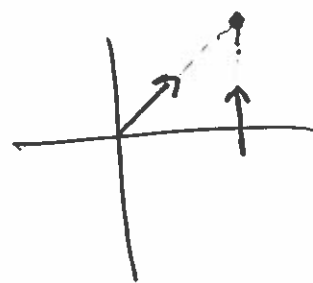


$$\textcircled{7} \quad \text{trans} = \begin{bmatrix} 1 & 0 & d \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = \begin{bmatrix} x+d \\ y \\ 0 \end{bmatrix}$$

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T.R.V

$$R^{-1} \cdot T^{-1} \cdot T \cdot R \cdot V = V$$



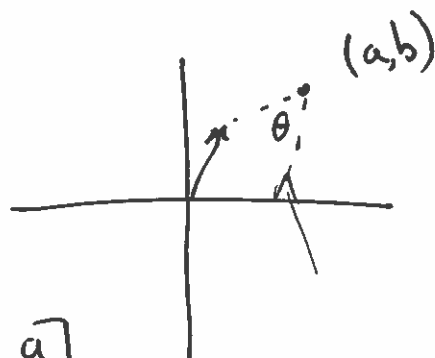
9



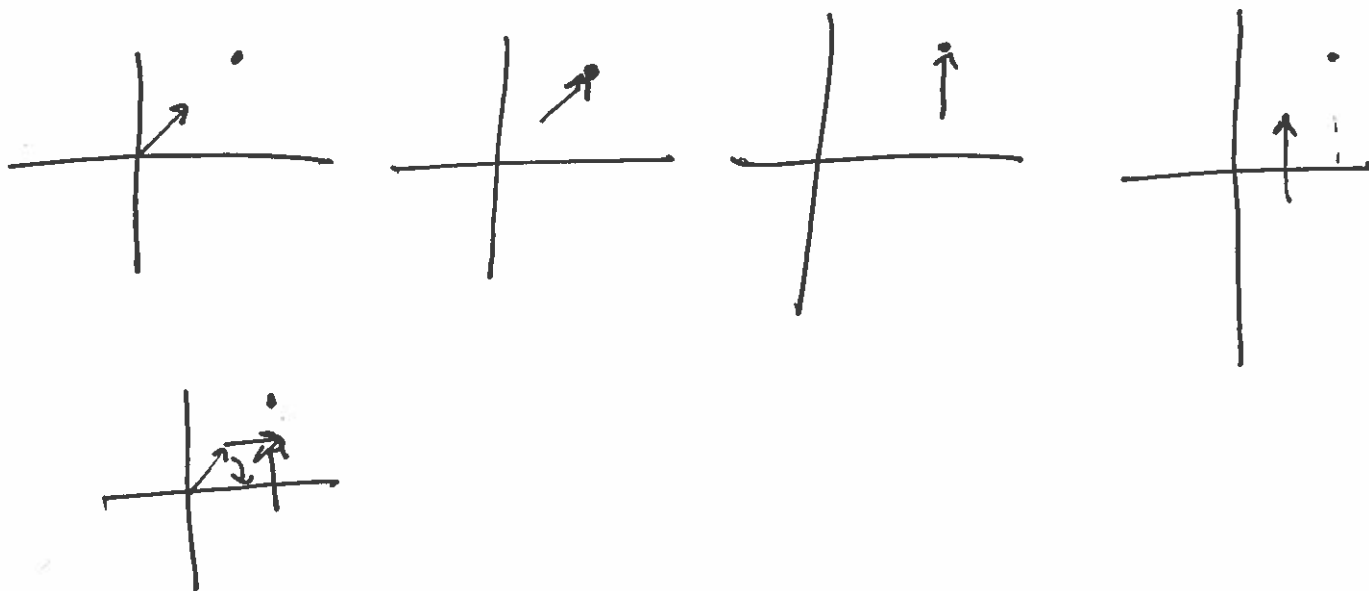
$$V = \begin{bmatrix} x_1 & x_2 \\ y_1 & y_2 \\ 1 & 1 \end{bmatrix}$$

$$R = \begin{bmatrix} \cos \theta & -\sin \theta & 0 \\ \sin \theta & \cos \theta & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$T = \begin{bmatrix} 1 & 0 & a \\ 0 & 1 & b \\ 0 & 0 & 1 \end{bmatrix}$$



$$(R \cdot T) \cdot T^{-1} \cdot R^{-1} \cdot V$$



(10)

Determinants

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$\det(A) = ad - bc$$

(11)

$$A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \begin{matrix} a & b & c \\ d & e & f \\ g & h & i \end{matrix}$$

$$aei + bfg + cdh - ceg - afh - bdi$$

(12)

$$\det \begin{bmatrix} a & c \\ b & d \end{bmatrix} = \text{Area}$$

(13)

No area change, invertible

(14)

Area change, not invertible - get no area

(15)

$$\det(AB) = \det(A) \det(B)$$

Inverses

(16) Inverse is the reverse transformation
get Identity matrix

$$AA^{-1} = I$$

$$A^{-1}A = I$$

(17)

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$A^{-1} = \begin{bmatrix} d & b \\ c & a \end{bmatrix} / \det(A) = \begin{bmatrix} \frac{d}{ad-bc} & \frac{b}{ad-bc} \\ \frac{c}{ad-bc} & \frac{a}{ad-bc} \end{bmatrix}$$

$$\det(A) = ad - bc$$

~~A~~

⑮ $\det \neq 0$

⑯

$$C = AB$$

$$C^{-1} = B^{-1}A^{-1}$$

$$C \cdot C^{-1} = A(B B^{-1})A^{-1}$$

$$C \cdot C^{-1} = AA^{-1}$$

$$C \cdot C^{-1} = I$$

~~20~~

(20)

LSAE

$$Ax = b$$

$$x = A^{-1}b$$

$A^{-1}b$ is solution for unknowns

(21)

$$Ax = b$$

unique A has inverse

No sol, Inf sol

$$\det(A) = 0$$

Not sure how to distinguish

guess

$$\begin{bmatrix} A & b \end{bmatrix} = \begin{bmatrix} \text{---} \\ \text{---} \\ 0 & 0 & 0 \end{bmatrix} \text{ vs } \begin{bmatrix} 0 & 0 & 1 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

(22) Add and subtract scaled rows to simplify matrix

(23) $Ax = b$

$$A = LU$$

$$(LU)x = b$$

$$x = (LU)^{-1} b$$

$$x = U^{-1} L^{-1} b$$

(24) get from gauss elimination

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{array}{c} \vdots \\ \boxed{\begin{array}{cc} 1 & 0 \\ 0 & 1 \end{array}} \end{array}$$

Inverse

Data + Matrices

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Mean

$$\mu = \frac{1}{N} \sum_{i=1}^N a_i$$

Variance

~~$$\frac{1}{N} \sum_{i=1}^N a_i^2$$~~

~~$$\sigma^2 = \sum (x - \mu)$$~~

$$\sigma^2 = \frac{\sum_{i=1}^N (a_i - \mu)^2}{N}$$

Standard deviation

$$\sigma = \sqrt{\frac{\sum_{i=1}^N (a_i - \mu)^2}{N}}$$

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Correlation

$$\frac{\sum_{i=1}^N ((a_i - \mu_a) \cdot (b_i - \mu_b))}{N \cdot \sigma_a \sigma_b}$$

σ_a = standard dev a

Covariance

$$\frac{1}{N-1} b b^T, \quad b = \frac{\sum a_i - \mu}{\sigma_a}$$

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Don't understand question.

I made generalised ~~for~~ function

Eigenvalues & Eigenvectors

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$$AV = \lambda V$$

29

$$A - \lambda I = 0$$

30

Solve λ in $A - \lambda I = 0$

Plug λ 's into A

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$$AV = \lambda V$$

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Values such that

$$AV = \lambda V$$

In a symmetric matrix

V_1 ~~is~~ is in direction of largest variance

λ_1 tells how much

V 's are orthogonal

Basis Spanning and Decomposition

(33)

Orthogonal

$$V_1 \cdot V_2 = 0$$

Orthonormal

$$V_1 \cdot V_2 = 0$$

$$\|V_1\| = 1$$

$$\|V_2\| = 1$$

Linearly independent

No scalar multiples

No vector equals linear combination of other vectors in the set

Span

All linear combinations of vectors in a set

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$$\begin{bmatrix} 3 \\ 2 \end{bmatrix} = x_1 \begin{bmatrix} a \\ b \end{bmatrix} + x_2 \begin{bmatrix} c \\ d \end{bmatrix}$$

$$\left[\begin{array}{cc|c} a & c & 3 \\ b & d & 2 \end{array} \right]$$

~~35~~

$$\left[\begin{array}{cc|c} 1 & 0 & 3 \\ 0 & 1 & 2 \end{array} \right]$$

$$\begin{bmatrix} 3 \\ 2 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 2 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

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$$A = Q \Lambda Q^{-1}$$

$$Q = [v_1 \ v_2 \ v_3]$$

$$\Lambda = \begin{bmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \ddots \\ & & & \lambda_n \end{bmatrix}$$

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Singular Value Decompositi

$$A_{n \times m} = U_{n \times r} \Sigma_{r \times r} V_{m \times r}^T$$

$$U_{n \times r} = [v_1 v_2 v_3 \dots] \text{ of } AA^T$$

$$V_{m \times r} = [v_1 v_2 v_3 \dots] \text{ of } A^T A$$

singular
values

$$\Sigma_{r \times r} = \begin{bmatrix} \sqrt{\lambda_1} & & \\ & \sqrt{\lambda_2} & \\ & & \ddots \\ & & & \sqrt{\lambda_r} \end{bmatrix} = \begin{bmatrix} \sigma_1 & & \\ & \sigma_2 & \\ & & \ddots \\ & & & \sigma \end{bmatrix}$$

$$\sigma_1 > \sigma_2 > \sigma_3$$

~~nonzero~~

nonzero λ 's of AA^T or $A^T A$

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$$A = U \Sigma V^T$$

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v_1 's direction of largest variance

