

Math 300 - Final Exam Study Guide

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Contents

1. Cramer's Rule
2. Determinants as Area
3. Eigenvalues & Eigenvectors
4. The Diagonalization Theorem
5. Invertible Matrix Theorem

Cramer's Rule

$$\mathbf{A}_i(b) = [a_1, \dots, b, \dots, a_n]$$

Let \mathbf{A} be an invertible $n \times n$ matrix. For any $b \in \mathbb{R}$, the unique solution \vec{x} of $\mathbf{A}\vec{x} = b$ has entries given by

$$\vec{x}_i = \frac{\det \mathbf{A}_i(b)}{\det \mathbf{A}}$$

An inverse formula extending from Cramer's Rule is

$$\mathbf{A}^{-1} = \frac{1}{\det \mathbf{A}} \cdot \text{adj}(\mathbf{A})$$

Determinants as Area

If \mathbf{A} is a 2×2 matrix, the area of the parallelogram determined by the columns of \mathbf{A} is $|\det \mathbf{A}|$. If \mathbf{A} is a 3×3 matrix, the volume of the parallelepiped determined by the columns of \mathbf{A} is $|\det \mathbf{A}|$.

Eigenvalues & Eigenvectors

An **eigenvector** of \mathbf{A} (corresponding to λ) is a nonzero vector x such that

$$\mathbf{A}x = \lambda x$$

A scalar λ is an **eigenvalue** of \mathbf{A} if there exists a nonzero vector x such that

$$\mathbf{A}x = \lambda x$$

More formally, let \mathbf{V} be a vector space. An **eigenvector** of a linear transformation $\mathbf{T} : \mathbf{V} \rightarrow \mathbf{V}$ is a nonzero vector $x \in \mathbf{V}$ such that $\mathbf{T}(x) = \lambda x$ for some scalar λ . This scalar λ is called an **eigenvalue** of \mathbf{T} if there is a nontrivial solution x of $\mathbf{T}(x) = \lambda x$; such an x is called an **eigenvector** corresponding to λ .

The Diagonalization Theorem

An $n \times n$ matrix \mathbf{A} is diagonalizable if and only if \mathbf{A} has n linearly independent eigenvectors.

In fact, $\mathbf{A} = \mathbf{P}\mathbf{D}\mathbf{P}^{-1}$, with diagonal matrix \mathbf{D} , if and only if the columns of \mathbf{P} are n linearly independent eigenvectors of \mathbf{A} . In this case, the diagonal entries of \mathbf{D} are eigenvalues of \mathbf{A} that correspond respectively to the eigenvectors in \mathbf{P} .

Theorem: An $n \times n$ matrix with n distinct eigenvalues is diagonalizable.

Invertible Matrix Theorem

1. \mathbf{A} is row-equivalent to the $n \times n$ identity matrix \mathbf{I}_n .
2. \mathbf{A} has n pivot positions.
3. The equation $\mathbf{A}x = 0$ has only the trivial solution $x = 0$.
4. The columns of \mathbf{A} form a linearly independent set.
5. The linear transformation $x \mapsto \mathbf{A}x$ is one-to-one.
6. For each column vector $b \in \mathbb{R}^n$, the equation $\mathbf{A}x = b$ has a unique solution.
7. The columns of \mathbf{A} span \mathbb{R}^n .
8. The linear transformation $x \mapsto \mathbf{A}x$ is a surjection (onto).
9. There is an $n \times n$ matrix \mathbf{C} such that $\mathbf{CA} = \mathbf{I}_n$.
10. There is an $n \times n$ matrix \mathbf{D} such that $\mathbf{AD} = \mathbf{I}_n$.
11. The transpose matrix \mathbf{A}^T is invertible.
12. The columns of \mathbf{A} form a basis for \mathbb{R}^n .
13. The column space of \mathbf{A} is equal to \mathbb{R}^n .
14. The dimension of the column space of \mathbf{A} is n .
15. The rank of \mathbf{A} is n .
16. The null space of \mathbf{A} is $\{0\}$.
17. The dimension of the null space of \mathbf{A} is 0 .
18. 0 fails to be an eigenvalue of \mathbf{A} .
19. The determinant of \mathbf{A} is not 0 .
20. The orthogonal complement of the column space of $\mathbf{A} = \mathbf{A}^\perp$ is $\{0\}$.
21. The orthogonal complement of the null space of \mathbf{A} is \mathbb{R}^n .
22. The row space of \mathbf{A} is \mathbb{R}^n .
23. The matrix \mathbf{A} has n non-zero singular values (*not studied in MATH-300*).

