



Vector & Linear Combination

• $v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ $w = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \rightarrow v + w = \begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \end{bmatrix} \rightarrow \text{zero vector} = \text{space or } 0$

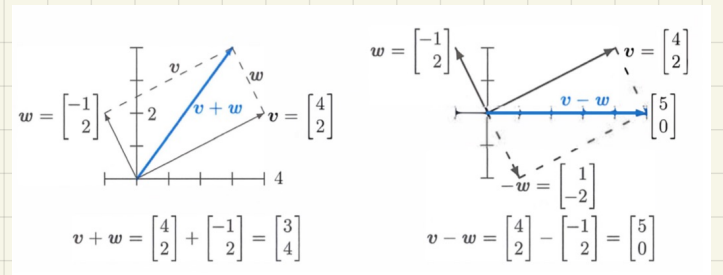
Add $\rightarrow 2v = \begin{bmatrix} 2v_1 \\ 2v_2 \end{bmatrix}$

• $v \cdot w = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \cdot \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = v_1 w_1 + v_2 w_2$

Dot product

if $= 0$ the angle is 90°
v & w are perpendicular

length of $v \cdot w = \sqrt{v \cdot w}$



vector addition (head to tail)

Angle between 2 vector

- Angle is $< 90^\circ$ when $v \cdot w$ is positive
- Angle is $> 90^\circ$ when $v \cdot w$ is negative

- Perpendicular vectors: $\|v\|^2 + \|w\|^2 = \|v - w\|^2$
- Pythagoras $(v_1^2 + v_2^2) + (w_1^2 + w_2^2) = (v_1 - w_1)^2 + (v_2 - w_2)^2$

$$0 = -2v_1 w_1 - 2v_2 w_2$$

$$v_1 w_1 + v_2 w_2 = 0$$

Cosine Formula

If v and w are nonzero vectors, then $\frac{v \cdot w}{\|v\| \|w\|} = \cos \theta$

Matrices

1st variable column = row of 2nd to do multiplication

ex. $(3 \times 2) \times (2 \times 1)$
result (2×1)

$Ax = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ -x_1 + x_2 \\ -x_2 + x_3 \end{bmatrix}$

• A is called the difference matrix because b contains differences of x

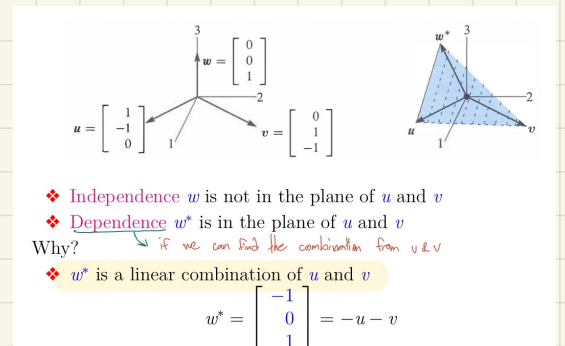
$Cx = \begin{bmatrix} 1 & 0 & -1 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 - x_3 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix}$

• C is called the cyclic difference matrix

Identity Matrix

$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$ identity matrix or I_n

- Dependence
- In dependence



$$\begin{array}{rcl} 2x + 4y - 2z & = & 2 \quad (E1) \\ 4x + 9y - 3z & = & 8 \quad (E2) \\ -2x - 3y + 7z & = & 10 \quad (E3) \end{array} \Rightarrow \begin{array}{rcl} 2x + 4y - 2z & = & 2 \\ 1y + 1z & = & 4 \\ 4z & = & 8 \end{array}$$

Step 1 $(E2) - 2 \times (E1) \rightarrow y + z = 4$

Step 2 $(E3) - (-1) \times (E1) \rightarrow y + 5z = 12$

x is eliminated $\begin{array}{rcl} 1y + 1z & = & 4 \quad (E2') \\ 1y + 5z & = & 12 \quad (E3') \end{array}$

Step 2 $(E3') - (1) \times (E2') \rightarrow 4z = 8$

Elimination

Gauss-Jordan Elimination

Step 1 $K = [K \ I]$ ex. $k = \begin{bmatrix} -2 & 1 \\ 3 & 4 \end{bmatrix}, [K \ I] = \begin{bmatrix} -2 & 1 & 1 & 0 \\ 3 & 4 & 0 & 1 \end{bmatrix}$

Step 2 eliminate until $KI = I K^{-1}$

ex. $[K \ I] = \begin{bmatrix} 2 & -1 & 0 & 1 & 0 & 0 \\ -1 & 2 & -1 & 0 & 0 & 1 \end{bmatrix}$

$[I \ K^{-1}] = \begin{bmatrix} 1 & 0 & 0 & 3/4 & 1/2 & 1/4 \\ 0 & 1 & 0 & 1/2 & 1 & 3/4 \end{bmatrix}$

Inverse only if $ad - bc \neq 0$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

* $(AB)^{-1} = B^{-1} A^{-1}$

* $(ABC)^{-1} = C^{-1} B^{-1} A^{-1}$

Transpose

row \rightarrow column

$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & 0 & 0 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 \\ 2 & 0 \\ 3 & 0 \end{bmatrix}$$

* $(A+B)^T = A^T + B^T$

$(AB)^T = B^T A^T$

$(A^{-1})^T = (A^T)^{-1}$

Determine the LU Decomposition of

$$A = \begin{bmatrix} 2 & 4 & -4 \\ 1 & -4 & 3 \\ -6 & -9 & 5 \end{bmatrix}$$

We need to keep track of the elementary row operations to write A as an upper triangular matrix.

Obtain U here

$$\begin{bmatrix} 2 & 4 & -4 \\ 0 & -6 & 5 \\ -6 & -9 & 5 \end{bmatrix} \xrightarrow{3R_1 + R_2} \begin{bmatrix} 2 & 4 & -4 \\ 0 & -6 & 5 \\ 0 & 3 & -7 \end{bmatrix} \xrightarrow{\frac{1}{2}R_2 + R_3} \begin{bmatrix} 2 & 4 & -4 \\ 0 & -6 & 5 \\ 0 & 0 & -\frac{9}{2} \end{bmatrix}$$

Build L here

$$L = \begin{bmatrix} 1 & 0 & 0 \\ \frac{1}{2} & 1 & 0 \\ -3 & \frac{1}{2} & 1 \end{bmatrix}$$

$\frac{5}{2} + \frac{-14}{2} = -\frac{9}{2}$