

- QR factorization:

- Normal equation: $A^T A \hat{x} = A^T b$.
Plug in A and b to find \hat{x} = best approximate solution (linear least-squares)
- Compute projection of b onto A : $A(A^T A)^{-1} A^T b = \hat{x}$
- Orthonormal vectors:

$$q_n = \frac{a_n^\perp}{\|a_n^\perp\|_2}$$

where

$$a_n^\perp = a_n - e_{0,n}q_0 - \dots - e_{n-1,n}q_{n-1}$$

$$a_n^\perp = a_n - q_0^T a_n q_0 - \dots - q_{n-1}^T a_n q_{n-1}$$

- $A = QR$ where $Q = (q_0 | \dots | q_{n-1})$

$$\text{and } R = \begin{pmatrix} \|a_0\|_2 & e_{(0,1)} & \dots & e_{0,n-1} \\ & \|a_1^\perp\|_2 & \ddots & \vdots \\ & & \ddots & e_{n-2,n-1} \\ 0 & & & \|a_{n-1}^\perp\|_2 \end{pmatrix}$$

- Row echelon form is the result of Gaussian elimination
- Space spanned by vectors: $A = \{a_0 | \dots | a_{n-1}\}$ where A is the space
- $Ax = b$ for multiple solutions:

$$A(x_s + \beta x_n) = b$$

where x_s is s.t. $Ax_s = b$ and x_n s.t. $Ax_n = 0$

- Eigenvalues are scalars λ . λ is an eigenvalue of $A \iff Ax = \lambda x$ for some non-zero vector x . So:

$$\text{For } 2 \times 2 \text{ } M = \begin{pmatrix} a - \lambda & b \\ c & d - \lambda \end{pmatrix}, \text{ and for } 3 \times 3 \text{ } M = \begin{pmatrix} a - \lambda & b & c \\ d & e - \lambda & f \\ g & h & i - \lambda \end{pmatrix},$$

and $\det(A - \lambda I) = 0$.

- Eigenvectors

- Determinants:

- For 2×2 matrices $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, $\det(M) = ad - bc$
- For 3×3 matrices $M = \begin{pmatrix} a & b & c \\ d & e & f \\ g & h & i \end{pmatrix}$, $\det(M) = a(ei - hf) - b(di - fg) + c(dh - eg)$, or
 $\det(M) = aei + bfg + cdh - (afh + bdi + ceg)$

- Equivalent to "A is nonsingular"

- A is invertible.
- A^{-1} exists.
- $AA^{-1} = A^{-1}A = I$.
- A represents a linear transformation that is a bijection.
- $Ax = b$ has a unique solution for all $b \in \mathbb{R}^n$.
- $Ax = 0$ implies that $x=0$.
- $Ax = e_j$ has a solution for all $j \in \{0, \dots, n-1\}$
- The determinant of A is nonzero: $\det(A) \neq 0$.
- LU with partial pivoting does not break down.
- $\mathcal{N}(A) = 0$.
- $\mathcal{C}(A) = \mathbb{R}^n$.
- $\mathcal{R}(A) = \mathbb{R}^n$.
- A has linearly independent columns.
- A has linearly independent rows.