

- Linear/undetermined systems

- Matrix multiplication is  $\rightarrow \downarrow$ .
- **Row echelon form** is the result of Gaussian elimination.
- **Pivots** are first nonzero value in a row. **Free variables** are those columns without pivots. **Dependent variables** are columns with pivots.
- **Specific (particular) solutions** are solutions  $x_s$ , and **vectors in the null space** are solutions  $x_n$
- $Ax = b$  for multiple solutions is the **general (total) solution**:  $A(x_s + \beta x_n) = b$   
where  $x_s$  is s.t.  $Ax_s = b$  and  $x_n$  s.t.  $Ax_n = 0$
- Vectors form a basis for a column space of  $A$  if they're in  $A$  and linearly independent.
- Vectors in a row space are column vectors.

- QR factorization:

- **Normal equation**:  $A^T A \hat{x} = A^T b$  or  $(A^T A)^{-1} A^T b = \hat{x}$   
Plug in  $A$  and  $b$  to find  $\hat{x}$  = best approximate solution (**linear least-squares solution**)
- **Compute projection** of  $b$  onto  $A$ , call it  $\hat{b}$ :  $A(A^T A)^{-1} A^T b = \hat{b}$ .  
Note that this is just the  $\hat{x}$  from the normal equation multiplied by  $A$ , so  $\hat{b} = A\hat{x}$ .
- Orthonormal vectors:

$$q_k = \frac{a_k^\perp}{\rho_{k,k}} = \frac{a_k^\perp}{\|a_k^\perp\|_2}$$

where

$$a_k^\perp = a_k - \rho_{0,k} q_0 - \dots - \rho_{k-1,k} q_{k-1}$$

$$a_k^\perp = a_k - q_0^T a_k q_0 - \dots - q_{k-1}^T a_k q_{k-1}$$

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

$$\text{and } R = \begin{pmatrix} \|a_0\|_2 & \rho_{0,1} & \dots & \rho_{0,n-1} \\ & \|a_1^\perp\|_2 & \ddots & \vdots \\ & & \ddots & \rho_{n-2,n-1} \\ 0 & & & \|a_{n-1}^\perp\|_2 \end{pmatrix}. \text{ Basically any } \rho_{k,k} = \|a_k^\perp\|_2, \rho_{(i < k),k} = q_i^T a_k, \text{ and } \rho_{(i > k),k} = 0.$$

- $Q^T Q = I$

- Space spanned by vectors:  $A = \{a_0 | \dots | a_{n-1}\}$  where  $A$  is the space

- **Eigenvalues** are scalars  $\lambda$ .  $\lambda$  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  $2 \times 2$  matrices  $M = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$ ,  $\det(M) = ad - bc$
- For  $3 \times 3$  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.