

# Section 1

p10

## Theorem 1.1

### Algebraic Properties of Vectors in $\mathbb{R}^n$

Let  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$  be vectors in  $\mathbb{R}^n$  and let  $c$  and  $d$  be scalars. Then

- a.  $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$  Commutativity
- b.  $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$  Associativity
- c.  $\mathbf{u} + \mathbf{0} = \mathbf{u}$
- d.  $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$
- e.  $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$  Distributivity
- f.  $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$  Distributivity
- g.  $c(d\mathbf{u}) = (cd)\mathbf{u}$
- h.  $1\mathbf{u} = \mathbf{u}$

p19

## Theorem 1.2

Let  $\mathbf{u}$ ,  $\mathbf{v}$ , and  $\mathbf{w}$  be vectors in  $\mathbb{R}^n$  and let  $c$  be a scalar. Then

- a.  $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$  Commutativity
- b.  $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$  Distributivity
- c.  $(c\mathbf{u}) \cdot \mathbf{v} = c(\mathbf{u} \cdot \mathbf{v})$
- d.  $\mathbf{u} \cdot \mathbf{u} \geq 0$  and  $\mathbf{u} \cdot \mathbf{u} = 0$  if and only if  $\mathbf{u} = \mathbf{0}$

p20

## Theorem 1.3

Let  $\mathbf{v}$  be a vector in  $\mathbb{R}^n$  and let  $c$  be a scalar. Then

- a.  $\|\mathbf{v}\| = 0$  if and only if  $\mathbf{v} = \mathbf{0}$
- b.  $\|c\mathbf{v}\| = |c|\|\mathbf{v}\|$

p22

## Theorem 1.4

### The Cauchy-Schwarz Inequality

For all vectors  $\mathbf{u}$  and  $\mathbf{v}$  in  $\mathbb{R}^n$ ,

$$|\mathbf{u} \cdot \mathbf{v}| \leq \|\mathbf{u}\| \|\mathbf{v}\|$$

p22

## Theorem 1.5

### The Triangle Inequality

For all vectors  $\mathbf{u}$  and  $\mathbf{v}$  in  $\mathbb{R}^n$ ,

$$\|\mathbf{u} + \mathbf{v}\| \leq \|\mathbf{u}\| + \|\mathbf{v}\|$$

p26

## Theorem 1.6

### Pythagoras' Theorem

For all vectors  $\mathbf{u}$  and  $\mathbf{v}$  in  $\mathbb{R}^n$ ,  $\|\mathbf{u} + \mathbf{v}\|^2 = \|\mathbf{u}\|^2 + \|\mathbf{v}\|^2$  if and only if  $\mathbf{u}$  and  $\mathbf{v}$  are orthogonal.

# Section 2

p68	<b>Theorem 2.1</b>	Matrices $A$ and $B$ are row equivalent if and only if they can be reduced to the same row echelon form.
p72	<b>Theorem 2.2</b>	<p><b>The Rank Theorem</b></p> <p>Let <math>A</math> be the coefficient matrix of a system of linear equations with <math>n</math> variables. If the system is consistent, then</p> $\text{number of free variables} = n - \text{rank}(A)$
p76	<b>Theorem 2.3</b>	If $[A \mid \mathbf{0}]$ is a homogeneous system of $m$ linear equations with $n$ variables, where $m < n$ , then the system has infinitely many solutions.
p89	<b>Theorem 2.4</b>	A system of linear equations with augmented matrix $[A \mid \mathbf{b}]$ is consistent if and only if $\mathbf{b}$ is a linear combination of the columns of $A$ .
p93	<b>Theorem 2.5</b>	Vectors $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$ in $\mathbb{R}^n$ are linearly dependent if and only if at least one of the vectors can be expressed as a linear combination of the others.
p95	<b>Theorem 2.6</b>	Let $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$ be (column) vectors in $\mathbb{R}^n$ and let $A$ be the $n \times m$ matrix $[\mathbf{v}_1 \ \mathbf{v}_2 \ \cdots \ \mathbf{v}_m]$ with these vectors as its columns. Then $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$ are linearly dependent if and only if the homogeneous linear system with augmented matrix $[A \mid \mathbf{0}]$ has a nontrivial solution.
p96	<b>Theorem 2.7</b>	<p>Let <math>\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m</math> be (row) vectors in <math>\mathbb{R}^n</math> and let <math>A</math> be the <math>m \times n</math> matrix <math>\begin{bmatrix} \mathbf{v}_1 \\ \mathbf{v}_2 \\ \vdots \\ \mathbf{v}_m \end{bmatrix}</math> with</p> <p>these vectors as its rows. Then <math>\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m</math> are linearly dependent if and only if <math>\text{rank}(A) &lt; m</math>.</p>
p97	<b>Theorem 2.8</b>	Any set of $m$ vectors in $\mathbb{R}^n$ is linearly dependent if $m > n$ .

# Section 3

p144	<b>Theorem 3.1</b>	Let $A$ be an $n \times m$ matrix, $\mathbf{e}_i$ a $1 \times m$ standard unit vector, and $\mathbf{e}_j$ an $n \times 1$ standard unit vector. Then <ol style="list-style-type: none"> <li><math>\mathbf{e}_i A</math> is the <math>i</math>th row of <math>A</math> and</li> <li><math>A\mathbf{e}_j</math> is the <math>j</math>th column of <math>A</math>.</li> </ol>
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p154	<b>Theorem 3.2</b>	<b>Algebraic Properties of Matrix Addition and Scalar Multiplication</b> <p>Let <math>A</math>, <math>B</math>, and <math>C</math> be matrices of the same size and let <math>c</math> and <math>d</math> be scalars. Then</p> <ol style="list-style-type: none"> <li><math>A + B = B + A</math> <span style="float: right;">Commutativity</span></li> <li><math>(A + B) + C = A + (B + C)</math> <span style="float: right;">Associativity</span></li> <li><math>A + O = A</math></li> <li><math>A + (-A) = O</math></li> <li><math>c(A + B) = cA + cB</math> <span style="float: right;">Distributivity</span></li> <li><math>(c + d)A = cA + dA</math> <span style="float: right;">Distributivity</span></li> <li><math>c(dA) = (cd)A</math></li> <li><math>1A = A</math></li> </ol>
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p158	<b>Theorem 3.3</b>	<b>Properties of Matrix Multiplication</b> <p>Let <math>A</math>, <math>B</math>, and <math>C</math> be matrices (whose sizes are such that the indicated operations can be performed) and let <math>k</math> be a scalar. Then</p> <ol style="list-style-type: none"> <li><math>A(BC) = (AB)C</math> <span style="float: right;">Associativity</span></li> <li><math>A(B + C) = AB + AC</math> <span style="float: right;">Left distributivity</span></li> <li><math>(A + B)C = AC + BC</math> <span style="float: right;">Right distributivity</span></li> <li><math>k(AB) = (kA)B = A(kB)</math></li> <li><math>I_m A = A = A I_n</math> if <math>A</math> is <math>m \times n</math> <span style="float: right;">Multiplicative identity</span></li> </ol>
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p159	<b>Theorem 3.4</b>	<b>Properties of the Transpose</b> <p>Let <math>A</math> and <math>B</math> be matrices (whose sizes are such that the indicated operations can be performed) and let <math>k</math> be a scalar. Then</p> <ol style="list-style-type: none"> <li><math>(A^T)^T = A</math></li> <li><math>(A + B)^T = A^T + B^T</math></li> <li><math>(kA)^T = k(A^T)</math></li> <li><math>(AB)^T = B^T A^T</math></li> <li><math>(A^r)^T = (A^T)^r</math> for all nonnegative integers <math>r</math></li> </ol>
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p161	<b>Theorem 3.5</b>	<ol style="list-style-type: none"> <li>If <math>A</math> is a square matrix, then <math>A + A^T</math> is a symmetric matrix.</li> <li>For any matrix <math>A</math>, <math>AA^T</math> and <math>A^T A</math> are symmetric matrices.</li> </ol>
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p164	<b>Theorem 3.6</b>	If $A$ is an invertible matrix, then its inverse is unique.
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p165	<b>Theorem 3.7</b>	If $A$ is an invertible $n \times n$ matrix, then the system of linear equations given by $A\mathbf{x} = \mathbf{b}$ has the unique solution $\mathbf{x} = A^{-1}\mathbf{b}$ for any $\mathbf{b}$ in $\mathbb{R}^n$ .
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p165

**Theorem 3.8**

If  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ , then  $A$  is invertible if  $ad - bc \neq 0$ , in which case

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

If  $ad - bc = 0$ , then  $A$  is not invertible.

p167

**Theorem 3.9**

a. If  $A$  is an invertible matrix, then  $A^{-1}$  is invertible and

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

b. If  $A$  is an invertible matrix and  $c$  is a nonzero scalar, then  $cA$  is an invertible matrix and

$$(cA)^{-1} = \frac{1}{c}A^{-1}$$

c. If  $A$  and  $B$  are invertible matrices of the same size, then  $AB$  is invertible and

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

d. If  $A$  is an invertible matrix, then  $A^T$  is invertible and

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

e. If  $A$  is an invertible matrix, then  $A^n$  is invertible for all nonnegative integers  $n$  and

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

p171

**Theorem 3.10**

Let  $E$  be the elementary matrix obtained by performing an elementary row operation on  $I_n$ . If the same elementary row operation is performed on an  $n \times r$  matrix  $A$ , the result is the same as the matrix  $EA$ .

p172

**Theorem 3.11**

Each elementary matrix is invertible, and its inverse is an elementary matrix of the same type.

p172

**Theorem 3.12****The Fundamental Theorem of Invertible Matrices: Version 1**

Let  $A$  be an  $n \times n$  matrix. The following statements are equivalent:

- $A$  is invertible.
- $A\mathbf{x} = \mathbf{b}$  has a unique solution for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- $A\mathbf{x} = \mathbf{0}$  has only the trivial solution.
- The reduced row echelon form of  $A$  is  $I_n$ .
- $A$  is a product of elementary matrices.

p174

**Theorem 3.13**

Let  $A$  be a square matrix. If  $B$  is a square matrix such that either  $AB = I$  or  $BA = I$ , then  $A$  is invertible and  $B = A^{-1}$ .

p175

**Theorem 3.14**

Let  $A$  be a square matrix. If a sequence of elementary row operations reduces  $A$  to  $I$ , then the same sequence of elementary row operations transforms  $I$  into  $A^{-1}$ .

p192 **Theorem 3.19** Let  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k$  be vectors in  $\mathbb{R}^n$ . Then  $\text{span}(\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k)$  is a subspace of  $\mathbb{R}^n$ .

p196 **Theorem 3.20** Let  $B$  be any matrix that is row equivalent to a matrix  $A$ . Then  $\text{row}(B) = \text{row}(A)$ .

p196 **Theorem 3.21** Let  $A$  be an  $m \times n$  matrix and let  $N$  be the set of solutions of the homogeneous linear system  $A\mathbf{x} = \mathbf{0}$ . Then  $N$  is a subspace of  $\mathbb{R}^n$ .

p197 **Theorem 3.22** Let  $A$  be a matrix whose entries are real numbers. For any system of linear equations  $A\mathbf{x} = \mathbf{b}$ , exactly one of the following is true:

- There is no solution.
- There is a unique solution.
- There are infinitely many solutions.

p202 **Theorem 3.23** **The Basis Theorem**

Let  $S$  be a subspace of  $\mathbb{R}^n$ . Then any two bases for  $S$  have the same number of vectors.

p204 **Theorem 3.24** The row and column spaces of a matrix  $A$  have the same dimension.

p204 **Theorem 3.25** For any matrix  $A$ ,

$$\text{rank}(A^T) = \text{rank}(A)$$

p205 **Theorem 3.26** **The Rank Theorem**

If  $A$  is an  $m \times n$  matrix, then

$$\text{rank}(A) + \text{nullity}(A) = n$$

p206 **Theorem 3.27** **The Fundamental Theorem of Invertible Matrices: Version 2**

Let  $A$  be an  $n \times n$  matrix. The following statements are equivalent:

- $A$  is invertible.
- $A\mathbf{x} = \mathbf{b}$  has a unique solution for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- $A\mathbf{x} = \mathbf{0}$  has only the trivial solution.
- The reduced row echelon form of  $A$  is  $I_n$ .
- $A$  is a product of elementary matrices.
- $\text{rank}(A) = n$
- $\text{nullity}(A) = 0$
- The column vectors of  $A$  are linearly independent.
- The column vectors of  $A$  span  $\mathbb{R}^n$ .
- The column vectors of  $A$  form a basis for  $\mathbb{R}^n$ .
- The row vectors of  $A$  are linearly independent.
- The row vectors of  $A$  span  $\mathbb{R}^n$ .
- The row vectors of  $A$  form a basis for  $\mathbb{R}^n$ .



Portrait Gallery, London

p207

**Theorem 3.28**

Let  $A$  be an  $m \times n$  matrix. Then:

- $\text{rank}(A^T A) = \text{rank}(A)$
- The  $n \times n$  matrix  $A^T A$  is invertible if and only if  $\text{rank}(A) = n$ .

p208

**Theorem 3.29**

Let  $S$  be a subspace of  $\mathbb{R}^n$  and let  $\mathcal{B} = \{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  be a basis for  $S$ . For every vector  $\mathbf{v}$  in  $S$ , there is exactly one way to write  $\mathbf{v}$  as a linear combination of the basis vectors in  $\mathcal{B}$ :

$$\mathbf{v} = c_1 \mathbf{v}_1 + c_2 \mathbf{v}_2 + \cdots + c_k \mathbf{v}_k$$

p214

**Theorem 3.30**

Let  $A$  be an  $m \times n$  matrix. Then the matrix transformation  $T_A : \mathbb{R}^n \rightarrow \mathbb{R}^m$  defined by

$$T_A(\mathbf{x}) = A\mathbf{x} \quad (\text{for } \mathbf{x} \text{ in } \mathbb{R}^n)$$

is a linear transformation.

p216

**Theorem 3.31**

Let  $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$  be a linear transformation. Then  $T$  is a matrix transformation. More specifically,  $T = T_A$ , where  $A$  is the  $m \times n$  matrix

$$A = [T(\mathbf{e}_1) : T(\mathbf{e}_2) : \cdots : T(\mathbf{e}_n)]$$

p220

**Theorem 3.32**

Let  $T : \mathbb{R}^m \rightarrow \mathbb{R}^n$  and  $S : \mathbb{R}^n \rightarrow \mathbb{R}^p$  be linear transformations. Then  $S \circ T : \mathbb{R}^m \rightarrow \mathbb{R}^p$  is a linear transformation. Moreover, their standard matrices are related by

$$[S \circ T] = [S][T]$$

p222

**Theorem 3.33**

Let  $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$  be an invertible linear transformation. Then its standard matrix  $[T]$  is an invertible matrix, and

$$[T^{-1}] = [T]^{-1}$$

# Section 4

p266

## Theorem 4.1

### The Laplace Expansion Theorem

The determinant of an  $n \times n$  matrix  $A = [a_{ij}]$ , where  $n \geq 2$ , can be computed as

$$\begin{aligned}\det A &= a_{i1}C_{i1} + a_{i2}C_{i2} + \cdots + a_{in}C_{in} \\ &= \sum_{j=1}^n a_{ij}C_{ij}\end{aligned}\quad (5)$$

(which is the *cofactor expansion along the  $i$ th row*) and also as

$$\begin{aligned}\det A &= a_{1j}C_{1j} + a_{2j}C_{2j} + \cdots + a_{nj}C_{nj} \\ &= \sum_{i=1}^n a_{ij}C_{ij}\end{aligned}\quad (6)$$

(the *cofactor expansion along the  $j$ th column*).

p269

## Theorem 4.2

The determinant of a triangular matrix is the product of the entries on its main diagonal. Specifically, if  $A = [a_{ij}]$  is an  $n \times n$  triangular matrix, then

$$\det A = a_{11}a_{22} \cdots a_{nn}$$

p269

## Theorem 4.3

Let  $A = [a_{ij}]$  be a square matrix.

- If  $A$  has a zero row (column), then  $\det A = 0$ .
- If  $B$  is obtained by interchanging two rows (columns) of  $A$ , then  $\det B = -\det A$ .
- If  $A$  has two identical rows (columns), then  $\det A = 0$ .
- If  $B$  is obtained by multiplying a row (column) of  $A$  by  $k$ , then  $\det B = k \det A$ .
- If  $A$ ,  $B$ , and  $C$  are identical except that the  $i$ th row (column) of  $C$  is the sum of the  $i$ th rows (columns) of  $A$  and  $B$ , then  $\det C = \det A + \det B$ .
- If  $B$  is obtained by adding a multiple of one row (column) of  $A$  to another row (column), then  $\det B = \det A$ .

p271

## Theorem 4.4

Let  $E$  be an  $n \times n$  elementary matrix.

- If  $E$  results from interchanging two rows of  $I_n$ , then  $\det E = -1$ .
- If  $E$  results from multiplying one row of  $I_n$  by  $k$ , then  $\det E = k$ .
- If  $E$  results from adding a multiple of one row of  $I_n$  to another row, then  $\det E = 1$ .

p272

## Lemma 4.5

Let  $B$  be an  $n \times n$  matrix and let  $E$  be an  $n \times n$  elementary matrix. Then

$$\det(EB) = (\det E)(\det B)$$

p272

## Theorem 4.6

A square matrix  $A$  is invertible if and only if  $\det A \neq 0$ .

p272

## Theorem 4.7

If  $A$  is an  $n \times n$  matrix, then

$$\det(kA) = k^n \det A$$

p273	<b>Theorem 4.8</b>	<p>If <math>A</math> and <math>B</math> are <math>n \times n</math> matrices, then</p> $\det(AB) = (\det A)(\det B)$
p274	<b>Theorem 4.9</b>	<p>If <math>A</math> is invertible, then</p> $\det(A^{-1}) = \frac{1}{\det A}$
p274	<b>Theorem 4.10</b>	<p>For any square matrix <math>A</math>,</p> $\det A = \det A^T$
p275	<b>Theorem 4.11</b>	<p><b>Cramer's Rule</b></p> <p>Let <math>A</math> be an invertible <math>n \times n</math> matrix and let <math>\mathbf{b}</math> be a vector in <math>\mathbb{R}^n</math>. Then the unique solution <math>\mathbf{x}</math> of the system <math>A\mathbf{x} = \mathbf{b}</math> is given by</p> $x_i = \frac{\det(A_i(\mathbf{b}))}{\det A} \quad \text{for } i = 1, \dots, n$
p277	<b>Theorem 4.12</b>	<p>Let <math>A</math> be an invertible <math>n \times n</math> matrix. Then</p> $A^{-1} = \frac{1}{\det A} \operatorname{adj} A$
p277	<b>Lemma 4.13</b>	<p>Let <math>A</math> be an <math>n \times n</math> matrix. Then</p> $a_{11}C_{11} + a_{12}C_{12} + \cdots + a_{1n}C_{1n} = \det A = a_{11}C_{11} + a_{21}C_{21} + \cdots + a_{n1}C_{n1} \quad (7)$
p278	<b>Lemma 4.14</b>	<p>Let <math>A</math> be an <math>n \times n</math> matrix and let <math>B</math> be obtained by interchanging any two rows (columns) of <math>A</math>. Then</p> $\det B = -\det A$
p295	<b>Theorem 4.15</b>	<p>The eigenvalues of a triangular matrix are the entries on its main diagonal.</p>
p295	<b>Theorem 4.16</b>	<p>A square matrix <math>A</math> is invertible if and only if 0 is <i>not</i> an eigenvalue of <math>A</math>.</p>



p296

**Theorem 4.17****The Fundamental Theorem of Invertible Matrices: Version 3**

Let  $A$  be an  $n \times n$  matrix. The following statements are equivalent:

- $A$  is invertible.
- $A\mathbf{x} = \mathbf{b}$  has a unique solution for every  $\mathbf{b}$  in  $\mathbb{R}^n$ .
- $A\mathbf{x} = \mathbf{0}$  has only the trivial solution.
- The reduced row echelon form of  $A$  is  $I_n$ .
- $A$  is a product of elementary matrices.
- $\text{rank}(A) = n$
- $\text{nullity}(A) = 0$
- The column vectors of  $A$  are linearly independent.
- The column vectors of  $A$  span  $\mathbb{R}^n$ .
- The column vectors of  $A$  form a basis for  $\mathbb{R}^n$ .
- The row vectors of  $A$  are linearly independent.
- The row vectors of  $A$  span  $\mathbb{R}^n$ .
- The row vectors of  $A$  form a basis for  $\mathbb{R}^n$ .
- $\det A \neq 0$
- 0 is not an eigenvalue of  $A$ .

p296

**Theorem 4.18**

Let  $A$  be a square matrix with eigenvalue  $\lambda$  and corresponding eigenvector  $\mathbf{x}$ .

- For any positive integer  $n$ ,  $\lambda^n$  is an eigenvalue of  $A^n$  with corresponding eigenvector  $\mathbf{x}$ .
- If  $A$  is invertible, then  $1/\lambda$  is an eigenvalue of  $A^{-1}$  with corresponding eigenvector  $\mathbf{x}$ .
- If  $A$  is invertible, then for any integer  $n$ ,  $\lambda^n$  is an eigenvalue of  $A^n$  with corresponding eigenvector  $\mathbf{x}$ .

p297

**Theorem 4.19**

Suppose the  $n \times n$  matrix  $A$  has eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$  with corresponding eigenvalues  $\lambda_1, \lambda_2, \dots, \lambda_m$ . If  $\mathbf{x}$  is a vector in  $\mathbb{R}^n$  that can be expressed as a linear combination of these eigenvectors—say,

$$\mathbf{x} = c_1\mathbf{v}_1 + c_2\mathbf{v}_2 + \cdots + c_m\mathbf{v}_m$$

then, for any integer  $k$ ,

$$A^k\mathbf{x} = c_1\lambda_1^k\mathbf{v}_1 + c_2\lambda_2^k\mathbf{v}_2 + \cdots + c_m\lambda_m^k\mathbf{v}_m$$

p297

**Theorem 4.20**

Let  $A$  be an  $n \times n$  matrix and let  $\lambda_1, \lambda_2, \dots, \lambda_m$  be distinct eigenvalues of  $A$  with corresponding eigenvectors  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$ . Then  $\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_m$  are linearly independent.

p302

**Theorem 4.21**

Let  $A, B$ , and  $C$  be  $n \times n$  matrices.

- $A \sim A$
- If  $A \sim B$ , then  $B \sim A$ .
- If  $A \sim B$  and  $B \sim C$ , then  $A \sim C$ .

p302

**Theorem 4.22**

Let  $A$  and  $B$  be  $n \times n$  matrices with  $A \sim B$ . Then

- $\det A = \det B$
- $A$  is invertible if and only if  $B$  is invertible.
- $A$  and  $B$  have the same rank.
- $A$  and  $B$  have the same characteristic polynomial.
- $A$  and  $B$  have the same eigenvalues.

p304

**Theorem 4.23**

Let  $A$  be an  $n \times n$  matrix. Then  $A$  is diagonalizable if and only if  $A$  has  $n$  linearly independent eigenvectors.

More precisely, there exist an invertible matrix  $P$  and a diagonal matrix  $D$  such that  $P^{-1}AP = D$  if and only if the columns of  $P$  are  $n$  linearly independent eigenvectors of  $A$  and the diagonal entries of  $D$  are the eigenvalues of  $A$  corresponding to the eigenvectors in  $P$  in the same order.

p306

**Theorem 4.24**

Let  $A$  be an  $n \times n$  matrix and let  $\lambda_1, \lambda_2, \dots, \lambda_k$  be distinct eigenvalues of  $A$ . If  $\mathcal{B}_i$  is a basis for the eigenspace  $E_{\lambda_i}$ , then  $\mathcal{B} = \mathcal{B}_1 \cup \mathcal{B}_2 \cup \dots \cup \mathcal{B}_k$  (i.e., the total collection of basis vectors for all of the eigenspaces) is linearly independent.

p306

**Theorem 4.25**

If  $A$  is an  $n \times n$  matrix with  $n$  distinct eigenvalues, then  $A$  is diagonalizable.

p307

**Lemma 4.26**

If  $A$  is an  $n \times n$  matrix, then the geometric multiplicity of each eigenvalue is less than or equal to its algebraic multiplicity.

p307

**Theorem 4.27****The Diagonalization Theorem**

Let  $A$  be an  $n \times n$  matrix whose distinct eigenvalues are  $\lambda_1, \lambda_2, \dots, \lambda_k$ . The following statements are equivalent:

- $A$  is diagonalizable.
- The union  $\mathcal{B}$  of the bases of the eigenspaces of  $A$  (as in Theorem 4.24) contains  $n$  vectors.
- The algebraic multiplicity of each eigenvalue equals its geometric multiplicity.

# Section 5

**p369      Theorem 5.1**      If  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  is an orthogonal set of nonzero vectors in  $\mathbb{R}^n$ , then these vectors are linearly independent.

**p371      Theorem 5.2**      Let  $\{\mathbf{v}_1, \mathbf{v}_2, \dots, \mathbf{v}_k\}$  be an orthogonal basis for a subspace  $W$  of  $\mathbb{R}^n$  and let  $\mathbf{w}$  be any vector in  $W$ . Then the unique scalars  $c_1, \dots, c_k$  such that

$$\mathbf{w} = c_1\mathbf{v}_1 + \dots + c_k\mathbf{v}_k$$

are given by

$$c_i = \frac{\mathbf{w} \cdot \mathbf{v}_i}{\mathbf{v}_i \cdot \mathbf{v}_i} \quad \text{for } i = 1, \dots, k$$

**p373      Theorem 5.3**      Let  $\{\mathbf{q}_1, \mathbf{q}_2, \dots, \mathbf{q}_k\}$  be an orthonormal basis for a subspace  $W$  of  $\mathbb{R}^n$  and let  $\mathbf{w}$  be any vector in  $W$ . Then

$$\mathbf{w} = (\mathbf{w} \cdot \mathbf{q}_1)\mathbf{q}_1 + (\mathbf{w} \cdot \mathbf{q}_2)\mathbf{q}_2 + \dots + (\mathbf{w} \cdot \mathbf{q}_k)\mathbf{q}_k$$

and this representation is unique.

**p374      Theorem 5.4**      The columns of an  $m \times n$  matrix  $Q$  form an orthonormal set if and only if  $Q^T Q = I_n$ .

**p374      Theorem 5.5**      A square matrix  $Q$  is orthogonal if and only if  $Q^{-1} = Q^T$ .

**p375      Theorem 5.6**      Let  $Q$  be an  $n \times n$  matrix. The following statements are equivalent:

- $Q$  is orthogonal.
- $\|Q\mathbf{x}\| = \|\mathbf{x}\|$  for every  $\mathbf{x}$  in  $\mathbb{R}^n$ .
- $Q\mathbf{x} \cdot Q\mathbf{y} = \mathbf{x} \cdot \mathbf{y}$  for every  $\mathbf{x}$  and  $\mathbf{y}$  in  $\mathbb{R}^n$ .

**p376      Theorem 5.7**      If  $Q$  is an orthogonal matrix, then its rows form an orthonormal set.

**p376      Theorem 5.8**      Let  $Q$  be an orthogonal matrix.

- $Q^{-1}$  is orthogonal.
- $\det Q = \pm 1$
- If  $\lambda$  is an eigenvalue of  $Q$ , then  $|\lambda| = 1$ .
- If  $Q_1$  and  $Q_2$  are orthogonal  $n \times n$  matrices, then so is  $Q_1 Q_2$ .

**p379      Theorem 5.9**      Let  $W$  be a subspace of  $\mathbb{R}^n$ .

- $W^\perp$  is a subspace of  $\mathbb{R}^n$ .
- $(W^\perp)^\perp = W$
- $W \cap W^\perp = \{\mathbf{0}\}$
- If  $W = \text{span}(\mathbf{w}_1, \dots, \mathbf{w}_k)$ , then  $\mathbf{v}$  is in  $W^\perp$  if and only if  $\mathbf{v} \cdot \mathbf{w}_i = 0$  for all  $i = 1, \dots, k$ .

**p379 Theorem 5.10**

Let  $A$  be an  $m \times n$  matrix. Then the orthogonal complement of the row space of  $A$  is the null space of  $A$ , and the orthogonal complement of the column space of  $A$  is the null space of  $A^T$ :

$$(\text{row}(A))^\perp = \text{null}(A) \quad \text{and} \quad (\text{col}(A))^\perp = \text{null}(A^T)$$

**p384 Theorem 5.11**

**The Orthogonal Decomposition Theorem**

Let  $W$  be a subspace of  $\mathbb{R}^n$  and let  $\mathbf{v}$  be a vector in  $\mathbb{R}^n$ . Then there are unique vectors  $\mathbf{w}$  in  $W$  and  $\mathbf{w}^\perp$  in  $W^\perp$  such that

$$\mathbf{v} = \mathbf{w} + \mathbf{w}^\perp$$

**p385 Corollary 5.12**

If  $W$  is a subspace of  $\mathbb{R}^n$ , then

$$(W^\perp)^\perp = W$$

**p386 Theorem 5.13**

If  $W$  is a subspace of  $\mathbb{R}^n$ , then

$$\dim W + \dim W^\perp = n$$

**p386 Corollary 5.14**

**The Rank Theorem**

If  $A$  is an  $m \times n$  matrix, then

$$\text{rank}(A) + \text{nullity}(A) = n$$

**p389 Theorem 5.15**

**The Gram-Schmidt Process**

Let  $\{\mathbf{x}_1, \dots, \mathbf{x}_k\}$  be a basis for a subspace  $W$  of  $\mathbb{R}^n$  and define the following:

$$\begin{aligned} \mathbf{v}_1 &= \mathbf{x}_1, & W_1 &= \text{span}(\mathbf{x}_1) \\ \mathbf{v}_2 &= \mathbf{x}_2 - \left( \frac{\mathbf{v}_1 \cdot \mathbf{x}_2}{\mathbf{v}_1 \cdot \mathbf{v}_1} \right) \mathbf{v}_1, & W_2 &= \text{span}(\mathbf{x}_1, \mathbf{x}_2) \\ \mathbf{v}_3 &= \mathbf{x}_3 - \left( \frac{\mathbf{v}_1 \cdot \mathbf{x}_3}{\mathbf{v}_1 \cdot \mathbf{v}_1} \right) \mathbf{v}_1 - \left( \frac{\mathbf{v}_2 \cdot \mathbf{x}_3}{\mathbf{v}_2 \cdot \mathbf{v}_2} \right) \mathbf{v}_2, & W_3 &= \text{span}(\mathbf{x}_1, \mathbf{x}_2, \mathbf{x}_3) \\ &\vdots & & \\ \mathbf{v}_k &= \mathbf{x}_k - \left( \frac{\mathbf{v}_1 \cdot \mathbf{x}_k}{\mathbf{v}_1 \cdot \mathbf{v}_1} \right) \mathbf{v}_1 - \left( \frac{\mathbf{v}_2 \cdot \mathbf{x}_k}{\mathbf{v}_2 \cdot \mathbf{v}_2} \right) \mathbf{v}_2 - \dots \\ &\quad - \left( \frac{\mathbf{v}_{k-1} \cdot \mathbf{x}_k}{\mathbf{v}_{k-1} \cdot \mathbf{v}_{k-1}} \right) \mathbf{v}_{k-1}, & W_k &= \text{span}(\mathbf{x}_1, \dots, \mathbf{x}_k) \end{aligned}$$

Then for each  $i = 1, \dots, k$ ,  $\{\mathbf{v}_1, \dots, \mathbf{v}_i\}$  is an orthogonal basis for  $W_i$ . In particular,  $\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$  is an orthogonal basis for  $W$ .

**p401 Theorem 5.17**

If  $A$  is orthogonally diagonalizable, then  $A$  is symmetric.

p401	<b>Theorem 5.18</b>	If $A$ is a real symmetric matrix, then the eigenvalues of $A$ are real.
p402	<b>Theorem 5.19</b>	If $A$ is a symmetric matrix, then any two eigenvectors corresponding to distinct eigenvalues of $A$ are orthogonal.
p403	<b>Theorem 5.20</b>	<p><b>The Spectral Theorem</b></p> <p>Let <math>A</math> be an <math>n \times n</math> real matrix. Then <math>A</math> is symmetric if and only if it is orthogonally diagonalizable.</p>
p411	<b>Theorem 5.23</b>	<p><b>The Principal Axes Theorem</b></p> <p>Every quadratic form can be diagonalized. Specifically, if <math>A</math> is the <math>n \times n</math> symmetric matrix associated with the quadratic form <math>\mathbf{x}^T A \mathbf{x}</math> and if <math>Q</math> is an orthogonal matrix such that <math>Q^T A Q = D</math> is a diagonal matrix, then the change of variable <math>\mathbf{x} = Q \mathbf{y}</math> transforms the quadratic form <math>\mathbf{x}^T A \mathbf{x}</math> into the quadratic form <math>\mathbf{y}^T D \mathbf{y}</math>, which has no cross-product terms. If the eigenvalues of <math>A</math> are <math>\lambda_1, \dots, \lambda_n</math> and <math>\mathbf{y} = [y_1 \ \cdots \ y_n]^T</math>, then</p> $\mathbf{x}^T A \mathbf{x} = \mathbf{y}^T D \mathbf{y} = \lambda_1 y_1^2 + \cdots + \lambda_n y_n^2$
p413	<b>Theorem 5.24</b>	<p>Let <math>A</math> be an <math>n \times n</math> symmetric matrix. The quadratic form <math>f(\mathbf{x}) = \mathbf{x}^T A \mathbf{x}</math> is</p> <ol style="list-style-type: none"> <li>positive definite if and only if all of the eigenvalues of <math>A</math> are positive.</li> <li>positive semidefinite if and only if all of the eigenvalues of <math>A</math> are nonnegative.</li> <li>negative definite if and only if all of the eigenvalues of <math>A</math> are negative.</li> <li>negative semidefinite if and only if all of the eigenvalues of <math>A</math> are nonpositive.</li> <li>indefinite if and only if <math>A</math> has both positive and negative eigenvalues.</li> </ol>
p414	<b>Theorem 5.25</b>	<p>Let <math>f(\mathbf{x}) = \mathbf{x}^T A \mathbf{x}</math> be a quadratic form with associated <math>n \times n</math> symmetric matrix <math>A</math>. Let the eigenvalues of <math>A</math> be <math>\lambda_1 \geq \lambda_2 \geq \cdots \geq \lambda_n</math>. Then the following are true, subject to the constraint <math>\ \mathbf{x}\  = 1</math>:</p> <ol style="list-style-type: none"> <li><math>\lambda_1 \geq f(\mathbf{x}) \geq \lambda_n</math></li> <li>The maximum value of <math>f(\mathbf{x})</math> is <math>\lambda_1</math>, and it occurs when <math>\mathbf{x}</math> is a unit eigenvector corresponding to <math>\lambda_1</math>.</li> <li>The minimum value of <math>f(\mathbf{x})</math> is <math>\lambda_n</math>, and it occurs when <math>\mathbf{x}</math> is a unit eigenvector corresponding to <math>\lambda_n</math>.</li> </ol>