

Theorems:

Theorem 1 ch.1: page 13 (4th ed.)

Uniqueness of reduced echelon form. Each matrix is row equivalent to one and only one reduced echelon matrix.

Theorem 2 ch.1 page 21 (4th ed.)

Existence and Uniqueness theorem. A linear system is consistent if and only if the rightmost column of the augmented matrix is not a pivot column. That is if and only if the augmented matrix has no row of the form

$$\begin{bmatrix} 0 & \dots & 0 & b \end{bmatrix} \quad \text{with } b \neq 0.$$

If a linear system is consistent, then the solution set contains either

- (i) a unique solution, when there are no free variables, or
- (ii) infinitely many solutions, if there are free variables.

Theorem 3 ch.1: page 36 (4th ed.)

If $A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \end{bmatrix}$ is an $m \times n$ matrix and \vec{b} is a vector in \mathbb{R}^m , the matrix equation

$$A \vec{x} = \vec{b}$$

has the same solution set as the vector equation

$$x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = \vec{b}$$

which in turn has the same solution set as the system of linear equations whose augmented matrix is

$$\begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n & \vec{b} \end{bmatrix}$$

Theorem 4 ch.1 (important): page 37 (4th ed.)

Let A be an $m \times n$ matrix. Then the following statements are equivalent (they are either all true or all false).

- (a) For each \vec{b} in \mathbb{R}^m , the equation $A \vec{x} = \vec{b}$ has a solution.
- (b) Each \vec{b} in \mathbb{R}^m is a linear combination of the columns of A .
- (c) The columns of A span \mathbb{R}^m ; that is $\text{Span}\{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n\} = \mathbb{R}^m$.
- (d) A has a pivot position in every row.

Theorem 5 ch.1: page 39 (4th ed.)

If A is an $m \times n$ matrix, \vec{u}, \vec{v} vectors in \mathbb{R}^n and c a scalar, then:

- a) $A(\vec{u} + \vec{v}) = A \vec{u} + A \vec{v}$;
- b) $A(c \vec{u}) = c(A \vec{u})$.

Theorem 6 ch.1: page 46 (4th ed.)

Suppose $A \vec{x} = \vec{b}$ is consistent for some \vec{b} , and let \vec{p} be a solution. Then the solution set of $A \vec{x} = \vec{b}$ is the set of vectors of the form $\vec{w} = \vec{p} + \vec{v}_h$, where \vec{v}_h is any solution to $A \vec{x} = \vec{0}$.

Theorem 7 ch.1: page 58 (4th ed.)

Characterization of Linearly Independent Sets An indexed set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one vector in the set is a linear combination of the rest.

Theorem 8 ch.1: page 59 (4th ed.)

If a set contains more vectors than there are entries in each vector then the set is linearly dependent, that is, any set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of vectors from \mathbb{R}^n is linearly dependent if $p > n$.

Theorem 9 ch.1: page 59 (4th ed.)

If a set of vectors contains the zero vector then it is a linearly dependent set.

Theorem 10 ch.1: page 71 (4th ed.)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then there exists a unique matrix A such that

$$T(\vec{x}) = A \vec{x} \quad \text{for all } \vec{x} \text{ in } \mathbb{R}^n.$$

Furthermore the matrix A is:

$$A = \begin{bmatrix} T(\vec{e}_1) & T(\vec{e}_2) & \dots & T(\vec{e}_n) \end{bmatrix}$$

This matrix is called **the standard matrix for the linear transformation T** .

Theorem 11 ch.1: page 76 (4th ed.)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then T is one-to-one if and only if the equation $T(\vec{x}) = \vec{0}$ has only the trivial solution.

Theorem 12 ch.1: page 77 (4th ed.)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation with standard matrix A . Then

- T maps \mathbb{R}^n onto \mathbb{R}^m if and only if the columns of A span \mathbb{R}^m ;
- T is one-to-one if and only if the columns of A are linearly independent.

Theorem 1 ch.2 (matrix operations): page 93 (4th ed.)

Let A, B and C be matrices of the same size, 0 will be the matrix of all zeros with the same size as A and C , and let r and s be scalars. Then:

- | | |
|----------------------------------|---------------------------|
| (i) $A + B = B + A$ | (iv) $r(A + B) = rA + rB$ |
| (ii) $(A + B) + C = A + (B + C)$ | (v) $(r + s)A = rA + sA$ |
| (iii) $A + 0 = A$ | (vi) $r(sA) = (rs)A$ |

Theorem 2 ch.2 (matrix multiplication properties): page 97 (4th ed.)

Let A, B and C be matrices of the appropriate sizes and let r be a scalar. Then:

- | | |
|----------------------------|------------------------------|
| (i) $A(BC) = (AB)C$ | (iv) $r(AB) = (rA)B = A(rB)$ |
| (ii) $A(B + C) = AB + AC$ | |
| (iii) $(A + B)C = AC + BC$ | (v) $I_m A = A = A I_n$ |

Theorem 3 ch.2: page 99 (4th ed.)

Let A and B denote matrices whose sizes are appropriate for the following and r a scalar, then:

- | | |
|------------------------------|-------------------------|
| (i) $(A^T)^T = A$ | (iii) $(rA)^T = rA^T$ |
| (ii) $(A + B)^T = A^T + B^T$ | (iv) $(AB)^T = B^T A^T$ |

Theorem 4 ch.2: page 103 (4th ed.)

Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. If $ad - bc \neq 0$, then A is invertible and

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

if $ad - bc = 0$ the matrix is not invertible.

Theorem 5 ch.2: page 104 (4th ed.)

If A is an invertible $n \times n$ matrix then, for each $\vec{\mathbf{b}}$ in \mathbb{R}^n , the equation $A \vec{\mathbf{x}} = \vec{\mathbf{b}}$ has the unique solution $\vec{\mathbf{x}} = A^{-1} \vec{\mathbf{b}}$.

Theorem 6 ch.2: page 105 (4th ed.)

- If A is an invertible matrix then A^{-1} is invertible and $(A^{-1})^{-1} = A$
- If A and B are $n \times n$ invertible matrices then so is AB , and $(AB)^{-1} = B^{-1}A^{-1}$.
- If A is an invertible matrix then so is A^T , and $(A^T)^{-1} = (A^{-1})^T$.

Theorem 7 ch.2: page 107 (4th ed.)

An $n \times n$ matrix is invertible if and only if A is row equivalent to I_n , and in this case, any sequence of elementary row operations that reduce A to I_n also transform I_n into A^{-1}

Theorem 8 ch.2 page 112 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- a₁) For any $n \times p$ matrix B , $AX = B$ has at least one solution. For $p = 1$ this is matrix vector multiplication.
- a₁') The columns of A span \mathbb{R}^n .
- a₂) A has n pivots (one for each row.)
- a₂') $A \sim I_n$
- a₃) A is the product of elementary matrices.
- b) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- b₁) For B an $n \times p$ matrix, solutions of $AX = B$ are unique when they exist. For $p = 1$ this is matrix vector multiplication.
- b₁') The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- b₁') The columns of A are linearly independent.
- b₂) A has n pivots, (1 for each column).
- b₂') $A \sim I_n$.
- b₃) A is the product of elementary matrices.

Theorem 9 ch.2 page 114 (4th ed.)

If $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a linear transformation with standard matrix A , then T is invertible if and only if A is an invertible matrix. Furthermore $T^{-1}(\vec{x}) = A^{-1} \vec{x}$.

Theorem 1 ch.3: page 166 (4th ed.)

The determinate of A can be computed by cofactor expansion across any row or column. That is the determinant of an $n \times n$ matrix $A = [a_{ij}]$ is, using expansion along row i

$$\sum_{j=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$$

or using expansion along column j is

$$\sum_{i=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$$

Theorem 2 ch.3: page 167 (4th ed.)

If A is a triangular matrix, then $\det(A)$ is the product of the entries along the diagonal.

Theorem 3 ch.3: page 169 (4th ed.)

Row operations: Let A be a square matrix.

- a) If a multiple of one row of A is added to another row to produce a matrix B then $\det(B) = \det(A)$.
- b) If two rows of A are interchanged to produce a matrix B then $\det(B) = -\det(A)$.
- c) If one row of A is multiplied by k to produce a matrix B , then $\det(B) = k \cdot \det(A)$.

Theorem 4 ch.3: page 171 (4th ed.)

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

Theorem 5 ch.3: page 172 (4th ed.)

If A is an $n \times n$ matrix, then $\det(A^T) = \det(A)$.

Theorem 6 ch.3: page 173 (4th ed.)

If A and B are matrices, then $\det(AB) = \det(A) \cdot \det(B)$.

Theorem 1 ch.4: page 195 (4th ed.)

If $\vec{v}_1, \dots, \vec{v}_p$ are vectors in V , then $\text{Span}\{\vec{v}_1, \dots, \vec{v}_p\}$ is a subspace of V .

Theorem 2 ch.4: page 199 (4th ed.)

The null space of an $m \times n$ matrix A is a subspace of \mathbb{R}^n .

Theorem 3 ch.4: page 201 (4th ed.)

If A is an $m \times n$ matrix, then $\text{Col}(A)$ is a subspace of \mathbb{R}^m .

Theorem 4 ch.4: page 208 (4th ed.)

An indexed set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of two or more vectors with $\vec{v}_1 \neq \vec{0}$ is linearly dependent if and only if some \vec{v}_j with $j > 1$ is a linear combination of the preceding vectors, $\vec{v}_1, \dots, \vec{v}_{j-1}$.

Theorem 5 ch.4: page 210 (4th ed.)

The spanning set theorem: Let $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ be a set in V , and let $H = \text{Span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$.

- a. If one of the vectors in S , say \vec{v}_k is a linear combination of the remaining vectors in S , then the set formed by removing \vec{v}_k from S still spans H .
- b. If $H \neq \{\vec{0}\}$, some subset of S is a basis for H .

Theorem 6: page 212 (4th ed.)

The pivot columns of a matrix A form a basis for $\text{Col}(A)$.

Theorem 7 ch.4: page 216 (4th ed.)

The Unique Representation theorem Let $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$ be a basis for the vector space V . Then for each $\vec{\mathbf{x}}$ in V , there is a unique set of scalars c_1, c_2, \dots, c_n such that

$$\vec{\mathbf{x}} = c_1 \vec{\mathbf{b}}_1 + c_2 \vec{\mathbf{b}}_2 + \dots + c_n \vec{\mathbf{b}}_n$$

That is $\vec{\mathbf{x}}$ has a unique representation as a linear combination as basis vectors from \mathcal{B} .

Theorem 8 ch.4: page 219 (4th ed.)

Let $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$ be a basis for a vector space V . Then the coordinate mapping $x \rightarrow [x]_{\mathcal{B}}$ is a one-to-one, onto linear transformation from V onto \mathbb{R}^n

Theorem 9 ch.4: page 225 (4th ed.)

If a vector space has a basis $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$, then any set in V containing more than n vectors must be linearly dependent.

Theorem 10 ch.4: page 226 (4th ed.)

If a vector space V has a basis of n vectors, then every basis must consist of V must consist on n vectors.

Theorem 11 ch.4: page 227 (4th ed.)

Let H be a subspace of a finite-dimensional vector space V . Any linearly independent set in H can be expanded to be a basis for H . Also, H is finite-dimensional and

$$\text{Dim}(H) \leq \text{Dim}(V)$$

Theorem 12 ch.4: page 227 (4th ed.)

The Basis Theorem: Let V be a p -dimensional vector space, with $p \geq 1$. Any linearly independent set of exactly p vectors in V is automatically a basis for V . Any set of p elements that span V is automatically a basis for V .

Theorem 13 ch.4: page 231 (4th ed.)

If two matrices are row equivalent, then their row spaces are the same. If B is in echelon form, the non-zero rows of B form a basis for the row space of A as well as B

Theorem 14 ch.4: page 233 (4th ed.)

The rank theorem: Let A be an $m \times n$ matrix, then

1. $\text{Rank}(A) = \text{Dim}(\text{Col}(A)) = \text{the number of pivots of } A = \text{Dim}(\text{Row}(A))$
2. $\begin{aligned} \text{Rank}(A) + \text{Dim}(\text{Nul}(A)) &= \text{Dim}(\text{Col}(A)) + \text{Dim}(\text{Nul}(A)) \\ &= \text{Dim}(\text{Row}(A)) + \text{Dim}(\text{Nul}(A)) = n \end{aligned}$

Invertible Matrix Theorem (continued): page 235 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A is an invertible matrix.
- b) $A \sim I_n$.
- c) A has n pivots.
- d) The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- e) The columns of A are linearly independent.
- f) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is one-to-one.
- g) The equation $A \vec{x} = \vec{b}$ has at least one solution for each \vec{b} in \mathbb{R}^n .
- h) The columns of A span \mathbb{R}^n .
- i) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is onto.
- j) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- k) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- l) A^T is an invertible matrix.
- m) The columns of A form a basis for \mathbb{R}^n .
- n) $\text{Col}(A) = \mathbb{R}^n$.
- o) $\text{Dim}(\text{Col}(A)) = n$.
- p) $\text{Rank}(A) = n$.
- q) $\text{Nul}(A) = \{\vec{0}\}$.
- r) $\text{Dim}(\text{Nul}(A)) = 0$.
- *) A is the product of elementary matrices.

Theorem 15 ch.4: page 240 (4th ed.)

Let $\mathcal{B} = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n\}$ and $\mathcal{C} = \{\vec{c}_1, \vec{c}_2, \dots, \vec{c}_n\}$ be bases of a vector space V . Then there is a unique $n \times n$ matrix $P_{\mathcal{C} \leftarrow \mathcal{B}}$ called the change of basis matrix (from \mathcal{B} to \mathcal{C}) which converts a vector $[\vec{x}]_{\mathcal{B}}$ to a vector $[\vec{x}]_{\mathcal{C}}$ where \vec{x} is a vector in V . That is

$$P_{\mathcal{C} \leftarrow \mathcal{B}} [\vec{x}]_{\mathcal{B}} = [\vec{x}]_{\mathcal{C}}$$

Theorem 1 ch.5: page 269 (4th ed.)

The eigenvalues of a triangular matrix are the entries on it's main diagonal.

Theorem 2 ch.5: page 270 (4th ed.)

If $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r$ are eigenvectors that correspond to distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_r$ of an $n \times n$ matrix A , then the set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$ is linearly independent

Inverse Matrix theorem continued: page 275 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A is an invertible matrix.
- b) $A \sim I_n$.
- c) A has n pivots.
- d) The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- e) The columns of A are linearly independent.
- f) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is one-to-one.
- g) The equation $A \vec{x} = \vec{b}$ has at least one solution for each \vec{b} in \mathbb{R}^n .
- h) The columns of A span \mathbb{R}^n .
- i) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is onto.
- j) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- k) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- l) A^T is an invertible matrix.
- m) The columns of A form a basis for \mathbb{R}^n .
- n) $\text{Col}(A) = \mathbb{R}^n$.
- o) $\text{Dim}(\text{Col}(A)) = n$.
- p) $\text{Rank}(A) = n$.
- q) $\text{Nul}(A) = \{\vec{0}\}$.
- r) $\text{Dim}(\text{Nul}(A)) = 0$.
- s) The number zero is not an eigenvalue for A .
- t) $\det(A) \neq 0$.
- *) A is the product of elementary matrices.

Theorem 4 ch.5: page 277 (4th ed.)

If $n \times n$ matrices A and B are similar, then they have the same characteristic polynomials, and hence eigenvalues.

Theorem 5 ch.5: page 282 (4th ed.)

An $n \times n$ matrix A is diagonalizable if and only if A has n linearly independent eigenvectors. In fact, $A = PAP^{-1}$ with D a diagonal matrix if and only if the columns of P are n linearly independent eigenvectors of A , and in this case, the diagonal entries of D are the corresponding eigenvalues.

Theorem 6 ch.5: page 284 (4th ed.)

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

Theorem 7 ch.5: page 285 (4th ed.)

Let A be an $n \times n$ matrix whose distinct eigenvalues are $\lambda_1, \dots, \lambda_p$.

- a) For $1 \leq k \leq p$, the dimension of the eigenspace for λ_k is less than or equal to the multiplicity of λ_k .
- b) The matrix A is diagonalizable if and only if the sum of the dimensions of the eigenspaces equals n . This happens if and only if
 - (i) The Characteristic polynomial of A factors completely into linear factors and
 - (ii) The dimension of the eigenspace for each λ_k equals the multiplicity of λ_k .
- c) If A is diagonalizable and \mathcal{B}_k is a basis for the eigenspace of λ_k , then the total collection of vectors in the sets $\mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_p$ forms a basis for \mathbb{R}^n .

Theorem 8 ch.5: page 291 (4th ed.)

Diagonal Matrix Representation: Suppose $A = PDP^{-1}$, where D is diagonal $n \times n$ matrix. If \mathcal{B} is a basis for \mathbb{R}^n formed from the columns of P , then D is the \mathcal{B} -matrix for the transformation $\vec{x} \rightarrow A \vec{x}$.

Theorem 1 ch.6: page 331 (4th ed.)

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

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

Theorem 2 ch.6: page 334 (4th ed.)

The Pythagorean Theorem: Two vectors \vec{u} and \vec{v} are orthogonal if and only if

$$\|\vec{u} + \vec{v}\|^2 = \|\vec{u}\|^2 + \|\vec{v}\|^2$$

Theorem 3 ch.6: page 335 (4th ed.)

Let A be an $m \times n$ matrix, then,

$$(\text{Row}(A))^\perp = \text{Nul}(A) \quad \text{and} \quad (\text{Col}(A))^\perp = \text{Nul}(A^T)$$

Theorem 3 ch.6: page 335 (4th ed.)

Let A be an $m \times n$ matrix, then,

$$(\text{Row}(A))^\perp = \text{Nul}(A) \quad \text{and} \quad (\text{Col}(A))^\perp = \text{Nul}(A^T)$$

Theorem 4 ch.6: page 238 (4th ed.)

If a set $S = \{\vec{u}_1, \dots, \vec{u}_p\}$ is an orthogonal set of nonzero vectors in \mathbb{R}^n , then S is linearly independent and hence a basis for the subspace spanned by S .

Theorem 5 ch.6 : page 339 (4th ed.)

Let $\{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ be an orthogonal basis for a subspace W of \mathbb{R}^n . For each $\vec{\mathbf{y}}$ in W , the weights in the linear combination

$$\vec{\mathbf{y}} = c_1 \vec{\mathbf{u}}_1 + \dots + c_p \vec{\mathbf{u}}_p \quad \text{are given by} \quad c_j = \frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_j}{\vec{\mathbf{u}}_j \cdot \vec{\mathbf{u}}_j}$$

that is

$$\vec{\mathbf{y}} = \sum_{i=1}^p \left(\frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_i}{\vec{\mathbf{u}}_i \cdot \vec{\mathbf{u}}_i} \right) \vec{\mathbf{u}}_i$$

Theorem 6 ch.6: page 334 (4th ed.)

An $m \times n$ matrix U has orthonormal columns if and only if $U^T U = I$.

Theorem 7 ch.6: page 334 (4th ed.)

Let U be a matrix with orthonormal columns, and let $\vec{\mathbf{x}}$ and $\vec{\mathbf{y}}$ be vectors in \mathbb{R}^n . Then,

1. $\|U \vec{\mathbf{x}}\| = \|\vec{\mathbf{x}}\|$
2. $(U \vec{\mathbf{x}}) \cdot (U \vec{\mathbf{y}}) = \vec{\mathbf{x}} \cdot \vec{\mathbf{y}}$
3. $(U \vec{\mathbf{x}}) \cdot (U \vec{\mathbf{y}}) = 0$ if and only if $\vec{\mathbf{x}} \cdot \vec{\mathbf{y}} = 0$

Theorem 8 ch.6: page 348 (4th ed.)

The Orthogonal Decomposition Theorem: Let W be a subspace of \mathbb{R}^n . then each $\vec{\mathbf{y}}$ in \mathbb{R}^n can be written uniquely in the form

$$\vec{\mathbf{y}} = \hat{\mathbf{y}} + \vec{\mathbf{z}}$$

where $\hat{\mathbf{y}} \in W$ and $\vec{\mathbf{z}} \in W^\perp$. Furthermore if $\{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ is an orthogonal basis of W then

$$\hat{\mathbf{y}} = \text{proj}_W \vec{\mathbf{y}} = \sum_{i=1}^p \left(\frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_i}{\vec{\mathbf{u}}_i \cdot \vec{\mathbf{u}}_i} \right) \vec{\mathbf{u}}_i$$

and $\vec{\mathbf{z}} = \vec{\mathbf{y}} - \hat{\mathbf{y}}$.

Note, if $\vec{\mathbf{y}}$ is in W then $\vec{\mathbf{y}} = \text{proj}_W \vec{\mathbf{y}}$.

Theorem 9 ch.6: page 350 (4th ed.)

The Best Approximation Theorem Let W be a subspace of \mathbb{R}^n , let $\vec{\mathbf{y}}$ be any vector in \mathbb{R}^n , then $\hat{\mathbf{y}}$ is the closest point in W to $\vec{\mathbf{y}}$, that is

$$\|\vec{\mathbf{y}} - \hat{\mathbf{y}}\| \leq \|\vec{\mathbf{y}} - \vec{\mathbf{v}}\| \quad \text{for all } \vec{\mathbf{v}} \text{ in } W$$

Theorem 10 ch.6: page (4th ed.)

If $\{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ is an orthonormal basis for a subspace W of \mathbb{R}^n , then

$$\text{proj}_W \vec{\mathbf{y}} = \sum_{i=1}^p (\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_i) \vec{\mathbf{u}}_i$$

If $U = [\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p]$ then,

$$\text{proj}_W \vec{\mathbf{y}} = UU^T \vec{\mathbf{y}} \quad \text{for all } \vec{\mathbf{y}} \text{ in } \mathbb{R}^n.$$

Theorem 11 ch.6: page 355 (4th ed.)

The Gram-Schmit Process: Given a basis $\{\vec{\mathbf{x}}_1, \dots, \vec{\mathbf{x}}_p\}$ for a non zero subspace W of \mathbb{R}^n , define

$$\begin{aligned} \vec{\mathbf{v}}_1 &= \vec{\mathbf{x}}_1 \\ \vec{\mathbf{v}}_2 &= \vec{\mathbf{x}}_2 - \left(\frac{\vec{\mathbf{x}}_2 \cdot \vec{\mathbf{v}}_1}{\vec{\mathbf{v}}_1 \cdot \vec{\mathbf{v}}_1} \right) \vec{\mathbf{v}}_1 \\ \vec{\mathbf{v}}_3 &= \vec{\mathbf{x}}_3 - \left(\frac{\vec{\mathbf{x}}_3 \cdot \vec{\mathbf{v}}_1}{\vec{\mathbf{v}}_1 \cdot \vec{\mathbf{v}}_1} \right) \vec{\mathbf{v}}_1 - \left(\frac{\vec{\mathbf{x}}_3 \cdot \vec{\mathbf{v}}_2}{\vec{\mathbf{v}}_2 \cdot \vec{\mathbf{v}}_2} \right) \vec{\mathbf{v}}_2 \\ &\vdots \\ \vec{\mathbf{v}}_p &= \vec{\mathbf{x}}_p - \left(\frac{\vec{\mathbf{x}}_p \cdot \vec{\mathbf{v}}_1}{\vec{\mathbf{v}}_1 \cdot \vec{\mathbf{v}}_1} \right) \vec{\mathbf{v}}_1 - \left(\frac{\vec{\mathbf{x}}_p \cdot \vec{\mathbf{v}}_2}{\vec{\mathbf{v}}_2 \cdot \vec{\mathbf{v}}_2} \right) \vec{\mathbf{v}}_2 - \dots - \left(\frac{\vec{\mathbf{x}}_p \cdot \vec{\mathbf{v}}_{p-1}}{\vec{\mathbf{v}}_{p-1} \cdot \vec{\mathbf{v}}_{p-1}} \right) \vec{\mathbf{v}}_{p-1} \end{aligned}$$

Theorem 13 ch.6 page 361 (4th ed.)

The set of least squares solutions to $A \vec{\mathbf{x}} = \vec{\mathbf{b}}$ coincides with the nonempty set of solutions to the normal equations $A^T A \vec{\mathbf{x}} = A^T \vec{\mathbf{b}}$.

Section 1.1, Systems of Linear Equations:

Linear equations, coefficients: page 2 (4th ed.)

A **linear equation** in the variables x_1, x_2, \dots, x_n is an equation that can be written in the form

$$a_1x_1 + a_2x_2 + \dots + a_nx_n = b$$

where b and the **coefficients** a_1, a_2, \dots, a_n are real or complex numbers.

System of Linear Equations (Linear System): page 2 (4th ed.)

A **system of linear equations** or **linear system** is a collection of one or more linear equations.

Solution: page 2 (4th ed.)

A **solution** of a linear system is a list (s_1, s_2, \dots, s_n) of numbers that makes each equation a true statement.

Solution set: page 3 (4th ed.)

The set of all possible solutions of a linear system is called a **solution set**.

Equivalent: page 3 (4th ed.)

Two linear systems are **equivalent** if they have the same solution set.

Fact: page 4 (4th ed.)

A linear system has

1. no solutions, or
2. exactly one solution, or
3. infinitely many solutions

Consistent, Inconsistent: page 4 (4th ed.)

A linear system is said to be **consistent** if it has a solution (either one or infinity many) and **inconsistent** if it has no solution

Matrix, Coefficient Matrix (Matrix of Coefficients), Augmented Matrix: page 4 (4th ed.)

The essential information from a given a linear system,

$$\begin{array}{ccccccc} a_{11} x_1 & + & a_{12} x_2 & + & \dots & + & a_{1n} x_n & = & b_1 \\ a_{21} x_1 & + & a_{22} x_2 & + & \dots & + & a_{2n} x_n & = & b_2 \\ \vdots & & & & & & & & \\ a_{m1} x_1 & + & a_{m2} x_2 & + & \dots & + & a_{mn} x_n & = & b_m \end{array}$$

can be recorded in a rectangular array called a **matrix**. The **coefficient matrix** (or **matrix of coefficients**) is

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

and the **augmented matrix** of the system is

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \vdots & & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{bmatrix}$$

Size of a Matrix: page 4 (4th ed.)

The **size** of a matrix tells how many rows and columns it has, written $m \times n$ if it has m rows and n columns. It is said the matrix is an m by n matrix

Elementary Row Operations: page 6 (4th ed.)

Given a matrix M , there are three elementary row operations:

1. (Replacement) Replace one row by the sum of itself and multiple of another row.
2. (Interchange) Interchange two rows.
3. (Scaling) Multiply all entries in a row of a by a nonzero constant.

Row Equivalent: page 6 (4th ed.)

Two matrices are called **row equivalent** if there is a series of elementary row operations that transforms one matrix into the other.

Fact: page 7 (4th ed.)

If the augmented matrices of two linear systems are row equivalent then the two systems have the same solution set.

Section 1.2, Row Reduction and Echelon Form:

Nonzero Row, Leading Entry: page 12 (4th ed.)

A **nonzero row** of a matrix is one where at least one entry is not zero. A **leading entry** of a row refers to the left most nonzero entry (in a nonzero row).

Pivot Position page 14 (4th ed.)

A **pivot position** in a matrix A is a location in A that corresponds to a leading 1 in the reduced echelon form of A . A **pivot column** is a column of A that contains a pivot position.

Echelon Form (Row Echelon Form), Reduced Echelon Form (Reduced Row Echelon Form), Echelon Matrix, Reduced Echelon Matrix:

page 13 (4th ed.)

A matrix is in **echelon form** (or **row echelon form**) if it has the following properties:

1. All nonzero rows appear above any rows of all zeros.
2. Each leading entry of a row is in a column to the right of the leading entry of the row above it.
3. All entries in a column below a leading entry are zeros.

If a matrix is in echelon form and satisfies the following additional conditions, then it is in **reduced echelon form** (or **reduced row echelon form**):

1. The leading entry in each row is a 1.
2. Each leading 1 is the only nonzero entry in the column.

A matrix in echelon form is called an **echelon matrix** and one in reduced echelon form is called a **reduced echelon matrix**.

Row Reduced: page 13 (4th ed.)

Any nonzero matrix may be **row reduced**. Meaning it may be changed through elementary row operations into a (nonunique) matrix that is in echelon form, and into a unique matrix in reduced echelon form.

Theorem 1 (of chapter 1): page 13 (4th ed.)

Uniqueness of reduced echelon form. Each matrix is row equivalent to one and only one reduced echelon matrix.

An Echelon form, The Reduced Echelon Form: page 14 (4th ed.)

If a matrix A is row equivalent to an echelon matrix U , we call U **an echelon form of A** ; if U is in reduced echelon form we call U **the reduced echelon form of A** .

Pivot Position: page 14 (4th ed.)

A **pivot position** in a matrix A is a location in A that corresponds to a leading 1 in the reduced echelon form of A . A **pivot column** is a column in A that contains a pivot position.

Row Reduction Algorithm, Forward Phase, Backward Phase:	page 15-17 (4th ed.)
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Read text.

Basic Variables, Free Variables: page 18 (4th ed.)

The variables in a linear system that correspond to pivot columns in coefficient matrix are called **basic variables**, the others are called **free variables**.

Theorem 2 (of chapter 1) page 21 (4th ed.)

Existence and Uniqueness theorem. A linear system is consistent if and only if the rightmost column of the augmented matrix is not a pivot column. That is if and only if the augmented matrix has no row of the form

$$[0 \quad \dots \quad 0 \quad b] \quad \text{with } b \neq 0.$$

If a linear system is consistent, then the solution set contains either

- (i) a unique solution, when there are no free variables, or
- (ii) infinitely many solutions, if there are free variables.

Using Row Reduction: page 21 (4th ed.)

Read text.

Section 1.3, Vector Equations:

Column vector (vector): page 24 (4th ed.)

A matrix with only one column is a column **vector** or just **vector**. Notations used for column vectors are: $\vec{\mathbf{x}}$, \mathbf{x} , \vec{x} . Two vectors are equal if and only if their corresponding entries are the same. The zero vector is a vector with zeros in all positions, written $\vec{\mathbf{0}}$.

Vector Addition: page 24 (4th ed.)

Given two vectors $\vec{\mathbf{u}}$ and $\vec{\mathbf{v}}$ with dimension $1 \times n$, their sum is computed as follows:

$$\vec{\mathbf{u}} + \vec{\mathbf{v}} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ u_2 + v_2 \\ \vdots \\ u_n + v_n \end{bmatrix}$$

Scalar Multiplication: page 24 (4th ed.)

Given a vector $\vec{\mathbf{u}}$ with dimension $1 \times n$ and a scalar (constant real number) c , the **scalar multiplication** of $\vec{\mathbf{u}}$ by c is computed as follows:

$$c \vec{\mathbf{u}} = c \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} cu_1 \\ cu_2 \\ \vdots \\ cu_n \end{bmatrix}$$

Parallelogram Rule for Vector addition in \mathbb{R}^2 : page 26 (4th ed.)

If $\vec{\mathbf{u}}$ and $\vec{\mathbf{v}}$ are vectors in \mathbb{R}^2 the vector $\vec{\mathbf{u}} + \vec{\mathbf{v}}$ corresponds to the fourth vertex of the parallelogram whose other vertices are $\vec{\mathbf{u}}$, $\vec{\mathbf{v}}$, $\vec{\mathbf{0}}$.

Algebraic Properties of \mathbb{R}^n : page 27 (4th ed.)

For all vectors $\vec{\mathbf{u}}, \vec{\mathbf{v}}, \vec{\mathbf{w}}$ in \mathbb{R}^n and scalars c and d :

- | | |
|--|--|
| (i) $\vec{\mathbf{u}} + \vec{\mathbf{v}} = \vec{\mathbf{v}} + \vec{\mathbf{u}}$ | (v) $c(\vec{\mathbf{u}} + \vec{\mathbf{v}}) = c\vec{\mathbf{u}} + c\vec{\mathbf{v}}$ |
| (ii) $(\vec{\mathbf{u}} + \vec{\mathbf{v}}) + \vec{\mathbf{w}} = \vec{\mathbf{u}} + (\vec{\mathbf{v}} + \vec{\mathbf{w}})$ | (vi) $(c + d)\vec{\mathbf{u}} = c\vec{\mathbf{u}} + d\vec{\mathbf{u}}$ |
| (iii) $\vec{\mathbf{u}} + \vec{\mathbf{0}} = \vec{\mathbf{0}} + \vec{\mathbf{u}} = \vec{\mathbf{u}}$ | (vii) $c(d\vec{\mathbf{u}}) = (cd)\vec{\mathbf{u}}$ |
| (iv) $\vec{\mathbf{u}} + (-1)\vec{\mathbf{u}} = (-1)\vec{\mathbf{u}} + \vec{\mathbf{u}} = \vec{\mathbf{0}}$ | (viii) $1\vec{\mathbf{u}} = \vec{\mathbf{u}}$ |

Linear Combination and Weights: page 27 (4th ed.)

Let $\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p$ be vectors in \mathbb{R}^n and c_1, c_2, \dots, c_p be scalars, the vector \vec{y} defined by

$$\vec{y} = \sum_{i=1}^p c_i \vec{x}_i = c_1 \vec{x}_1 + c_2 \vec{x}_2 + \dots + c_p \vec{x}_p$$

Is called a **linear combination** of the vectors $\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p$ with **weights** c_1, c_2, \dots, c_p .

Vector Equation: page 29 (4th ed.)

A **vector equation** has the form, $x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = \vec{b}$, where x_1, x_2, \dots, x_n can be variables. The above vector equation has the same solution set as the augmented matrix

$$\left[\begin{array}{cccc|c} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n & \vec{b} \end{array} \right]$$

Spanned, Generated: page 30 (4th ed.)

If $\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p$ are vectors in \mathbb{R}^n , then the set of linear combinations of $\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p$ is denoted **Span** $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p\}$ and is called the subset of \mathbb{R}^n **spanned** by or **generated** by $\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p$. That is **Span** $\{\vec{x}_1, \vec{x}_2, \dots, \vec{x}_p\}$ is all the vectors of the form

$$c_1 \vec{x}_1 + c_2 \vec{x}_2 + \dots + c_p \vec{x}_p$$

where c_1, c_2, \dots, c_p are scalars.

Section 1.4, The Matrix Equation $A \vec{x} = \vec{b}$:

The Product of a Matrix and a Vector: page 35 (4th ed.)

If $A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \end{bmatrix}$ is an $m \times n$ matrix and \vec{x} a vector in \mathbb{R}^n , then the **product of A and \vec{x}** , denoted by $A \vec{x}$, is the linear combination of the columns of A using the corresponding entries of \vec{x} as weights; that is

$$A \vec{x} = x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n$$

Matrix Equation: page 35 (4th ed.)

Let A be an $m \times n$ matrix \vec{x} a variable vector in \mathbb{R}^n and \vec{b} a vector in \mathbb{R}^m . Then $A \vec{x} = \vec{b}$ is called a matrix equation; that is

$$A \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \vec{b}$$

Theorem 3 ch.1: page 36 (4th ed.)

If $A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_3 \end{bmatrix}$ is an $m \times n$ matrix and \vec{b} is a vector in \mathbb{R}^m , the matrix equation

$$A \vec{x} = \vec{b}$$

has the same solution set as the vector equation

$$x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n = \vec{b}$$

which in turn has the same solution set as the system of linear equations whose augmented matrix is

$$\begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n & \vec{b} \end{bmatrix}$$

Fact: page 36 (4th ed.)

The equation $A \vec{x} = \vec{b}$ has a solution if and only if \vec{b} is a linear combination of the columns of A .

Theorem 4 ch.1 (important): page 37 (4th ed.)

Let A be an $m \times n$ matrix. Then the following statements are equivalent (they are either all true or all false).

- (a) For each \vec{b} in \mathbb{R}^m , the equation $A \vec{x} = \vec{b}$ has a solution.
- (b) Each \vec{b} in \mathbb{R}^m is a linear combination of the columns of A .
- (c) The columns of A span \mathbb{R}^m ; that is $\text{Span}\{\vec{a}_1, \vec{a}_2, \dots, \vec{a}_n\} = \mathbb{R}^m$.
- (d) A has a pivot position in every row.

Theorem 5 ch.1: page 39 (4th ed.)

If A is an $m \times n$ matrix, $\vec{\mathbf{u}}, \vec{\mathbf{v}}$ vectors in \mathbb{R}^n and c a scalar, then:

a) $A(\vec{\mathbf{u}} + \vec{\mathbf{v}}) = A \vec{\mathbf{u}} + A \vec{\mathbf{v}};$

b) $A(c \vec{\mathbf{u}}) = c(A \vec{\mathbf{u}}).$

Section 1.5, Solution Set of Linear Systems:

Homogenous System: page 43 (4th ed.)

A system of equations is called **homogenous** if it can be written in the form $A \vec{x} = \vec{0}$ for some matrix A . Such a system always has $\vec{x} = \vec{0}$ as a solution (called the **trivial solution**, other solutions are called **nontrivial** solutions).

Note that a homogenous system of the form $A \vec{x} = \vec{0}$ has a solution if and only if the equation has a free variable.

Parametric vector form: page 44 (4th ed.)

Read text.

Translated: page 45 (4th ed.)

Given \vec{v} and \vec{p} in \mathbb{R}^2 or \mathbb{R}^3 the effect of adding \vec{p} to \vec{v} is to move \vec{v} in a direction parallel to the line through \vec{p} and $\vec{0}$. We say v is **translated** by \vec{p} to $\vec{p} + \vec{v}$.

We call $\vec{x} = \vec{p} + t \vec{v}$ **the equation of the line through \vec{p} parallel to \vec{v}** so the solution set to $A \vec{x} = \vec{b}$ is the line through \vec{p} parallel to the solution set of $A \vec{x} = \vec{0}$.

Theorem 6 ch.1: page 46 (4th ed.)

Suppose $A \vec{x} = \vec{b}$ is consistent for some \vec{b} , and let \vec{p} be a solution. Then the solution set of $A \vec{x} = \vec{b}$ is the set of vectors of the form $\vec{w} = \vec{p} + \vec{v}_h$, where \vec{v}_h is any solution to $A \vec{x} = \vec{0}$.

Section 1.7, Linear independence:

Linearly independent/dependent: page 56 (4th ed.)

An indexed set of vectors $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ in \mathbb{R}^n is said to be **linearly independent** if the vector equation

$$x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_p \vec{v}_p = \vec{0}$$

has only the trivial solution. the set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ is said to be **linearly dependent** if there are x_1, x_2, \dots, x_p which are not all zero so that,

$$x_1 \vec{v}_1 + x_2 \vec{v}_2 + \dots + x_p \vec{v}_p = \vec{0}$$

The above equation is called a **linear dependence relation**

Theorem 7 ch.1: page 58 (4th ed.)

Characterization of Linearly Independent Sets An indexed set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of two or more vectors is linearly dependent if and only if at least one vector in the set is a linear combination of the rest.

Theorem 8 ch.1: page 59 (4th ed.)

If a set contains more vectors than there are entries in each vector then the set is linearly dependent, that is, any set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of vectors from \mathbb{R}^n is linearly dependent if $p > n$.

Theorem 9 ch.1: page 59 (4th ed.)

If a set of vectors contains the zero vector then it is a linearly dependent set.

Section 1.8, Introduction to Linear Transformations:

Transformation (function, mapping): page 63 (4th ed.)

A **transformation (or function or mapping)** T from \mathbb{R}^n to \mathbb{R}^m is a rule which assigns to each vector \vec{x} in \mathbb{R}^n a vector $T(\vec{x})$ in \mathbb{R}^m (note, each \vec{x} is assigned one and only one vector in \mathbb{R}^m).

The set \mathbb{R}^n is called the **domain** of T and the set \mathbb{R}^m the **codomain** of T . The notation

$$T : \mathbb{R}^n \longrightarrow \mathbb{R}^m$$

Indicates that T is a transformation with domain \mathbb{R}^n and codomain \mathbb{R}^m .

For \vec{x} in \mathbb{R}^n the vector $T(\vec{x})$ is called the image of \vec{x} under the action of T . The set of all images are called the **range** of T .

Notation that I will use that is not in the book.

1. $\text{dom}(T)$ will mean the domain of T ,
2. $\text{ran}(T)$ will mean the range of T .

Linear Transformation: page 65 (4th ed.)

A transformation T is **linear** if:

- (i) $T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$ for all \vec{u} and \vec{v} in the domain of T
- (ii) $T(c \vec{u}) = cT(\vec{u})$ for all \vec{u} in the domain of T and scalars c .

Shear Transformation : page 65 (4th ed.)

Read text.

Section 1.8, Introduction to Linear Transformations:

Theorem 10 ch.1: page 71 (4th ed.)

Let $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ be a linear transformation. Then there exists a unique matrix A such that

$$T(\vec{x}) = A \vec{x} \quad \text{for all } \vec{x} \text{ in } \mathbb{R}^n.$$

Furthermore the matrix A is:

$$A = \begin{bmatrix} T(\vec{e}_1) & T(\vec{e}_2) & \dots & T(\vec{e}_n) \end{bmatrix}$$

This matrix is called **the standard matrix for the linear transformation T** .

Transformations in \mathbb{R}^2 : page 73-75 (4th ed.)

Read text for descriptions, the matrices given are the standard matrix for each transformation:

1. Reflection through x_1 -axis, $\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix}$.
2. Reflection through x_2 -axis, $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix}$.
3. Reflection through the line $x_2 = x_1$, $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$.
4. Reflection through the line $x_2 = -x_1$, $\begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix}$.
5. Reflection through the origin $\begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}$.
6. Horizontal contraction (for $0 < k < 1$) and expansion (for $1 < k$), $\begin{bmatrix} k & 0 \\ 0 & 1 \end{bmatrix}$
7. Vertical contraction (for $0 < k < 1$) and expansion (for $1 < k$), $\begin{bmatrix} 1 & 0 \\ 0 & k \end{bmatrix}$.
8. Horizontal shear left (for $k < 0$) and right (for $0 < k$), $\begin{bmatrix} 1 & k \\ 0 & 1 \end{bmatrix}$.
9. Vertical shear down (for $k < 0$) and up (for $0 < k$), $\begin{bmatrix} 1 & 0 \\ k & 1 \end{bmatrix}$.
10. Projection onto x_1 -axis, $\begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix}$.
11. Projection onto x_2 -axis, $\begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix}$.
12. Rotation counterclockwise by θ radians $\begin{bmatrix} \cos(\theta) & -\sin(\theta) \\ \sin(\theta) & \cos(\theta) \end{bmatrix}$.

Onto (surjective): page 75 (4th ed.)

A mapping $T : \mathbb{R}^n \longrightarrow \mathbb{R}^m$ is said to be **onto** if each $\vec{\mathbf{b}}$ in \mathbb{R}^m is the image of at least one $\vec{\mathbf{x}}$ in \mathbb{R}^n . This is equivalent to saying, the range of T equals the codomain of T , or the range of T spans \mathbb{R}^m .

One-to-one (injective): page 75 (4th ed.)

A mapping $T : \mathbb{R}^n \longrightarrow \mathbb{R}^m$ is said to be **one-to-one** if each $\vec{\mathbf{b}}$ in \mathbb{R}^m is the image of at most one $\vec{\mathbf{x}}$ in \mathbb{R}^n . This is equivalent to saying, if $T(\vec{\mathbf{x}}) = T(\vec{\mathbf{y}})$ then $\vec{\mathbf{x}} = \vec{\mathbf{y}}$.

Theorem 11 ch.1: page 76 (4th ed.)

Let $T : \mathbb{R}^n \longrightarrow \mathbb{R}^m$ be a linear transformation. Then T is one-to-one if and only if the equation $T(\vec{\mathbf{x}}) = \vec{\mathbf{0}}$ has only the trivial solution.

Theorem 12 ch.1: page 77 (4th ed.)

Let $T : \mathbb{R}^n \longrightarrow \mathbb{R}^m$ be a linear transformation with standard matrix A . Then

- a. T maps \mathbb{R}^n onto \mathbb{R}^m if and only if the columns of A span \mathbb{R}^m ;
- b. T is one-to-one if and only if the columns of A are linearly independent.

Section 2.1, Matrix Operations:

Diagonal entries: page 92 (4th ed.)

The **diagonal entries** of an $m \times n$ matrix $A = [a_{ij}]$ are the entries a_{ii} together they form the **main diagonal** of A . A Diagonal matrix is an $n \times n$ matrix with nondiagonal entries that are zeros.

Matrix sum: page 92 (4th ed.)

If $A = [a_{ij}]$ and $B = [b_{ij}]$ are matrices of the same size, then their **sum (matrix sum)** is the matrix

$$A + B = [a_{ij} + b_{ij}]$$

or the sum of the matrices A and B is the matrix with positions equal to the sum of the corresponding positions of A and B .

Matrix scalar multiplication: page 92 (4th ed.)

If $A = [a_{ij}]$ is a matrix and r a scalar, then the **scalar multiple** is

$$rA = [ra_{ij}]$$

or rA is the matrix with positions equal to the corresponding position of A multiplied by r .

Theorem 1 ch.2 (matrix operations): page 93 (4th ed.)

Let A, B and C be matrices of the same size, 0 will be the matrix of all zeros with the same size as A and C , and let r and s be scalars. Then:

- | | |
|----------------------------------|---------------------------|
| (i) $A + B = B + A$ | (iv) $r(A + B) = rA + rB$ |
| (ii) $(A + B) + C = A + (B + C)$ | (v) $(r + s)A = rA + sA$ |
| (iii) $A + 0 = A$ | (vi) $r(sA) = (rs)A$ |

Matrix multiplication: page 95 (4th ed.)

If B is an $m \times n$ matrix and $A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_p \end{bmatrix}$ is an $n \times p$ matrix, then their **product** is the $m \times p$ matrix

$$BA = \begin{bmatrix} B\vec{a}_1 & B\vec{a}_2 & \dots & B\vec{a}_p \end{bmatrix}$$

To compute the i, j -th position of BA , use the formula

$$\sum_{k=1}^n b_{ik}a_{kj}$$

Where b_{ij} is the i, j position of B and a_{ij} is the i, j -th position of A .

Define $A^k = \underbrace{A \dots A}_k$

Theorem 2 ch.2 (matrix multiplication properties): page 97 (4th ed.)

Let A, B and C be matrices of the appropriate sizes and let r be a scalar. Then:

- | | |
|----------------------------|------------------------------|
| (i) $A(BC) = (AB)C$ | (iv) $r(AB) = (rA)B = A(rB)$ |
| (ii) $A(B + C) = AB + AC$ | |
| (iii) $(A + B)C = AC + BC$ | (v) $I_m A = A = A I_n$ |

Transpose: page 99 (4th ed.)

If $A = [a_{ij}]$ is a matrix, then the **transpose** of A is the matrix $A^T = [a_{ji}]$.

Theorem 3 ch.2: page 99 (4th ed.)

Let A and B denote matrices whose sizes are appropriate for the following and r a scalar, then:

- | | |
|------------------------------|-------------------------|
| (i) $(A^T)^T = A$ | (iii) $(rA)^T = rA^T$ |
| (ii) $(A + B)^T = A^T + B^T$ | (iv) $(AB)^T = B^T A^T$ |

Section 2.2, Matrix Inverse:

Invertible: page 103 (4th ed.)

An $n \times n$ matrix is said to be **invertible** if and only if there is an $n \times n$ matrix C such that,

$$CA = I_n \quad \text{and} \quad AC = I_n$$

where I_n is the diagonal matrix with all 1's on the diagonal. If there is such a C for A we call C **the inverse** of A and write A^{-1} . It turns out that if C exists, it will be unique so we can write *the inverse*.

We call invertible matrices **non-singular** and noninvertable matrices **singular**

Theorem 4 ch.2: page 103 (4th ed.)

Let $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$. If $ad - bc \neq 0$, then A is invertible and

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

if $ad - bc = 0$ the matrix is not invertible.

Determinant: page 103 (4th ed.)

If $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ then $ad - bc$ is called the **determinant** of A .

Theorem 5 ch.2: page 104 (4th ed.)

If A is an invertible $n \times n$ matrix then, for each $\vec{\mathbf{b}}$ in \mathbb{R}^n , the equation $A \vec{\mathbf{x}} = \vec{\mathbf{b}}$ has the unique solution $\vec{\mathbf{x}} = A^{-1} \vec{\mathbf{b}}$.

Theorem 6 ch.2: page 105 (4th ed.)

- If A is an invertible matrix then A^{-1} is invertible and $(A^{-1})^{-1} = A$
- If A and B are $n \times n$ invertible matrices then so is AB , and $(AB)^{-1} = B^{-1}A^{-1}$.
- If A is an invertible matrix then so is A^T , and $(A^T)^{-1} = (A^{-1})^T$.

Elementary matrices: page 106 (4th ed.)

There are three types of elementary matrices. Each type corresponds to a row operation.

1. Let A be an $m \times n$ matrix and B be the matrix obtained by using the replacement row operation, that is replacing row i of A by row i plus k row j , that is

$$A \quad R_i + kR_j = B$$

The elementary matrix for replacement is the $m \times m$ diagonal matrix with 1's on the diagonal except there is a k in the i, j -position. For example:

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ k & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ ka_{11} + a_{31} & ka_{12} + a_{32} & ka_{13} + a_{33} & ka_{14} + a_{34} \end{pmatrix}$$

is the same as,

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} R_3 = kR_1 + R_3 \quad \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ ka_{11} + a_{31} & ka_{12} + a_{32} & ka_{13} + a_{33} & ka_{14} + a_{34} \end{pmatrix}$$

2. Let A be an $m \times n$ matrix and B be the matrix obtained by using the interchange row operation, that is interchanging row i of A by row j of A , that is

$$A \quad R_i = R_j = B$$

The elementary matrix for interchange is the $m \times m$ diagonal matrix with 1's on the diagonal except there is a 0 in position ii a 0 in position jj , a 1 in position ij and a 1 in position ji . For example,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \cdot \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{31} & a_{32} & a_{33} & a_{34} \\ a_{21} & a_{22} & a_{23} & a_{24} \end{pmatrix}$$

is the same as,

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} R_2 = R_3 \quad \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix}$$

3. Let A be an $m \times n$ matrix and B be the matrix obtained by using the scaling row operation, that is scaling row i of A by a multiple k , that is

$$A \quad R_i = kR_i = B$$

The elementary matrix for interchange is the $m \times m$ diagonal matrix with 1's on the diagonal except there is a k in position ii . For example,

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & k \end{pmatrix} \cdot \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ ka_{31} & ka_{32} & ka_{33} & ka_{34} \end{pmatrix}$$

is the same as,

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \end{pmatrix} R_3 = kR_3 \quad \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ ka_{31} & ka_{32} & ka_{33} & ka_{34} \end{pmatrix}$$

Theorem 7 ch.2: page 107 (4th ed.)

An $n \times n$ matrix is invertible if and only if A is row equivalent to I_n , and in this case, any sequence of elementary row operations that reduce A to I_n also transform I_n into A^{-1}

Section 2.3, Characterization of Invertible matrices:

Theorem 8 ch.2 page 112 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- a₁) For any $n \times p$ matrix B , $AX = B$ has at least one solution. For $p = 1$ this is matrix vector multiplication.
- a'₁) The columns of A span \mathbb{R}^n .
- a₂) A has n pivots (one for each row.)
- a'₂) $A \sim I_n$
- a₃) A is the product of elementary matrices.
- b) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- b₁) For B an $n \times p$ matrix, solutions of $AX = B$ are unique when they exist. For $p = 1$ this is matrix vector multiplication.
- b'₁) The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- b''₁) The columns of A are linearly independent.
- b₂) A has n pivots, (1 for each column).
- b'₂) $A \sim I_n$.
- b₃) A is the product of elementary matrices.

Theorem 9 ch.2 page 114 (4th ed.)

If $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a linear transformation with standard matrix A , then T is invertible if and only if A is an invertible matrix. Furthermore $T^{-1}(\vec{x}) = A^{-1} \vec{x}$.

Section 3.1, Introducing Determinants:

Determinant: page 165 (4th ed.)

For $n \geq 2$ the **determinant** of an $n \times n$ matrix $A = [a_{ij}]$ is,

$$\sum_{j=1}^n (-1)^{1+j} a_{1j} \det(A_{1j})$$

Here A_{ij} is the $n-1 \times n-1$ matrix defined by removing row i and column j from A .

(i, j) -Cofactor: page 165 (4th ed.)

Given an $n \times n$ matrix $A = [a_{ij}]$ for $n \geq 2$ the **(i, j) -cofactor** is written C_{ij} and is given by

$$C_{ij} = (-1)^{i+j} \det(A_{ij})$$

Theorem 1 ch.3: page 166 (4th ed.)

The determinate of A can be computed by cofactor expansion across any row or column. That is the determinant of an $n \times n$ matrix $A = [a_{ij}]$ is, using expansion along row i

$$\sum_{j=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$$

or using expansion along column j is

$$\sum_{i=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$$

Theorem 2 ch.3: page 167 (4th ed.)

If A is a triangular matrix, then $\det(A)$ is the product of the entries along the diagonal.

Section 3.2, Properties of Determinants:

Theorem 3 ch.3: page 169 (4th ed.)

Row operations: Let A be a square matrix.

- a) If a multiple of one row of A is added to another row to produce a matrix B then $\det(B) = \det(A)$.
- b) If two rows of A are interchanged to produce a matrix B then $\det(B) = -\det(A)$.
- c) If one row of A is multiplied by k to produce a matrix B , then $\det(B) = k \cdot \det(A)$.

Fact: page 171 (4th ed.)

Let A be a matrix and U be an echelon form for A where no row multiplication is used in the row reduction. Then

$$\det(A) = \begin{cases} (-1)^r \cdot (\text{product of pivots of } U) & \text{when } A \text{ is invertible} \\ 0 & \text{when } A \text{ is not invertible.} \end{cases}$$

Theorem 4 ch.3: page 171 (4th ed.)

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

Theorem 5 ch.3: page 172 (4th ed.)

If A is an $n \times n$ matrix, then $\det(A^T) = \det(A)$.

Theorem 6 ch.3: page 173 (4th ed.)

If A and B are matrices, then $\det(AB) = \det(A) \cdot \det(B)$.

Section 4.1 Vector spaces:

Vector Space: page 190 (4th ed.)

A **vector space** is a nonempty set V of objects called *vectors*, on which are defined two operations, called *addition* and *scalar multiplication* (scalars will be real numbers), subject to the ten axioms (or rules) listed below. The axioms must hold for all vectors \vec{u} , \vec{v} and \vec{w} and for all scalars c and d .

1. V is closed under addition, that is, $\vec{u} + \vec{v}$ is also in V .
2. Addition in V is commutative, that is, $\vec{u} + \vec{v} = \vec{v} + \vec{u}$.
3. Addition in V is associative, that is, $(\vec{u} + \vec{v}) + \vec{w} = \vec{u} + (\vec{v} + \vec{w})$.
4. V has a zero vector, that is there is a vector $\vec{0}$ in V such that $\vec{u} + \vec{0} = \vec{u}$.
5. Additive inverses. For each \vec{u} in V there is another vector in V which we call $-\vec{u}$ such that $\vec{u} + (-\vec{u}) = \vec{0}$. Note, it turns out that $(-1)\vec{u}$ (\vec{u} multiplied by the scalar -1 is \vec{u} inverse, so the notation $-\vec{u}$ is unambiguous.
6. V is closed under scalar multiplication, that is, $c\vec{u}$ is in V .
7. Distributivity (scalars distribute over vectors). $c(\vec{u} + \vec{v}) = c\vec{u} + c\vec{v}$.
8. Distributivity (vectors distribute over scalars). $(c + d)\vec{u} = c\vec{u} + d\vec{u}$.
9. Associativity of scalar multiplication. $c(d\vec{u}) = (cd)\vec{u}$.
10. One is the scalar identity, that is $1\vec{u} = \vec{u}$.

Subspace: page 193 (4th ed.)

A **subspace** of a vector space V is a subset H of V that has three properties:

- a) The zero vector of V is in H .
- b) H is closed under vector addition.
- c) H is closed under scalar multiplication

Theorem 1 ch.4: page 195 (4th ed.)

If $\vec{v}_1, \dots, \vec{v}_p$ are vectors in V , then $\text{Span}\{\vec{v}_1, \dots, \vec{v}_p\}$ is a subspace of V .

The subspace spanned by: page 194 (4th ed.)

We call $\text{Span}\{\vec{v}_1, \dots, \vec{v}_p\}$ **the subspace spanned by** $\{\vec{v}_1, \dots, \vec{v}_p\}$ or generated by $\{\vec{v}_1, \dots, \vec{v}_p\}$. Given any subspace H of V , a **spanning** (or **generating**) **set** for H , is a set $\{\vec{v}_1, \dots, \vec{v}_p\}$ such that $H = \text{Span}\{\vec{v}_1, \dots, \vec{v}_p\}$.

Section 4.2 Null Spaces, Column spaces and Linear Transformations:

Null Space: page 199 (4th ed.)

The **null space** of an $m \times n$ matrix A , written $\text{Nul}(A)$ is the set of solutions to the homogenous equation $A \vec{x} = \vec{0}$. In set notation,

$$\text{Nul}(A) = \left\{ \vec{x} : \vec{x} \in \mathbb{R}^n \text{ and } A \vec{x} = \vec{0} \right\}$$

Theorem 2 ch.4: page 199 (4th ed.)

The null space of an $m \times n$ matrix A is a subspace of \mathbb{R}^n .

Column Space: page 201 (4th ed.)

The **column space** of an $m \times n$ matrix A written $\text{Col}(A)$, is the set of linear combinations of the columns of A . If $A = \begin{bmatrix} \vec{a}_1 & \vec{a}_2 & \dots & \vec{a}_n \end{bmatrix}$, then

$$\text{Col}(A) = \text{Span} \left\{ \vec{a}_1, \vec{a}_2, \dots, \vec{a}_n \right\}$$

Theorem 3 ch.4: page 201 (4th ed.)

If A is an $m \times n$ matrix, then $\text{Col}(A)$ is a subspace of \mathbb{R}^m .

Linear transformation (on vector spaces): page 204 (4th ed.)

A **Linear transformation** from a vector space V to a vector space W is a rule which assigns to each vector \vec{x} in V a unique vector $T(\vec{x})$ in W , such that

- i) $T(\vec{u} + \vec{v}) = T(\vec{u}) + T(\vec{v})$ for all \vec{u} and \vec{v} in V .
- ii) $T(c \vec{u}) = cT(\vec{u})$ for all scalars c and \vec{u} in V .

Kernel: page 204 (4th ed.)

The **Kernel** or **null space** of a linear transformation is the set of vectors \vec{x} in V such that $T(\vec{x}) = \vec{0}$.

Section 4.3 Linear Independent sets; Basis:

Linearly Independent: page 208 (4th ed.)

A set of vectors $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ in a vector space is said to be **linearly independent** if the vector equation,

$$c_1 \vec{v}_1 + c_2 \vec{v}_2 + \dots + c_p \vec{v}_p = \vec{0}$$

has only the trivial solution. They are said to be **linearly dependent** if not. If they are linearly dependent then (1) is called a **dependence relation**.

Theorem 4 ch.4: page 208 (4th ed.)

An indexed set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ of two or more vectors with $\vec{v}_1 \neq \vec{0}$ is linearly dependent if and only if some \vec{v}_j with $j > 1$ is a linear combination of the preceding vectors, $\vec{v}_1, \dots, \vec{v}_p$.

Basis: page pg.209 (4th ed.)

Let H be a subspace of a vector space V . An indexed set $B = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_p\}$ in V is a **basis** for H if

- (i) B is a linearly independent set, and
- (ii) $H = \text{Span}(B)$.

Standard basis for: page 209 (4th ed.)

The set $\{\vec{e}_1, \vec{e}_2, \dots, \vec{e}_p\}$ is called the **standard basis for** \mathbb{R}^n . The **standard basis** for \mathbb{P}_n is $\{1, t, t^2, \dots, t^n\}$.

Theorem 5 ch.4: page 210 (4th ed.)

The spanning set theorem: Let $S = \{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$ be a set in V , and let $H = \text{Span}\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_p\}$.

- a. If one of the vectors in S , say \vec{v}_k is a linear combination of the remaining vectors in S , then the set formed by removing \vec{v}_k from S still spans S .
- b. If $H \neq \{\vec{0}\}$, some subset of S is a basis for H .

Theorem 6: page 212 (4th ed.)

The pivot columns of a matrix A form a basis for $\text{Col}(A)$.

Section 4.4 Coordinate systems:

Theorem 7 ch.4: page 216 (4th ed.)

The Unique Representation theorem Let $\mathcal{B} = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n\}$ be a basis for the vector space V . Then for each \vec{x} in V , there is a unique set of scalars c_1, c_2, \dots, c_n such that

$$\vec{x} = c_1 \vec{b}_1 + c_2 \vec{b}_2 + \dots + c_n \vec{b}_n$$

That is \vec{x} has a unique representation as a linear combination as basis vectors from \mathcal{B} .

\mathcal{B} -coordinates: page 216 (4th ed.)

Suppose $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$ is a basis for V and $\vec{\mathbf{x}}$ is in V . the **coordinates of x relative to the basis \mathcal{B}** (or the \mathcal{B} -coordinates) are the weights c_1, \dots, c_n such that

$$\vec{\mathbf{x}} = c_1 \vec{\mathbf{b}}_1 + c_2 \vec{\mathbf{b}}_2 + \dots + c_n \vec{\mathbf{b}}_n$$

$$[\vec{\mathbf{x}}]_{\mathcal{B}} = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}$$

is called the **coordinate vector of $\vec{\mathbf{x}}$ relative to \mathcal{B}** or the **\mathcal{B} -coordinate vector of $\vec{\mathbf{x}}$**

The map $\vec{\mathbf{x}} \rightarrow [\vec{\mathbf{x}}]_{\mathcal{B}} : V \rightarrow \mathbb{R}^n$ is the **coordinate mapping determined by \mathcal{B}** .

$P_{\mathcal{B}}$: page 219 (4th ed.)

The matrix $P_{\mathcal{B}}$ changes the \mathcal{B} -coordinates of a vector $\vec{\mathbf{x}}$ in \mathbb{R}^n to the standard basis. That is if $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$ is a basis for \mathbb{R}^n then

$$P_{\mathcal{B}}[\vec{\mathbf{x}}]_{\mathcal{B}} = \begin{bmatrix} \vec{\mathbf{b}}_1 & \vec{\mathbf{b}}_2 & \dots & \vec{\mathbf{b}}_n \end{bmatrix} [\vec{\mathbf{x}}]_{\mathcal{B}} = \vec{\mathbf{x}}$$

Theorem 8 ch.4: page 219 (4th ed.)

Let $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$ be a basis for a vector space V . Then the coordinate mapping $x \rightarrow [x]_{\mathcal{B}}$ is a one-to-one, onto linear transformation from V onto \mathbb{R}^n

Isomorphism: page 220 (4th ed.)

In the context of linear algebra, a one-to-one, onto, linear map between vector spaces is called an **isomorphism**

Section 4.5 Dimension:

Theorem 9 ch.4: page 225 (4th ed.)

If a vector space has a basis $\mathcal{B} = \{\vec{\mathbf{b}}_1, \vec{\mathbf{b}}_2, \dots, \vec{\mathbf{b}}_n\}$, then any set in V containing more than n vectors must be linearly dependent.

Theorem 10 ch.4: page 226 (4th ed.)

If a vector space V has a basis of n vectors, then every basis must consist of V must consist on n vectors.

Dimension: page 226 (4th ed.)

If V is spanned by a finite set, then V is said to be **finite-dimensional**, and the **dimension** of V , written $\text{Dim}(V)$, is the number of vectors in a basis for V . The dimension of the vector space $\{\vec{\mathbf{0}}\}$ is zero. If V is a vector space not spanned by a finite set, then V is said to be **infinite-dimensional**.

Theorem 11 ch.4: page 227 (4th ed.)

Let H be a subspace of a finite-dimensional vector space V . Any linearly independent set in H can be expanded to be a basis for H . Also, H is finite-dimensional and

$$\text{Dim}(H) \leq \text{Dim}(V)$$

Theorem 12 ch.4: page 227 (4th ed.)

The Basis Theorem: Let V be a p -dimensional vector space, with $p \geq 1$. Any linearly independent set of exactly p vectors in V is automatically a basis for V . Any set of p elements that span V is automatically a basis for V .

Section 4.6 Rank:

Row space: page 231 (4th ed.)

Let A be an $m \times n$ matrix, each row of A can be identified with a vector in \mathbb{R}^n , these vectors are called the **row vectors of A** . The set of all linear combinations of the row vectors is called the **row space** of A , denote this by $\text{Row}(A)$. Note that the $\text{Row}(A)$ is a subspace of \mathbb{R}^n . Also, $\text{Row}(A)$ is the span of A^T (and thus a vector subspace).

Theorem 13 ch.4: page 231 (4th ed.)

If two matrices are row equivalent, then their row spaces are the same. If B is in echelon form, the non-zero rows of B form a basis for the row space of A as well as B

Rank: page 233 (4th ed.)

The **rank** of a matrix A is the dimension of the column space of A , denoted $\text{Rank}(A)$

Spaces of a matrix: page no page (4th ed.)

Let A be an $m \times n$ matrix then,

1. The null space of A written $\text{Nul}(A)$ is the set of vectors \vec{x} in \mathbb{R}^n such that $A\vec{x} = \vec{0}$, or

$$\text{Nul}(A) = \left\{ \vec{x} : \vec{x} \in \mathbb{R}^n \text{ and } A\vec{x} = \vec{0} \right\}$$

The dimension of the null space can be called the nullity.

2. The column space of A written $\text{Col}(A)$ is the set of vectors \vec{b} in \mathbb{R}^m in the span of the columns of A , or the set of vectors \vec{b} in \mathbb{R}^m such that there is a vector \vec{x} in \mathbb{R}^n and $A\vec{x} = \vec{b}$, or

$$\text{Col}(A) = \left\{ \vec{b} : \text{there is a vector } \vec{x} \in \mathbb{R}^n \text{ and } A\vec{x} = \vec{b} \right\}$$

The dimension of the column space is called the rank of A . Note $\text{Col}(A) = \text{ran}(A\vec{x})$.

3. The Row space of A written $\text{Row}(A)$ is the set of vectors \vec{x} in \mathbb{R}^n such that \vec{x} is in the span of the row vectors of A or the set of vectors \vec{x} such that $\vec{x} \in \text{Col}(A^T)$ Note $\text{Row}(A) = \text{ran}(A^T\vec{x})$.

The dimension of the row space is by a theorem the rank of A .

Theorem 14 ch.4: page 233 (4th ed.)

The rank theorem: Let A be an $m \times n$ matrix, then

1. $\text{Rank}(A) = \text{Dim}(\text{Col}(A)) = \text{the number of pivots of } A = \text{Dim}(\text{Row}(A))$
2. $\text{Rank}(A) + \text{Dim}(\text{Nul}(A)) = \text{Dim}(\text{Col}(A)) + \text{Dim}(\text{Nul}(A))$
 $= \text{Dim}(\text{Row}(A)) + \text{Dim}(\text{Nul}(A)) = n$

Invertible Matrix Theorem (continued): page 235 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A is an invertible matrix.
- b) $A \sim I_n$.
- c) A has n pivots.
- d) The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- e) The columns of A are linearly independent.
- f) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is one-to-one.
- g) The equation $A \vec{x} = \vec{b}$ has at least one solution for each \vec{b} in \mathbb{R}^n .
- h) The columns of A span \mathbb{R}^n .
- i) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is onto.
- j) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- k) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- l) A^T is an invertible matrix.
- m) The columns of A form a basis for \mathbb{R}^n .
- n) $\text{Col}(A) = \mathbb{R}^n$.
- o) $\text{Dim}(\text{Col}(A)) = n$.
- p) $\text{Rank}(A) = n$.
- q) $\text{Nul}(A) = \{\vec{0}\}$.
- r) $\text{Dim}(\text{Nul}(A)) = 0$.
- *) A is the product of elementary matrices.

Section 4.7 Change of Basis:

Theorem 15 ch.4: page 240 (4th ed.)

Let $\mathcal{B} = \{\vec{b}_1, \vec{b}_2, \dots, \vec{b}_n\}$ and $\mathcal{C} = \{\vec{c}_1, \vec{c}_2, \dots, \vec{c}_n\}$ be bases of a vector space V . Then there is a unique $n \times n$ matrix $P_{\mathcal{C} \leftarrow \mathcal{B}}$ called the change of basis matrix (from \mathcal{B} to \mathcal{C}) which converts a vector $[\vec{x}]_{\mathcal{B}}$ to a vector $[\vec{x}]_{\mathcal{C}}$ where \vec{x} is a vector in V . That is

$$P_{\mathcal{C} \leftarrow \mathcal{B}} [\vec{x}]_{\mathcal{B}} = [\vec{x}]_{\mathcal{C}}$$

Section 5.1 Eigenvectors and Eigenvalues:

Eigenvector/Eigenvalue: page 267 (4th ed.)

An **eigenvector** of an $n \times n$ matrix is A is a nonzero vector \vec{x} such that $A \vec{x} = \lambda \vec{x}$ for some scalar λ . A scalar λ is called an **eigenvalue** of A if there is a nontrivial solution \vec{x} of $A \vec{x} = \lambda \vec{x}$; such a vector is called an eigenvector corresponding to λ

Eigenspace: page 268 (4th ed.)

For a given λ , the set of all solution to $(A - \lambda I) \vec{x} = \vec{0}$ is called the eigenspace of A corresponding to λ

Theorem 1 ch.5: page 269 (4th ed.)

The eigenvalues of a triangular matrix are the entries on it's main diagonal.

Theorem 2 ch.5: page 270 (4th ed.)

If $\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r$ are eigenvectors that correspond to distinct eigenvalues $\lambda_1, \lambda_2, \dots, \lambda_r$ of an $n \times n$ matrix A , then the set $\{\vec{v}_1, \vec{v}_2, \dots, \vec{v}_r\}$ is linearly independent

Section 5.2 Characteristic equation:

Characteristic Equation: page 276 (4th ed.)

For an $n \times n$ matrix A , the polynomial $\det(A - \lambda I) = 0$ is the characteristic equation for A . Solutions to this equation are exactly the eigenvalues of A .

Inverse Matrix theorem continued: page 275 (4th ed.)

Let A be an $n \times n$ matrix, then the following are equivalent.

- a) A is an invertible matrix.
- b) $A \sim I_n$.
- c) A has n pivots.
- d) The only solution to $A \vec{x} = \vec{0}$ is $\vec{x} = \vec{0}$.
- e) The columns of A are linearly independent.
- f) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is one-to-one.
- g) The equation $A \vec{x} = \vec{b}$ has at least one solution for each \vec{b} in \mathbb{R}^n .
- h) The columns of A span \mathbb{R}^n .
- i) The linear transformation $\vec{x} \rightarrow A \vec{x}$ is onto.
- j) A has a left inverse. That is, there is a matrix C such that $CA = I_n$.
- k) A has a right inverse, that is, there is a matrix D such that $AD = I_n$.
- l) A^T is an invertible matrix.
- m) The columns of A form a basis for \mathbb{R}^n .
- n) $\text{Col}(A) = \mathbb{R}^n$.
- o) $\text{Dim}(\text{Col}(A)) = n$.
- p) $\text{Rank}(A) = n$.
- q) $\text{Nul}(A) = \{\vec{0}\}$.
- r) $\text{Dim}(\text{Nul}(A)) = 0$.
- s) The number zero is not an eigenvalue for A .
- t) The $\det(A) \neq 0$.
- *) A is the product of elementary matrices.

Properties of determinants: page 275 (4th ed.)

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

- 1. A is invertible if and only if $\det(A) \neq 0$.
- 2. $\det(AB) = \det(A)\det(B)$.
- 3. $\det(A^T) = \det(A)$.
- 4. If A is triangular then $\det(A)$ is the product of the diagonals.
- 5. Row replacement does not change determinants, row swapping changes the sign of determinants. A row scaling also scales the determinant by the same amount.

Algebraic multiplicity: page 276 (4th ed.)

Let $p(\lambda)$ be a polynomial and a a root of the polynomial. The **algebraic multiplicity** of a is the number of factors of $(\lambda - a)$ the polynomial has.

Matrix similarity: page 277 (4th ed.)

A matrix A is said to be **similar** to a matrix B , if there is an invertible matrix P such that $A = PAP^{-1}$. Changing A into PAP^{-1} is called the **similarity transform**.

Theorem 4 ch.5: page 277 (4th ed.)

If $n \times n$ matrices A and B are similar, then they have the same characteristic polynomials, and hence eigenvalues.

Section 5.3 Diagonalization:

Diagonalizable: page 282 (4th ed.)

A square matrix A is said to be **diagonalizable** if it is similar to a diagonal matrix.

Theorem 5 ch.5: page 282 (4th ed.)

An $n \times n$ matrix A is diagonalizable if and only if A has n linearly independent eigenvectors. In fact, $A = PAP^{-1}$ with D a diagonal matrix if and only if the columns of P are n linearly independent eigenvectors of A , and in this case, the diagonal entries of D are the corresponding eigenvalues.

Theorem 6 ch.5: page 284 (4th ed.)

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

Theorem 7 ch.5: page 285 (4th ed.)

Let A be an $n \times n$ matrix whose distinct eigenvalues are $\lambda_1, \dots, \lambda_p$.

- a) For $1 \leq k \leq p$, the dimension of the eigenspace for λ_k is less than or equal to the multiplicity of λ_k .
- b) The matrix A is diagonalizable if and only if the sum of the dimensions of the eigenspaces equals n . This happens if and only if
 - (i) The Characteristic polynomial of A factors completely into linear factors and
 - (ii) The dimension of the eigenspace for each λ_k equals the multiplicity of λ_k .
- c) If A is diagonalizable and \mathcal{B}_k is a basis for the eigenspace of λ_k , then the total collection of vectors in the sets $\mathcal{B}_1, \mathcal{B}_2, \dots, \mathcal{B}_p$ forms a basis for \mathbb{R}^n .

Section 5.4 Eigenvectors and linear transformations:

Matrix for T relative to the basis \mathcal{B} and \mathcal{C} : page 289 (4th ed.)

Given a vector space V with basis $\mathcal{B} = \{\vec{\mathbf{b}}_1, \dots, \vec{\mathbf{b}}_n\}$, a vector space W with basis \mathcal{C} and a linear transformation $T : V \rightarrow W$, the matrix

$$\begin{bmatrix} [T(\vec{\mathbf{b}}_1)]_{\mathcal{C}} & [T(\vec{\mathbf{b}}_2)]_{\mathcal{C}} & \dots & [T(\vec{\mathbf{b}}_n)]_{\mathcal{C}} \end{bmatrix}$$

is called **the matrix for T relative to the basis \mathcal{B} and \mathcal{C}** . If $W = V$ and $\mathcal{B} = \mathcal{C}$, then the matrix is called **the matrix for T relative to \mathcal{B}** or **the \mathcal{B} -matrix for T** . In this case the matrix is denoted $[T]_{\mathcal{B}}$, that is

$$[T]_{\mathcal{B}} = \begin{bmatrix} [T(\vec{\mathbf{b}}_1)]_{\mathcal{B}} & \dots & [T(\vec{\mathbf{b}}_n)]_{\mathcal{B}} \end{bmatrix}$$

Theorem 8 ch.5: page 291 (4th ed.)

Diagonal Matrix Representation: Suppose $A = PDP^{-1}$, where D is diagonal $n \times n$ matrix. If \mathcal{B} is a basis for \mathbb{R}^n formed from the columns of P , then D is the \mathcal{B} -matrix for the transformation $\vec{\mathbf{x}} \rightarrow A \vec{\mathbf{x}}$.

Section 6.1 Inner Product, Length and Orthogonality:

Inner product: page 330 (4th ed.)

If $\vec{\mathbf{u}}$ and $\vec{\mathbf{v}}$ are vectors in \mathbb{R}^n then $\vec{\mathbf{u}} \cdot \vec{\mathbf{v}} = \vec{\mathbf{v}}^T \vec{\mathbf{u}}$ is called the **inner product** of $\vec{\mathbf{u}}$ and $\vec{\mathbf{v}}$, or the **dot product** of $\vec{\mathbf{u}}$ and $\vec{\mathbf{v}}$. Note:

$$\vec{\mathbf{v}} \cdot \vec{\mathbf{u}} = \begin{bmatrix} v_1 & v_2 & \dots & v_n \end{bmatrix} \begin{bmatrix} u_1 \\ u_2 \\ \vdots \\ u_n \end{bmatrix} = v_1 u_1 + v_2 u_2 + \dots + v_n u_n$$

Theorem 1 ch.6: page 331 (4th ed.)

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

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

Length (norm) of a vector: page 331 (4th ed.)

The **length** or **norm** of a vector $\vec{\mathbf{v}}$ is the non negative scalar $\|\vec{\mathbf{v}}\|$ defined by,

$$\|\vec{\mathbf{v}}\| = \sqrt{\vec{\mathbf{v}} \cdot \vec{\mathbf{v}}} = \sqrt{v_1^2 + v_2^2 + \dots + v_n^2} \quad \text{and} \quad \|\vec{\mathbf{v}}\|^2 = \vec{\mathbf{v}} \cdot \vec{\mathbf{v}}$$

Note that $\|c \vec{\mathbf{v}}\| = |c| \|\vec{\mathbf{v}}\|$ for scalars c .

Unit vector and normalizing: page 332 (4th ed.)

A vector with norm 1 is called a **unit vector**. If \vec{v} is a nonzero vector then the vector $\frac{\vec{v}}{\|\vec{v}\|}$ is a unit vector which has the same “direction as \vec{v} ”, the process of multiplying the vector \vec{v} by $\frac{1}{\|\vec{v}\|}$ is called **normalizing** \vec{v} .

Distance: page 333 (4th ed.)

The **distance between two vectors** \vec{v} and \vec{u} , written $\text{dist}(\vec{v}, \vec{u})$ is the length of the vectors $\vec{u} - \vec{v}$. That is

$$\text{dist}(\vec{v}, \vec{u}) = \|\vec{v} - \vec{u}\|$$

Orthogonal vectors: page 334 (4th ed.)

Two vectors \vec{u} and \vec{v} in \mathbb{R}^n are orthogonal to each other if $\vec{u} \cdot \vec{v} = 0$

Theorem 2 ch.6: page 334 (4th ed.)

The Pythagorean Theorem: Two vectors \vec{u} and \vec{v} are orthogonal if and only if

$$\|\vec{u} + \vec{v}\|^2 = \|\vec{u}\|^2 + \|\vec{v}\|^2$$

Orthogonal Complement: page 334 (4th ed.)

If W is a vector subspace of \mathbb{R}^n , then a vector \vec{u} is said to be orthogonal to W if \vec{u} is orthogonal to every vector in W , I will denote this by $\vec{u} \perp W$ (this is not notation in the book). Then

$$W^\perp = \{\vec{u} \mid \vec{u} \perp W\}$$

is called the **orthogonal complement** of W and is a vector subspace of \mathbb{R}^n .

Theorem 3 ch.6: page 335 (4th ed.)

Let A be an $m \times n$ matrix, then,

$$(\text{Row}(A))^\perp = \text{Nul}(A) \quad \text{and} \quad (\text{Col}(A))^\perp = \text{Nul}(A^T)$$

Fact: page 335 (4th ed.)

For vectors \vec{u} and \vec{v} (in \mathbb{R}^2 or \mathbb{R}^3), if θ is the vector between \vec{v} and \vec{u} , then

$$\vec{u} \cdot \vec{v} = \|\vec{u}\| \|\vec{v}\| \cos(\theta)$$

Section 6.2 Orthogonal sets:

Orthogonal set: page 238 (4th ed.)

A set of vectors $\{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ is said to be an **orthogonal set**, if each pair of vectors is orthogonal if the vectors are also unit vectors (length 1) then the set is called an orthonormal set.

Theorem 4 ch.6: page 238 (4th ed.)

If a set $S = \{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ is an orthogonal set of nonzero vectors in \mathbb{R}^n , then S is linearly independent and hence a basis for the subspace spanned by S .

Orthogonal basis: page 339 (4th ed.)

An **orthogonal basis** for a subspace W of \mathbb{R}^n is a basis for W that is also an orthogonal set. An **orthonormal basis** is an orthogonal basis where each of the basis elements are length 1.

Theorem 5 ch.6 : page 339 (4th ed.)

Let $\{\vec{\mathbf{u}}_1, \dots, \vec{\mathbf{u}}_p\}$ be an orthogonal basis for a subspace W of \mathbb{R}^n . For each $\vec{\mathbf{y}}$ in W , the weights in the linear combination

$$\vec{\mathbf{y}} = c_1 \vec{\mathbf{u}}_1 + \dots + c_p \vec{\mathbf{u}}_p \quad \text{are given by} \quad c_j = \frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_j}{\vec{\mathbf{u}}_j \cdot \vec{\mathbf{u}}_j}$$

that is

$$\vec{\mathbf{y}} = \sum_{i=1}^p \left(\frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_i}{\vec{\mathbf{u}}_i \cdot \vec{\mathbf{u}}_i} \right) \vec{\mathbf{u}}_i$$

Orthogonal Projection: page 340 (4th ed.)

Given a vector $\vec{\mathbf{y}}$ and a line L defined by the vector $\vec{\mathbf{u}}$ (all multiples of the vector),

$$\hat{\mathbf{y}} = \text{proj}_L \vec{\mathbf{y}} = \left(\frac{\vec{\mathbf{y}} \cdot \vec{\mathbf{u}}_i}{\vec{\mathbf{u}}_i \cdot \vec{\mathbf{u}}_i} \right) \vec{\mathbf{u}}_i$$

Is called the **orthogonal projection of $\vec{\mathbf{y}}$ onto L** (or $\vec{\mathbf{u}}$). Read the text for a more intuitive explanation.

Theorem 6 ch.6: page 334 (4th ed.)

An $m \times n$ matrix U has orthonormal columns if and only if $U^T U = I$.

Theorem 7 ch.6: page 334 (4th ed.)

Let U be a matrix with orthonormal columns, and let $\vec{\mathbf{x}}$ and $\vec{\mathbf{y}}$ be vectors in \mathbb{R}^n . Then,

1. $\|U \vec{\mathbf{x}}\| = \|\vec{\mathbf{x}}\|$
2. $(U \vec{\mathbf{x}}) \cdot (U \vec{\mathbf{y}}) = \vec{\mathbf{x}} \cdot \vec{\mathbf{y}}$
3. $(U \vec{\mathbf{x}}) \cdot (U \vec{\mathbf{y}}) = 0$ if and only if $\vec{\mathbf{x}} \cdot \vec{\mathbf{y}} = 0$

Section 6.2 Orthogonal Projections:

Theorem 8 ch.6: page 348 (4th ed.)

The Orthogonal Decomposition Theorem: Let W be a subspace of \mathbb{R}^n . then each \vec{y} in \mathbb{R}^n can be written uniquely in the form

$$y = \hat{y} + \vec{z}$$

where $\hat{y} \in W$ and $\vec{z} \in W^\perp$. Furthermore if $\{\vec{u}_1, \dots, \vec{u}_p\}$ is an orthogonal basis of W then

$$\hat{y} = \text{proj}_W \vec{y} = \sum_{i=1}^p \left(\frac{\vec{y} \cdot \vec{u}_i}{\vec{u}_i \cdot \vec{u}_i} \right) \vec{u}_i$$

and $\vec{z} = \vec{y} - \hat{y}$.

Note, if \vec{y} is in W then $\vec{y} = \text{proj}_W \vec{y}$.

Theorem 9 ch.6: page 350 (4th ed.)

The Best Approximation Theorem Let W be a subspace of \mathbb{R}^n , let \vec{y} be any vector in \mathbb{R}^n , then \hat{y} is the closest point in W to \vec{y} , that is

$$\|\vec{y} - \hat{y}\| \leq \|\vec{y} - \vec{v}\| \quad \text{for all } \vec{v} \text{ in } W$$

Theorem 10 ch.6: page 351 (4th ed.)

If $\{\vec{u}_1, \dots, \vec{u}_p\}$ is an orthonormal basis for a subspace W of \mathbb{R}^n , then

$$\text{proj}_W \vec{y} = \sum_{i=1}^p (\vec{y} \cdot \vec{u}_i) \vec{u}_i$$

If $U = [\vec{u}_1, \dots, \vec{u}_p]$ then,

$$\text{proj}_W \vec{y} = UU^T \vec{y} \quad \text{for all } \vec{y} \text{ in } \mathbb{R}^n.$$

Section 6.4 The Gram-Schmidt Process:

Theorem 11 ch.6: page 355 (4th ed.)

The Gram-Schmit Process: Given a basis $\{\vec{x}_1, \dots, \vec{x}_2\}$ for a non zero subspace W of \mathbb{R}^n , define

$$\begin{aligned}\vec{v}_1 &= \vec{x}_1 \\ \vec{v}_2 &= \vec{x}_2 - \left(\frac{\vec{x}_2 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \right) \vec{v}_1 \\ \vec{v}_3 &= \vec{x}_3 - \left(\frac{\vec{x}_3 \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \right) \vec{v}_1 - \left(\frac{\vec{x}_3 \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} \right) \vec{v}_2 \\ &\vdots \\ \vec{v}_p &= \vec{x}_p - \left(\frac{\vec{x}_p \cdot \vec{v}_1}{\vec{v}_1 \cdot \vec{v}_1} \right) \vec{v}_1 - \left(\frac{\vec{x}_p \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} \right) \vec{v}_2 - \dots - \left(\frac{\vec{x}_p \cdot \vec{v}_{p-1}}{\vec{v}_{p-1} \cdot \vec{v}_{p-1}} \right) \vec{v}_{p-1}\end{aligned}$$

Then $\{\vec{v}_1, \dots, \vec{v}_p\}$ is an orthogonal basis for W , In addition ,

$$\text{Span}(\{\vec{v}_1, \dots, \vec{v}_k\}) = \text{Span}(\{\vec{x}_1, \dots, \vec{x}_k\}) \quad \text{for } 1 \leq k \leq p$$

Section 6.5 The Least-squares problem:

Least squares solution: page 360 (4th ed.)

If A is an $m \times n$ matrix and \vec{b} is in \mathbb{R}^m , a **least-squares solution** of $A \vec{x} = \vec{b}$ is an $\hat{\vec{x}}$ in \mathbb{R}^n such that

$$\|\vec{b} - A\hat{\vec{x}}\| \leq \|\vec{b} - A\vec{x}\|$$

for all \vec{x} in \mathbb{R}^n .

Normal equations: page 361 (4th ed.)

The matrix equation $A^T A \vec{x} = A^T \vec{b}$ represents a system of linear equations called the **normal equations** for $A \vec{x} = \vec{b}$. A solution to these equations is often called $\hat{\vec{x}}$.

Theorem 13 ch.6 page 361 (4th ed.)

The set of least squares solutions to $A \vec{x} = \vec{b}$ coincides with the nonempty set of solutions to the normal equations $A^T A \vec{x} = A^T \vec{b}$.