

$$[y_1 \ y_2] \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = y_1 x_1 + y_2 x_2$$

$$\begin{bmatrix} x_1 \\ x_2 \end{bmatrix} [y_1 \ y_2] = \begin{bmatrix} x_1 y_1 & x_1 y_2 \\ x_2 y_1 & x_2 y_2 \end{bmatrix}$$

Lin dep.  $\{\vec{v}_1, \dots, \vec{v}_n\}$  if there exists scalars  $\alpha_1, \dots, \alpha_n$  s.t.  $\alpha_1 \vec{v}_1 + \dots + \alpha_n \vec{v}_n = \vec{0}$  and not all  $\alpha_i$ 's are equal to zero

"  
an index  $i$  st.  $\vec{v}_i = \sum_{j \neq i} \alpha_j \vec{v}_j$

Square matrices  $\xrightarrow{8}$

lin inde  $\rightarrow$  invertible

can't have

non-trivial null space

a zero eigen val

$\det = 0$

is not full rank

### Vector Space ( $\mathbb{V}, \mathbb{F}$ )

#### Vector addition

- associative:  $\vec{u} + (\vec{v} + \vec{w}) = (\vec{u} + \vec{v}) + \vec{w}$

- commutative:  $\vec{u} + \vec{v} = \vec{v} + \vec{u}$

- additive identity:  $\exists \vec{0} \in \mathbb{V}$  s.t.  $\vec{v} + \vec{0} = \vec{v}$

- additive inverse: for any  $\vec{v} \in \mathbb{V}$ ,  $\exists -\vec{v} \in \mathbb{V}$  st.  $\vec{v} + (-\vec{v}) = \vec{0}$

#### Scalar Mul

st.  $\vec{v} + (-\vec{v}) = \vec{0}$

- associative =  $\alpha(\beta\vec{v}) = (\alpha\beta)\vec{v}$

- multiplicative identity:  $\exists 1 \in \mathbb{F}$  where  $1 \cdot \vec{v} = \vec{v}$

- distributive in vec addition:  $\alpha(\vec{u} + \vec{v}) = \alpha\vec{u} + \alpha\vec{v}$

- distributive in scalar addition:  $(\alpha + \beta)\vec{v} = \alpha\vec{v} + \beta\vec{v}$

#### Diagonalization

-  $n \times n$  matrix can be diagonalized

if it has  $n$  lin inde eigen vec

$$T = A D A^{-1} \leftarrow \text{inverse of eig vec}$$

$$\det(A) = 0 \Rightarrow \text{lin. dep.}$$

Gaussian elim  $\rightarrow$  upper triangular

find  $\det(A)$  entries on diagonal are eig vals

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

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

#### Steady state

use  $\lambda = 1$  negative  $\lambda \rightarrow$  oscillation

solve for eig vec  $\Rightarrow$  importance score

(want to scale to add up to 1)

#### Subspaces

- contains  $\vec{0}$

#### Change of basis

$$\vec{u}_A = A^{-1} \vec{u}$$

- closed under vec addition

eig val of 1 and other eig val  $< 1$

- closed under scalar mul

$\hookrightarrow$  has a steady state

has to be subset of  $\mathbb{V}$  in the VS ( $\mathbb{V}, \mathbb{F}$ )

$\hookrightarrow$  blows up otherwise

#### Nullspace

$$X \text{ s.t. } Ax = 0$$

#### Eigen

GE  $\rightarrow$  write variables

$$A\vec{v} = \lambda\vec{v}$$

in terms of free variables

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

$$A^{-1}\vec{v} = \lambda^{-1}\vec{v} \text{ and } A^n\vec{v} = \lambda^n\vec{v}$$

Rotation Matrix

Reflect

Reflect

Reflect

Reflect

across x-axis

across y-axis

across z=x

#### Inverses

$$A^{-1}A = AA^{-1} = I$$

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

$$(kA)^{-1} = k^{-1} A^{-1}, k \neq 0$$

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

$$(AB)^{-1} = B^{-1}A^{-1} \quad \substack{A, B \\ \text{invertible}}$$

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

Inverses share the same eigenvectors  
but not necessarily eig val

$$\begin{bmatrix} 1 & 0 \\ 0 & -1 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \quad \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \quad \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}$$

rotation by  
180°

rotate 90°  
counter-clockwise

rotate 90°  
clockwise

reflect across  
 $y = -x$

$$x = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

Determinants

$$\det(I_n) = 1, I_n = nn \text{ identity}$$

$$\underline{\text{eigen val} = 0}$$

$$\det(A^T) = \det(A)$$

nontrivial soln in null space

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

$$\det(A) = 0$$

A, B equal size

$$\det(AB) = \det(A)\det(B)$$

More change of basis

$$\det(cA) = c^n \det(A) \text{ for } nn \text{ matrix}$$

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

$$\det(A) = \prod (\lambda_i)$$

$$A = B A_B B^{-1}$$

1.) Switching rows negates the  $\det(A)$

2.) Adding a mul of one row to another doesn't affect  $\det(A)$

3.) Multiplying a row by a constant scales the  $\det(A)$  by that constant

A is square, invertible,  $nn$

Invertible Matrix Thm.

A is row and column equiv to I

A has n pivot and is full rank

$$\det(A) \neq 0$$

$Ax = 0$  is trivial, only nullspace (0)

There is unique soln to  $Ax = b$

cols(A) are lin indep and span  $R^n$

$A^T$  is invertible

0 is not an eigenval of A

$$\begin{bmatrix} a & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \rightarrow \begin{bmatrix} ax \\ y \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & a \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \rightarrow \begin{bmatrix} x \\ ay \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ 0 & b \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} \rightarrow \begin{bmatrix} ax + by \\ by \end{bmatrix}$$

$$AB = V D A D B V^{-1} = V D_B D_A V^{-1} = BA$$

Diagonal

$$\begin{bmatrix} \lambda_{A_1} \lambda_{B_1} & & & \\ 0 & \lambda_{A_2} \lambda_{B_2} & & \\ & 0 & \ddots & \\ & & & \lambda_{B_n} \lambda_{A_n} \end{bmatrix} = \begin{bmatrix} \lambda_{B_1} \lambda_{A_1} & & & \\ 0 & \lambda_{B_2} \lambda_{A_2} & & \\ & 0 & \ddots & \\ & & & \lambda_{A_n} \lambda_{B_n} \end{bmatrix}$$

Factoring

$$ABAA^{-1} - \lambda I AA^{-1}$$

$$A(BA - \lambda I)A^{-1} \quad \leftarrow \text{keep relative order}$$

$$x_0 = 0$$

$$x_1 = 1$$

$$\begin{bmatrix} x_t \\ x_{t-1} \end{bmatrix} = P D^{t-1} P^{-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$x_t = -3x_{t-1} + 4x_{t-2}$$

$$\begin{bmatrix} x_t \\ x_{t-1} \end{bmatrix} = \begin{bmatrix} -3 & 4 \\ 1 & 0 \end{bmatrix}^{t-1} \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$A = PDP^{-1}$$

Find  $\lambda$ , eigenvect

Orthogonality

$\vec{z}$  is orthogonal to  $\vec{x}$  if  $\vec{z}^T \vec{x} = 0$

Proven

A and  $A^T$  have same eig vals

## basics

wire:  $V=0, I=?$

resistor:  $V=IR, I=\frac{V}{R}$

open circuit:  $V=? I=0$

voltage source  $V=V_s, I=?$

current source  $V=? I=I_s$

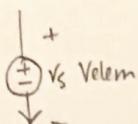
$$V=IR$$

## Ohm's Law

R in parallel

$$\frac{1}{R_{\text{eq}}} = \frac{1}{R_1} + \frac{1}{R_2}$$

$$R_{\text{eq}} = \frac{R_1 R_2}{R_1 + R_2}$$

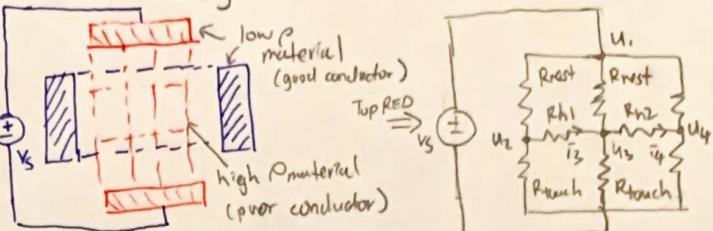


$+ V_s - V_{\text{lem}}$

$$V=IR$$

## 2D Touchscreen

model: divide top plate into 3 equal segments  $\rightarrow$  resistors connected by hor. resistors  $R_{\text{h1}}, R_{\text{h2}}$

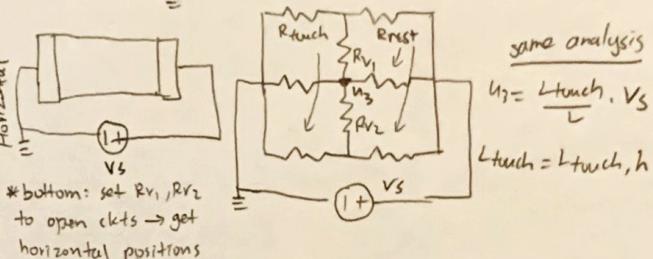


$R_{\text{rest}} \& R_{\text{touch}} = \text{same for ea. segment}$

Replace  $R_{\text{h1}} \& R_{\text{h2}}$  w/ open ckt b/c  $U_2=U_3, U_3=U_4$

$$\text{Solve for } U_3 = \frac{R_{\text{touch}}}{R_{\text{touch}} + R_{\text{rest}}} \cdot V_s, R_t = \rho \frac{L_{\text{touch}}}{A}$$

$$U_3 = \frac{L_{\text{touch}}}{L} V_s, L_{\text{touch}} = L_{\text{touch}}, h \quad R_t = \rho \frac{L_{\text{rest}}}{A}$$



same analysis

$$U_3 = L_{\text{touch}} \cdot V_s$$

$$L_{\text{touch}} = L_{\text{touch}}, h$$

## Procedure:

1) Pick ground node

2) Label all remaining nodes

3) Label current thru each elem

4) Add +/- labels

5)  $A\vec{x} = \vec{b}$   $\vec{x} = \text{unknown ckt vars}$   $A = \text{nonzero matrix}, n = \text{unknown var}$

6) Use KCL for each node to get eqns

7) Use IV relationships to fill in remaining eqns

## Superpositioning

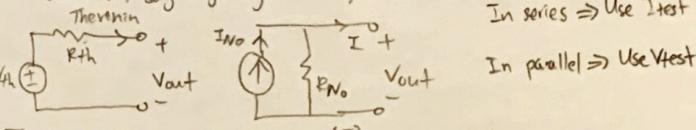
- replace  $V_s$  w/ wire //  $I_s \rightarrow$  open ckt

- 0  $V_s, 0 R \rightarrow$  short ckt // 0  $I_s, \infty R \rightarrow$  open ckt

## Equivalence

2 ckt = equiv if IV relationships are identical

- does not say anything about power



In series  $\Rightarrow$  Use  $I_{\text{test}}$

In parallel  $\Rightarrow$  Use  $V_{\text{test}}$

1) Find  $V_{\text{th}}/V_{\text{oc}}$  across terminal // Find  $I_{\text{sc}}(N)$

$$V_{\text{test}}$$

2) Zero out indep. sources  $R_{\text{no}} = R_{\text{th}} = \frac{V_{\text{test}}}{I_{\text{test}}}$

3) apply test current & meas  $V_{\text{out}}$ , or apply  $V_{\text{test}}$ , meas  $I$

## Capacitance

$$Q = CV$$

$$I = C \cdot \frac{dV}{dt}$$

$$V_c(t) = \frac{I}{C} t + V_c(0)$$

$$C = \epsilon \frac{A}{d}$$

$$V_{\text{out}} = \frac{1}{C} \int I dt$$

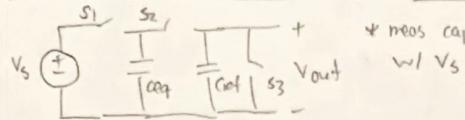
$$V_c = \frac{1}{C} \int I dt$$

## Measuring Capacitance

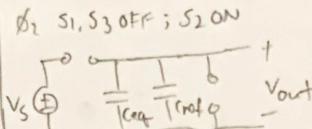
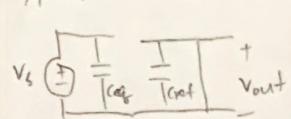
$$I = C \cdot \frac{dV}{dt}, Q = CV$$

What if you don't have a curr source?

principle of charge sharing: between diff steady states for a cap, total by all caps is same.  
read a ref (Cref) to dump charge from cap



$\phi_1: S_1, S_3 \text{ on } ; S_2 \text{ off}$

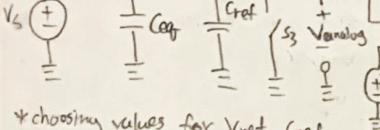
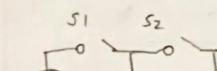
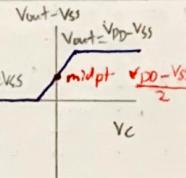
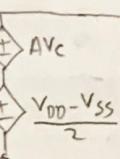
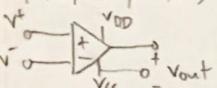


$$Q_{\text{total}, 1} = C_{\text{ref}} \cdot V_s + (\text{Cref}) \cdot V_{\text{out}} \quad Q_{\text{total}, 2} = C_{\text{ref}} \cdot V_{\text{out}} + (\text{Cref}) \cdot V_{\text{out}}$$

$$\text{Cref} \cdot V_s = (\text{Cref} + \text{Cref}) \cdot V_{\text{out}}$$

$$\text{given } V_{\text{out}}, \text{ solve for } \text{Cref} \quad V_{\text{out}} = \frac{\text{Cref}}{\text{Cref} + \text{Cref}} \cdot V_s$$

## Op Amp (comparator)



\* choosing values for Vref, Cref

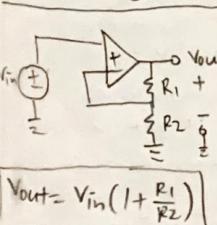
Cref → don't make it much larger than Cref (look above)

Vref → according to Vana, touch & Vana, not touch Vref =  $\frac{1}{2}(V_{\text{ana}, t} + V_{\text{ana}, \text{not}})$

## Op-Amp & NFB

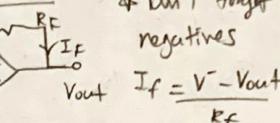
$$\text{Golden rules: } I^+ = I^- = 0, V^+ = V^-$$

### Non-inverting amp



$$V_{\text{out}} = V_{\text{in}} \left( 1 + \frac{R_f}{R_{\text{in}}} \right)$$

### Inverting Amp



\* Don't forget negatives  
If  $f = V^- - V_{\text{out}}$

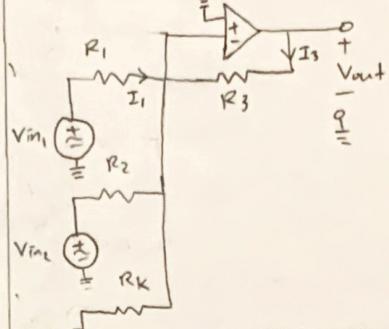
### Check NFB

1) Zero out indep sources

2) Dink output:  
is feedback from ckt  
opposite dir. of dinking  
output

- 1) GR1  $I^+ = I^- = 0$
- 2) KCL
- 3) GR2
- 4) Ohm's Law @ each resistor (solve for I)
- 5) Plug (4) into (2), solve for Vout

## Inverting summer

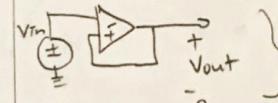


$$V_{\text{out}} = -\left(\frac{R_3}{R_1}\right) V_{\text{in}1} - \left(\frac{R_3}{R_2}\right) V_{\text{in}2} - \left(\frac{R_3}{R_k}\right) V_{\text{in}k}$$

## Designing Circuits

$$\rightarrow [f(t)] \rightarrow [g(t)] \rightarrow$$

### Unity Gain Buffer



from perspective of f: see open ckt

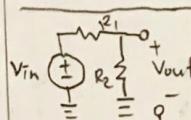
(g should not load f)

from perspective of g: see voltage source

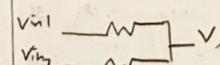
can add this between f and g to satisfy ideal isolation scenario

\* when in doubt, add a buffer

### Resistive Divider



$$V_{\text{out}} = \frac{R_2}{R_1 + R_2} \cdot V_{\text{in}}$$



use superposition and VD for Vx

$$V_x = \frac{R_2}{R_1 + R_2} V_{\text{in}1} + \frac{R_1}{R_1 + R_2} V_{\text{in}2}$$

$$V_{\text{out}} = V_x \left( 1 + \frac{R_3}{R_4} \right)$$

## Design procedure

1) spec / rewrite goal

2) strategy / block diagram

3) implement / components

4) analyze/verify

$$R \times C = \text{time}$$

- If you're trying to build Ic, do not connect ckt elem to which we want to supply I to  $\pm$

- ckt elem connected to current source must keep op-amp in NFB

## Countdown Timer

$\rightarrow 2\text{sec} \rightarrow$  LED (apply 2V to LED)

want to relate current to time =  $V_c(t) = \frac{I}{C} t + V_c(0)$

L capacitor

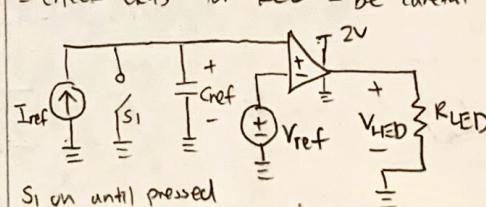
- want to compare voltage in the two seconds (or smth that means 2s)

L comparator  $V_{\text{ref}} = V_{\text{time}}(2) = \frac{I_{\text{ref}}}{C_{\text{ref}}} (2)$  (want)  
do not neglect  $V_{\text{t}(0)}$

- comparator needs pur supply of 2V

- make sure you know initial cap voltage! Don't assume

- check ckt for KCL - be careful w/ switches

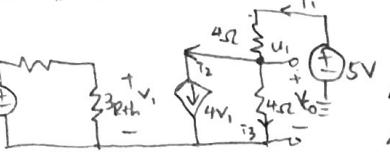


$\phi_1: S_1 \text{ ON}$

$\phi_2: S_2 \text{ ON}$

want to short ckt cap before button is pressed

Find  $V_{out}$  in terms of  $V_{th}$



$$V_1 = V_{th} \cdot \frac{3Rth}{4Rth}$$

$$V_1 = \frac{3}{4} V_{th}$$

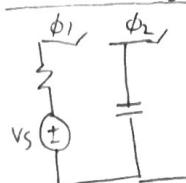
$$4V_1 = \frac{3}{4} V_{th} \cdot 4$$

$$4V_1 = 3V_{th}$$

$$\text{nodal } \text{@ } U_1 = I_1 = I_2 + I_3$$

$$\frac{5 - V_{CD}}{4} = 4V_1 + \frac{V_{CD} - 0}{4} \Rightarrow \text{Solve}$$

Charge sharing



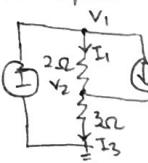
@ steady state ( $t_1$ )

all voltage goes to  $C_1$

$\phi_2 = \frac{1}{2}$  of the voltage goes to  $U_1$ ,  
- caps in series  $\rightarrow \frac{1}{2}$  the voltage  
 $V_c = \frac{1}{4} V_S$

$$Q_{total,1} = Q_{total,2}$$

Null Space



$$I_3 = I_1 + I_2$$

$$I_3 = \frac{V_2}{3}$$

$$I_1 = \frac{V_1 - V_2}{2}$$

↳ now reduce

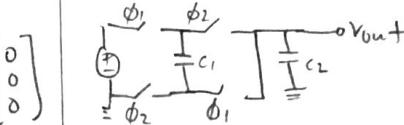
$$I_1 = 2V_1 - 8V_2$$

$$I_2 = 2V_1 - 5V_2$$

$$I_3 = -3V_2$$

$V_S$  &  $I_S$  can be any lin. comb. of null space

$$x = V_1 \begin{bmatrix} 2 \\ 2 \\ 0 \end{bmatrix} + V_2 \begin{bmatrix} -8 \\ -5 \\ 1 \end{bmatrix}$$



$$\text{cap in series} \quad R_{eq} = \frac{C_1 C_2}{C_1 + C_2} \quad Q_{eq} = V_{in} \cdot C_{eq}$$

$$Q_{C_1} = V_{in} \cdot \frac{C_1 C_2}{C_1 + C_2} = g_1 \cdot V_{C_1} \Rightarrow V_{C_1} = V_{in} \cdot \frac{C_2}{C_1 + C_2}$$

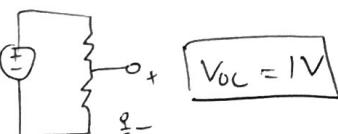
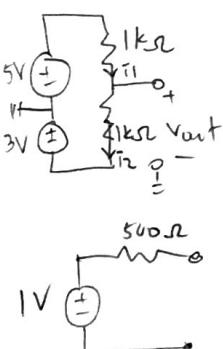
$$Q_{C_2} = V_{in} \cdot \frac{C_1 C_2}{C_1 + C_2}$$

$$\text{Phase 2} \quad Q_{C_1} = g_1 V_{out}, \quad Q_{C_2} = g_2 V_{out}$$

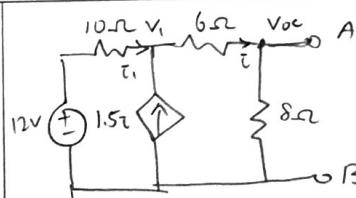
$$\text{Total} \quad 2V_{in} \cdot \frac{C_1 C_2}{C_1 + C_2} = (g_1 + g_2) V_{out}$$

$$V_{out} = \frac{2V_{in} \cdot G_{eq}}{(G_{eq})^2}$$

Thevenin



$$V_{out,1} = \frac{5}{2} V \quad I_{Sc} = I_1 + I_2 \\ V_{out,2} = -\frac{3}{2} V \quad = \frac{5}{1k\Omega} - \frac{3}{1k\Omega} = \frac{2V}{1000\Omega} \\ R_{th} = R_{in,11} = \frac{1k\Omega}{2k\Omega} = 500\Omega \quad = 2mA$$



(1) Find  $V_{oc}$  w/ KCL

In series, so

$$i_1 + 1.5i = i \quad i_1 = \frac{12 - V_1}{10\Omega} \quad i = \frac{V_1 - V_{oc}}{6\Omega} = \frac{V_{oc}}{8\Omega}$$

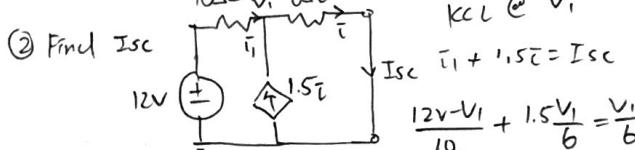
$$\frac{12 - V_1}{10\Omega} + 1.5 \frac{V_{oc}}{8\Omega} = \frac{V_{oc}}{8\Omega} \quad (7)$$

$$V_1 - V_{oc} = \frac{6V_{oc}}{8\Omega} \quad V_1 = \frac{14V_{oc}}{8\Omega}$$

substitute  $V_1$  in (7)

$$\frac{12 - \frac{14V_{oc}}{8\Omega}}{10\Omega} + 1.5 \frac{V_{oc}}{8\Omega} = \frac{V_{oc}}{8\Omega} \Rightarrow V_{oc} = \frac{96}{9} V$$

KCL @  $V_1$



(2) Find  $I_{sc}$

$$\frac{12 - V_1}{10\Omega} + 1.5 \frac{V_1}{6\Omega} = V_{sc} \quad \frac{12V - V_1}{10} + 1.5 \frac{V_1}{6} = \frac{V_1}{6}$$

$$V_1 = 72V$$

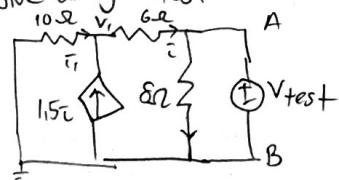
$$I_{sc} = i = \frac{V_1}{6}$$

solve for  $R_{th}$

$$V = IR$$

$$R_{th} = \frac{96}{9} V \cdot \frac{1}{12} = 0.889$$

Solve using  $V_{test}$



KCL @ node  $V_1$

$$\frac{0 - V_1}{10} + 1.5i = i$$

$$\frac{V_1 - V_{test}}{6} = i$$

$$\text{Solving: } \frac{V_1}{12} - \frac{V_1}{10} - \frac{V_{test}}{12} = 0$$

$$\Rightarrow -\frac{V_1}{60} = \frac{V_{test}}{12}$$

$$\Rightarrow V_1 = -5V_{test}$$

↑ use this to solve  $I_{BA}$

$$i = \frac{V_1 - V_{test}}{6} = -V_{test}$$

$$I_{BA} = \frac{V_{test} - 0}{8} - i = \frac{V_{test}}{8} + V_{test} = \frac{9}{8} V_{test}$$



Inner Product  $\langle \vec{a}, \vec{b} \rangle = \| \vec{a} \| \| \vec{b} \| \cos(\theta_a - \theta_b)$

Symmetry  $\langle \vec{x}, \vec{y} \rangle = \langle \vec{y}, \vec{x} \rangle$

Linearity  $\langle \vec{x}, \vec{y} + \vec{z} \rangle = \langle \vec{x}, \vec{y} \rangle + \langle \vec{x}, \vec{z} \rangle$

$\langle c\vec{x}, \vec{y} \rangle = c \langle \vec{x}, \vec{y} \rangle$

positive definiteness  $\langle \vec{x}, \vec{x} \rangle \geq 0$  with  $\langle \vec{x}, \vec{x} \rangle = 0$  iff  $\vec{x} = \vec{0}$

$\| \vec{x} \| ^2 = \langle \vec{x}, \vec{x} \rangle \Rightarrow \| \vec{x} \| = \sqrt{\langle \vec{x}, \vec{x} \rangle}$

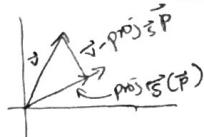
Cauchy-Schwarz

$$|\langle \vec{x}, \vec{y} \rangle| \leq \| \vec{x} \| \| \vec{y} \|$$

Norm length/dist of vector

$$\| \vec{x} \| = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$$

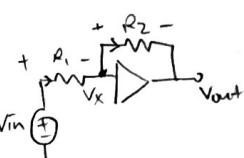
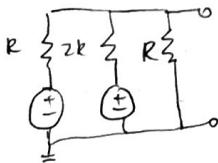
PNJab  $\hat{b} = \frac{\langle \vec{b}, \vec{a} \rangle}{\| \vec{a} \|^2} \vec{a} = \frac{\langle \vec{b}, \vec{a} \rangle}{\langle \vec{a}, \vec{a} \rangle} \vec{a}$



Current Divider

$$\begin{aligned} & \text{Total current } I_{\text{total}} \text{ splits into } I_1 \text{ and } I_2 \\ & \frac{I_{\text{total}}}{C_1} = V_1 = V_{\text{total}} | C_2 / (C_1 + C_2) \\ & \frac{I_{\text{total}}}{C_2} = V_2 = V_{\text{total}} | C_1 / (C_1 + C_2) \\ & V_1 = V_2 = V_{\text{total}} \\ & I_1 = I_{\text{total}} | C_1 / (C_1 + C_2) \\ & I_2 = I_{\text{total}} | C_2 / (C_1 + C_2) \end{aligned}$$

$$V_{\text{out}} = \frac{2}{5} V_1 + \frac{1}{5} V_2$$



$$\frac{V_{\text{in}} - V_x}{R_1} = \frac{V_x - V_{\text{out}}}{R_2}$$

MSC Notes

a diagonal matrix is non-invertible iff some  $\lambda = 0$

$$\| \vec{x} \| ^2 = \langle \vec{x}, \vec{x} \rangle \quad (\text{norm}^2 = \text{inner prod of } x \text{ with itself})$$

$$\langle \vec{a}, \vec{b}, \vec{c} \rangle = \langle \vec{a}, \vec{c} \rangle - \langle \vec{b}, \vec{c} \rangle$$

least squares/projections  $\vec{x} = \frac{(A^T A)^{-1} A^T \vec{b}}{\| A \| ^2} = \frac{\text{Inner prod}}{\| A \| ^2}$

if  $\det(A) = 0$ , A is not invertible

Resistance of  $0.0 = \infty$

Least squares

$$\vec{x} = (A^T A)^{-1} A^T \vec{b}$$

Underdetermined  
 $\vec{x} = A^T (AA^T)^{-1} b$

OMP

- Inputs: set of m songs w/ length n:  $S = \{\vec{s}_0, \vec{s}_1, \dots, \vec{s}_{m-1}\}$
  - n-dim received signal
  - sparsity level k
  - threshold th to stop iter
- Outputs: set of songs that were identified  $F$ , which has at most k elements

- vector,  $\vec{r}$  containing song messages, length k or less
- n-dim residual  $\vec{y}$

Procedure

$$\vec{y} = \vec{r}, j=1, k=k, A = [ ], F = \{0\}$$

while ( $j < k$ ) & ( $\| \vec{r} \| \geq th$ ):

1. cross corr  $\vec{y}$  with shifted of all songs, find index  $i$  of song  $\vec{s}_i$  w/ highest corr

2. Add  $i$  to the set of song indices,  $F$

3. Column concatenate matrix  $A$  w/ the correct shifted version of the song  $A = [A | \vec{s}_i^{(N)}]$

4. Use least squares to obtain  $\vec{x} = (A^T A)^{-1} A^T \vec{r}$

5. Update the residual value  $\vec{y}$  by subtracting

$$\vec{y} = \vec{r} - A \vec{x}$$

6. update  $j = j+1$

Gram-Schmidt

$$\text{compute } \vec{q}_i : \vec{q}_i = \frac{\vec{s}_i}{\| \vec{s}_i \|}$$

for ( $i=2 \dots n$ )

1. Compute the vector  $\vec{e}_i$

$$\vec{e}_i = \vec{s}_i - \sum_{j=1}^{i-1} (\vec{s}_i^T \vec{q}_j) \vec{q}_j$$

2. Normalize to compute  $\vec{q}_i : \vec{q}_i = \frac{\vec{e}_i}{\| \vec{e}_i \|}$

For an orthogonal matrix  $Q^T Q = I = Q^T Q$

FAIS FINAL - LEAST SQUARES

Found vectors  $\vec{c}_a, \vec{c}_c$ , s.t.  $\vec{b} \approx x_a \vec{c}_a + x_c \vec{c}_c$

- Find LS estimate for  $\hat{x}_a, \hat{x}_c$

$$\begin{aligned} A &= [\vec{c}_a \vec{c}_c] \quad \begin{bmatrix} x_a \\ x_c \end{bmatrix} = (A^T A)^{-1} A^T \vec{b} \\ &= \left( \begin{bmatrix} \vec{c}_a & \vec{c}_c \end{bmatrix} \begin{bmatrix} \vec{c}_a & \vec{c}_c \end{bmatrix}^T \right)^{-1} \left( \begin{bmatrix} \vec{c}_a & \vec{c}_c \end{bmatrix} \vec{b} \right) \end{aligned}$$

$$\begin{bmatrix} \hat{x}_a \\ \hat{x}_c \end{bmatrix} = \begin{bmatrix} \langle \vec{c}_a, \vec{c}_a \rangle & \langle \vec{c}_a, \vec{c}_c \rangle \\ \langle \vec{c}_c, \vec{c}_a \rangle & \langle \vec{c}_c, \vec{c}_c \rangle \end{bmatrix}^{-1} \begin{bmatrix} \langle \vec{c}_a, \vec{b} \rangle \\ \langle \vec{c}_c, \vec{b} \rangle \end{bmatrix}$$

DIS 12B COST FN / LEAST SQUARES

apply various currents (I) & get output voltage (V) to try to measure R.

- ideally, find R s.t.  $V = IR$  but values not precise

$$\text{cost}(R) = \sum_{j=1}^n (V_j - I_j R)^2 \quad * \text{ want individual err to be minimized.}$$

$$\text{cost}(R) = \langle (\vec{V} - \vec{I}R), (\vec{V} - \vec{I}R) \rangle \quad \text{def err, } \vec{e} = \vec{V} - \vec{I}R$$

$$\sum e_j^2 \rightarrow \| \vec{e} \|^2 = \langle \vec{e}, \vec{e} \rangle$$

Lin dep  $\{\vec{v}_1, \dots, \vec{v}_n\}$  if there exists scalars  $a_1, \dots, a_n$  s.t.  $a_1\vec{v}_1 + \dots + a_n\vec{v}_n = \vec{0}$  and not all  $a_i$ 's are equal to zero  $\Rightarrow \sum_{i=1}^n a_i \vec{v}_i = \vec{0}$   
 square matrices  
 linear indep  $\rightarrow$  Invertible  
 can't have non-trivial null space  
 a zero eigen val  
 $\det = 0$   
 is not full rank

$\text{trace}(A) = (\text{diagonal}(A))$   
 col span = range = pivot cols  
 $\text{rank}(A) = \dim(\text{span}(A)) = \# \text{ of pivots}$   
 $\text{span}(A) = \{x \mid Ax = \sum_{i=1}^m x_i a_i, x_i \rightarrow \text{scalars}\}$   
 basis = lin indep vectors  
 $m - \dim(\text{range}(A)) = \dim(\text{Null}(A))$   
diagonalization  
 $n \times n$  matrix can be diagonalized if it has  $n$  lin indep eigenvectors  
 $T = ADA^{-1}$   $\leftarrow$  inverse of eigen vec  
 $\det(A) = 0 \Rightarrow \text{lin. dep.}$   
 Gaussian Elimination  $\rightarrow$  upper triangular  
 find  $\det(A)$   
 $\det([a b; c d]) = ad - bc$   
 $\det([a b; c d]) = \frac{1}{ad-bc} [d -b; -c a]$

Inverses  
 $A^{-1}A = AA^{-1} = I$   
 $(kA)^{-1} = k^{-1}A^{-1}, k \neq 0$   
 $(A^T)^{-1} = (A^{-1})^T$   
 $(AB)^{-1} = B^{-1}A^{-1}, A, B \text{ invertible}$   
 $(AB)(B^{-1}A^{-1}) = A(BB^{-1})A^{-1} = I$   
 Inverses share the same eig vec but not necessarily eig values.

Scalar Mult  
 $\text{st. } \vec{v} + (-\vec{v}) = \vec{0}$   
 - associative:  $\alpha(\beta\vec{v}) = (\alpha\beta)\vec{v}$   
 - multiplicative identity:  $\exists 1 \in \mathbb{F}$  where  $1 \cdot \vec{v} = \vec{v}$   
 - distri in vec add:  $\alpha(\vec{u} + \vec{v}) = \alpha\vec{u} + \alpha\vec{v}$   
 - distri in scalar add:  $(\alpha + \beta)\vec{v} = \alpha\vec{v} + \beta\vec{v}$

Subspaces  
 - contains 0  
 - closed under vec addition  
 - closed under scalar mult

Change of basis  
 $\vec{u}_a = A^{-1}\vec{u}$   
 $x \text{ st. } Ax = 0$   
Nullspace  
 $x \in \text{Nullspace} \rightarrow$  write vars in terms of free vars  
 has to be subset of  $\mathbb{V}$  in the VS  $(\mathbb{V}, \mathbb{F})$

Eigen  
 $A\vec{v} = \lambda\vec{v}$  A and  $A^T$  have same eigen vals  
 $\det(\lambda I - A) = 0 = \det(A - \lambda I)$   
 $A^{-1}\vec{v} = \lambda^{-1}\vec{v}$  and  $A^n\vec{v} = \lambda^n\vec{v}$

Rotation Matrix  
 Reflect across x-axis  
 $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$   
 Reflect across y-axis  
 $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$   
 Reflect across y=x  
 $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$   
 Rotation by  $180^\circ$  rotate  $90^\circ$  counter clockwise reflect across y=-x

Determinants  
 $\det(I_n) = 1, I_n = n \times n \text{ identity}$   
 $\det(A^T) = \det(A)$   
 $\det(A^{-1}) = \frac{1}{\det(A)} = \det(A)^{-1}$   
 $A, B \text{ equal size}$   
 $\det(AB) = \det(A)\det(B)$   
 $\det(cA) = c^n \det(A) \text{ for } n \times n \text{ matrix}$   
 $\det(A) = \prod(\lambda_i)$

Invertible Matrix Thm.  
 A is row and column equiv to I  
 A has n pivot and is full rank  
 $\det(A) \neq 0$   
 $Ax = 0$  is trivial, only nullspace {0}  
 There is unique soln to  $Ax = b$   
 $\text{cols}(A)$  are lin indep and span  $\mathbb{R}^n$   
 $A^T$  is invertible  
 0 is not an eigenval of A

1) switching rows negate the  $\det(A)$   
 2) adding a mul of one row to another doesn't affect  $\det(A)$   
 3) Multiplying a row by a constant scales the  $\det(A)$  by that constant.  
 $(A \text{ is square, invertible, } n \times n)$

Orthogonality  
 $\vec{x}$  is  $\perp$  to  $\vec{y}$  if  $\vec{x}^T \vec{y} = 0$