

Product: $(AB)^T = B^T A^T$ (reverse order)

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

$$(Ax)^T = x^T A^T$$

$$\begin{matrix} 3 \times 3 & 3 \times 1 & 1 \times 3 & 3 \times 3 \end{matrix}$$

$$= 3 \times 1$$

$$= 1 \times 3$$

$$(A^T)_{ij} = A_{ji}$$

* if A^{-1} exists does $(A^T)^{-1}$?

$$Ax = x_1 \begin{bmatrix} c_1 \end{bmatrix} + x_2 \begin{bmatrix} c_2 \end{bmatrix} + \dots + x_n \begin{bmatrix} c_n \end{bmatrix}$$

Ax combines cols of A .

$$x^T A^T \rightarrow [x_1 \ x_2] \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \text{combines rows of } A$$

$$A = (LDU)^T = U^T D^T L^T$$

but you

$V^T \cdot W$

$$V = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \quad W = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \quad V \neq W \quad \begin{matrix} 2 \times 1 & 2 \times 1 \end{matrix} \quad (\text{can't calculate})$$

Inner Product

$$V^T W = \begin{bmatrix} v_1 & v_2 \end{bmatrix} \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = v_1 w_1 + v_2 w_2$$

scalar

$$V W^T = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \begin{bmatrix} w_1 & w_2 \end{bmatrix} = \begin{bmatrix} v_1 w_1 & v_1 w_2 \\ v_2 w_1 & v_2 w_2 \end{bmatrix}$$

$2 \times 1 \quad 1 \times 2$

$$V = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \quad W = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \quad \text{Outer Product}$$

$$V W^T = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 2 & 1 \end{bmatrix} = \begin{bmatrix} 2 & 1 \\ 2 & 1 \end{bmatrix}$$

$V W^T$ is
singular product

$$(A x)^T y = x^T (A^T y)$$

$3 \times 3 \quad 3 \times 1$

$1 \times 3 \quad 3 \times 3$

$A x = 3 \times 1$

$(A x)^T = 1 \times 3$

$$(1 \times 3) (3 \times 1) = 1 \times 1$$

float f_i
32 bits

1 0 1 1 0 1 1 0

$1.0 \in 1.00063$

$$\begin{bmatrix} 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 3 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 6 & 2 \end{bmatrix}$$

$P A = L U$

$$[1 \ 0] [6 \ 2] \quad [1 \ 3] \quad LU(A)$$

$$P = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

* P^{-1} exist?

$$P^T = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}$$

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

* If A is Symmetric,
 $P^{-1} = P^T$

$$I = P^{-1}P = PP^{-1} = P^TP = PP^T$$

$$A = LDU = LDL^T \quad (\text{if } A \text{ is symmetric})$$

$$R = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

2×3

$$R^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

3×2

$$R^T R = \begin{bmatrix} 17 & 22 & 27 \\ 22 & 29 & 36 \\ 27 & 36 & 45 \end{bmatrix}$$

$3 \times 2 \quad 2 \times 3$

Symmetric!

$$R R^T = \begin{bmatrix} 14 & 32 \\ 32 & 77 \end{bmatrix}$$

Symmetric!

$$(R^T R)^T$$

$$= R R^T$$

$$= R^T (R^T)^T$$

$$= R^T R.$$

