

- Symmetric matrix:
 - eigenvector inner product (or dot) with each other is 0.
 - Think about transpose equal itself, or more specifically, each (i,j) entry and (j,i) entry
 - orthonormal eigen basis
 - $Q^T D Q, Q^{-1} D Q$
- Determinant is the **product** of all eigenvalues, and trace is the **sum** of all eigenvalues. For 2 x 2 matrix A , $x^2 - \text{tr}(A)x + \det(A)$ is the characteristic polynomial
- Orthogonal Projection P
 - Let A be an $m \times n$ matrix with linearly independent columns, and let $W = \text{Col}(A)$. Then the projection matrix is

$$x_W = A(A^T A)^{-1} A^T x$$
 - P is linear and symmetric
 - $P^2 = P, P^T = P$
 - $P = Q Q^T = A(A^T A)^{-1} A^T$, where columns of $A(Q)$ form an basis (ONB) of V
 - If (u_1, \dots, u_r) is an ONB of $V \subseteq \mathbb{R}^n$, then for all $\vec{x} \in \mathbb{R}^n$,

$$\text{proj}_V(\vec{x}) = \sum_{i=1}^r \langle \vec{x}, \vec{u}_i \rangle \vec{u}_i$$
 - eigenvalue 0 or 1
- matrix multiplication
 - $A(b_1 \ b_2) = (Ab_1 \ Ab_2)$
 - first row in C is the product of first column of A with the first row in B
- Pythagorean theorem and Cauchy inequality
 - Pythagorean theorem:

$$\|\vec{x} + \vec{y}\|^2 = \|\vec{x}\|^2 + \|\vec{y}\|^2$$
 holds iff x and y are orthogonal
 - Cauchy-Schwarz inequality

$$|\langle \vec{x}, \vec{y} \rangle| \leq \|\vec{x}\| \|\vec{y}\|$$
 equality iff x and y are parallel
- Orthogonal Matrix A
 - A has absolute eigenvalue of 1

- if eigenvalue of orthogonal matrix is 1, meaning it preserves geometry, and -1 if it reverses the geometry
- orthogonoal transformation preserves geometry and length
- l.s.s and some theorems
 - $\ker A^T = \text{im} A^\perp$
 - $\ker A^T A = \ker A$
 - $A\vec{x} = \text{proj}_{\text{im}(A)} \vec{x}$
 - $A^T A\vec{x} = A^T \vec{x}$
- Some common approaches:
 - if we see words like "if every vector xxx", then we are going to find some special matrices that make our proof easy, such as all-ones' or all-zeros matrix.
 - Usually 8(b) follows directly from 8(a). Try come up with the association.
 - when stuck, always think about contrapositives and contradictions.
 - do not panic, do problems step by step.