Applied Linear Algebra



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1 Matrices and Gaussian Elimination



1.2 The Geometry of Linear Equations

1.3 Gaussian Elimination

1.4 Matrix Notation and Matrix Multiplication

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1.7 Special Matrices and Applications

Chapter 1 Review Exercises

2 Vector Spaces



2.1 Vector Spaces and Subspaces

2.2 Solving Ax = 0 and Ax = b

2.3 Linear Independence, Basis, and Dimension

2.4 The Four Fundamental Subspaces

2.5 Graphs and Networks

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Chapter 2 Review Exercises

3 Orthogonality



3.1 Orthogonal Vectors and Subspaces

3.2 Cosines and Projections onto Lines

3.3 Projections and Least Squares

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3.4 Orthogonal Bases and Gram-Schmidt

3.5 The Fast Fourier Transform

Chapter 3 Review Exercises

4 Determinants



4.2 Properties of the Determinant

4.3 Formulas for the Determinant

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4.4 Applications of Determinants

Chapter 4 Review Exercises

5 Eigenvalues and Eigenvectors



5.2 Diagonalization of a Matrix

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5.3 Difference Equations and Powers

5.4 Differential Equations

5.5 Complex Matrices

5.6 Similarity Transformations

Chapter 5 Review Exercises

6 Positive Definite Matrices



6.1 Minima, Maxima, and Saddle Points

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6.2 Tests for Positive Definiteness

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6.3 Singular Value Decomposition

6.4 Minimum Principles

6.5 The Finite Element Method

7 Computations with Matrices



7.2 Matrix Norm and Condition Number

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7.3 Computation of Eigenvalues

7.4 Iterative Methods for Ax = b

8 Linear Programming and Game Theory



8.1 Linear Inequalities

8.2 The Simplex Method

8.3 The Dual Problem

8.4 Network Models

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