

1 Basics

1.1 Types of combinations

- **Affine:** $\sum \lambda_i = 1$ (think infinite line $\mu(u - v)$)
- **Conic:** $\lambda_i \geq 0$ (think positive subsection in direction of $u \wedge v$)
- **Convex:** Affine \wedge Conic (think intersection)

1.2 Norms

Assigns *non-negative* "sizes" to vectors.

- **1-Norm:** $\sum |v_i|$ (measures travelled dist along axis)
- **2-Norm (Euclidian):** $\sqrt{\sum v_i^2}$ (geometric distance)
- **p-Norm (Generalization):** $\sqrt[p]{\sum v_i^p}$
- **Max-Norm:** $\max\{v_i\}$

Other:

- $\|v\|^2 = v \cdot v$
- $\|1_n\| = \sqrt{n}$

1.3 Scalar Products

Euclidian: $u \cdot v := u^T v$

Satisfy:

- $a \cdot (b + c) = a \cdot b + a \cdot c$ (linear in second factor)
- $a \cdot (\lambda b) = \lambda(a \cdot b)$ (linear in second factor)
- $a \cdot b = b \cdot a$ (symetric for \mathbb{R}) and $a \cdot b = b^H \cdot a^H$ (hermitian for \mathbb{C})
- $\forall a \in V : a \cdot a (> 0) \vee (= 0 \text{ iff } a = 0)$ (positive definite)
- Other:
- $(x \cdot y)^2 \leq (x \cdot x)(y \cdot y)$

1.4 Angles

Given $u, v \in \mathbb{R}^n$ and $u' = \frac{u}{\|u\|}, v' = \frac{v}{\|v\|}$ unitized vectors:
 $\cos(\alpha) = u' \cdot v'$.

$$\sin : 0 \mapsto \frac{\sqrt{0}}{2}, 30 \mapsto \frac{\sqrt{1}}{2}, 45 \mapsto \frac{\sqrt{2}}{2}, 60 \mapsto \frac{\sqrt{3}}{2}, 90 \mapsto \frac{\sqrt{4}}{2}$$

1.5 Inequalities

1.5.1 Cauchy-Schwarz

$$|u \cdot v| \leq \|u\| \|v\|, -1 \leq \frac{u \cdot v}{\|u\| \|v\|} \leq 1, -\|u\| \|v\| \leq u \cdot v \leq \|u\| \|v\|$$

1.5.2 Triangle

$\|a + b\| \leq \|a\| + \|b\|$, meaning the direct way is always \leq the indirect way.

1.6 Linear In/Dependence

Linear Dependence Equivalent Definitions:

1. $\exists u \in V : u \in \text{span}\{V \setminus \{u\}\}$ (vector can be represented using others)
2. $0 \in \text{span}(V)$ (0 combination)
3. $\exists v_i \in V : v_i \in \text{span}\{V_{1...i-1}\}$ (vector can be represented by previous vectors)

1.7 CR Decomposition

C : independent columns, R : combinations to get back to A . Basically run RREF on A and put identity columns into C and copy RREF without the ending zero-rows into R .

2 Matrices and Linear Transformations

Given a matrix in $\mathbb{R}^{m \times n}$ (m rows, n columns), think of a function $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and how it possibly compresses information...

2.1 Linear Transformations

- Definition: $T(\lambda a) = \lambda T(a)$ and $T(a + b) = T(a) + T(b)$
- Quick Checks: $T(0) = 0$ and $T(ax + by) = aT(x) + bT(y)$. Basically check Homomorphism.

Any linear transformation can be represented by a matrix:

$$A = \begin{pmatrix} | & \dots & | \\ T(e_1) & \dots & T(e_n) \\ | & \dots & | \end{pmatrix}.$$

2.2 Spaces

For square we have: 1) Identity, 2) Diagonal 3) Upper/Lower 4) Symetric ($A^H = A$)

- **Rank:** $\text{rank}(A)$ = number of independent vectors. (Fullrank iff intertible for square matrices)
 - $\text{rank}(A) = \text{rank}(A^T) = \text{rank}(A^T A) = \text{rank}(A A^T)$
- **Column Space:** $C(A) = \{Ax \mid x \in \mathbb{R}^n\} \subseteq \mathbb{R}^m$, aka **Image**. $\dim = r$
- **Row Space:** $R(A) = C(A^T) = \{A^T x \mid x \in \mathbb{R}^m\} \subseteq \mathbb{R}^m$. $\dim = r$
- **Null Space:** $N(A) = \{x \in \mathbb{R}^n \mid Ax = 0\}$. aka **Kernel**. $\dim = n - r$.
- **Left Null Space:** $LN(A) = N(A^T) = \{x \in \mathbb{R}^m \mid x^T A = 0^T \text{ or } A^T x = 0\}$. $\dim = m - r$

A **basis** is defined as an independent set which spans your space. The dimension of a space is the cardinality of your basis for that space (which stays same independent of which basis represents that space).

2.3 Don't Forget

- $AB \neq BA$
- $(AB)^{-1} = B^{-1} A^{-1}$
- $(AB)^T = B^T A^T$

3 Systems of Linear Equations

Basically $Ax = b$.

3.1 LU Decomposition

Run REF on $A \in \mathbb{R}^{m \times n}$ to generate $U \in \mathbb{R}^{m \times n}$ and track coefficients in $L \in \mathbb{R}^{n \times n}$, where L contains 1's on the diagonal and the opposite values of the operations performed on the corresponding rows.

3.2 Permutation Matrices

- Each row and column have exactly one 1.
- They are orthogonal, hence $P^{-1} = P^T \wedge P P^T = P^T P = I$
- $\det(P) = \pm 1$

- $P = P_1 P_2$ is also a permutation matrix
- A permutation creates a bijection from $[n] \rightarrow [n]$.

3.3 LUP Decomposition

$$PA = LU. \text{ If } U = E_{m-1} P_{m-1} E_{m-2} P_{m-2} \dots E_1 P_1 A \Rightarrow P = P_{m-1} \cdot \dots \cdot P_1$$

4 Vector Spaces

A vector space is an algebra $(V, +, \cdot)$, where $+$: $V \times V \rightarrow V$, \cdot : $\mathbb{R} \cdot V \rightarrow V$ s.t. we have 1) commutativity 2) associativity 3) a zero vector 4) a negative vector 5) identity element $\in \mathbb{R}$ 6) compatibility of $\cdot \in \mathbb{R} \wedge \cdot \in \mathbb{V}$ 7) distributivity over $+$ $\in \mathbb{V}$ and 8) distributivity over $+$ $\in \mathbb{R}$

4.1 Subspace

$U \subseteq V$ is a subset if we have 1) closure under $+$: $U \times U \rightarrow U$ and 2) closure under \cdot : $\mathbb{R} \times U \rightarrow U$.

4.1.1 Columns Space

See definition above. Construct by running RREF on A and select the columns of A based on the pivot columns of RREF. **Note:** R/REF changes the column space, make sure to pick from A .

4.1.2 Row Space

See definition above. Construct by running RREF of A and selecting all non-zero rows of that RREF. **Note:** R/REF doesn't change row space, make sure to pick from R/REF.

Lemma 4.27: Given an invertible matrix M then $R(A) = R(MA)$ (left multiplication only).

4.1.3 Nullspace

See definition above. $N(A) \subseteq \mathbb{R}^n$. Construct by running RREF on A . For each non-pivot column set it's coefficient = 1 and find out what the coefficients of the pivot columns must be to get 0. This should yield $n - r$ columns forming a basis of $N(A)$.

Lemma 4.33: Given an invertible matrix M then $N(A) = N(MA)$.





4.1.4 Left Nullspace

See definition above. $LN(A) := N(A^T) \subseteq \mathbb{R}^m$

4.2 Solution Space

For any $Ax = b$ we have three options: 1) No solution 2) One solution 3) Infinite solutions.

- If A is not invertible and $b \notin C(A)$ then no solution can exist.
- If A is invertible $\Rightarrow N(A) = \{0\}$ then exactly one solution exist $x = A^{-1}b$
- If A is not invertible but $b \in C(A)$ then $\exists x : Ax = b$ and $\forall n \in N(A) : A(x + n) = b + 0 = b$. This can happen when our transformation f is going from a higher dimensional space to a lower dimensional space, i.e $n > m$.

R_0	$r = n$ (full rank) invertible	$r < n$ (dependent columns) underdetermined	← free variables
	 1 solution	 ∞ many solutions	
$r = m$ (full rank)			
$r < m$ (zero rows)	overdetermined		← free variables
	 0 or 1 solution depending on c (if some $\star \neq 0$, then 0)	 0 or ∞ many solutions	

Inverse Theorem 3.11: Let $A \in \mathbb{R}^{m \times m}$, then the following are equivalent:

1. $\exists A^{-1}$
2. $\forall b \in \mathbb{R}^m \exists x : Ax = b$
3. The columns of A are independent

5 Orthogonality

Definition: u is orthogonal to v if $u \cdot v = 0$. Two subspaces U, V are orthogonal if $\forall u \in U \forall v \in V : u \cdot v = 0$. A basis can be used to check orthogonality.

Theorem 5.1.7: Let V, W be subspaces of \mathbb{R}^n , then the following are equivalent:

1. $V = W^\perp$
2. $\dim(V) + \dim(W) = n$
3. $\forall u \in \mathbb{R}^n \exists$ unique $v, w : u = v + w$

5.1 Four fundamental Subspaces

- $N(A) = R(A)^\perp$
 - Think how if $Ax = 0$ then each row of A "dotted" by $x = 0$, which means these x 's are orthogonal to each row and hence the rowspace of A .
- $LN(A) = C(A)^\perp$
 - Argue with the same as above but just use A^T instead.

5.2 Properties

- Q is orthogonal (more like orthonormal) iff $Q^T Q = I$
- For square matrices $Q Q^T = I$ and $Q^T = Q^{-1}$
- For non-square matrices $Q Q^T = I$ may *not* hold.
- Orthonormal matrices preserve **norm** (i.e. $\det(Q) = \pm 1$ and $\|Qx\| = \|x\|$)
- Orthonormal matrices preserve **angle**.
- A^{-1} is orthonormal. AB is orthonormal (since $(AB)(AB)^T = ABB^T A^T = I$)

5.3 Gram-Schmidt

We are given A a basis for some space and want to orthonormalize into Q . **Steps:**

1. Normalize $v_1 \rightarrow q_1$
2. Subtract projection from previous vectors from current vector:
 1. $v'_n = v_n - \sum_{i=1}^{n-1} \text{proj}_{q_i}(v_n) = v_n - \sum_{i=1}^{n-1} ((v_n \cdot q_i) q_i)$
 2. $q_n = \frac{v'_n}{\|v'_n\|}$

5.4 QR Decomposition

$A = QR \Rightarrow Q^T A = R$. Basically run Gram-Schmidt on A to generate Q and calculate R .

- R is upper triangular and invertible
- $C(Q) = C(A)$

6 Projections

The projection of $b \in \mathbb{R}^m$ onto a subspace $S \in \mathbb{R}^m$ is the point in S that's closest to b . i.e. $\text{proj}_S(b) = \arg\min_{p \in S} \|b - p\|^2$ (yes error squared.)

- **1D Case:** Let $a \in \mathbb{R}^m$ span S . Then $\text{proj}_S(b) = \frac{aa^T}{a^T a} b$
- **ND Case:** Let $S = C(A)$ and $b \in \mathbb{R}^m$. Then $\text{proj}_S(b) = A\hat{x}$ s.t. $A^T A\hat{x} = A^T b$.
 - If $b \in S$ iff $Ax = b$ then \hat{x} preserves the x .
 - Otherwise \hat{x} minimizes the least square error.

Theorem 5.2.6: Let $S = C(A)$, then $\text{proj}_S(b) = Pb$ s.t. $P = A(A^T A)^{-1} A^T$.

Other:

- $P^2 = P$ (projecting multiple times doesn't change the projection).
- If $\text{proj}_S(b) = Pb$ then $\text{proj}_{S^\perp}(b) = (I - P)b$
- $(I - P)^2 = I - P$ (since projecting onto the orthogonal complement multiple times doesn't change anything)

6.1 Least Squares

Assume $Ax = b$ does not always have a solution, however we want to get the "best" solution according $\min_{x' \in \mathbb{R}^n} \|Ax' - b\|^2$. We can solve this using projections as follows:

- First write down the equation in form of e.g. $b_i = \lambda_3 x^3 + \lambda_2 x^2 + \lambda_1 x + \lambda_0$
- Now write using matrices: $\begin{pmatrix} | & \dots & | \\ x_i^3 & \dots & 1 \\ | & \dots & | \end{pmatrix} \begin{pmatrix} \lambda_3 \\ \vdots \\ \lambda_0 \end{pmatrix} = \begin{pmatrix} b_1 \\ \vdots \\ b_m \end{pmatrix}$
- Normal Equations: $(A^T A)x' = (A^T b) \Rightarrow Nx' = y \Rightarrow x' = N^{-1}y$

7 Pseudoinverse

- **Left Pseudoinverse:** $A^\dagger A = I$
- **Right Pseudoinverse:** $AA^\dagger = I$

7.1 Left Pseudoinverse for Full Column Rank

Use a left pseudoinverse for $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ s.t. $n < m$, meaning we are transforming from a smaller space to a larger space. This means that we are not losing information from the input space but we cannot represent the whole output space, meaning b will probably not lie in $C(A)$ (A is a basis and has full column rank), hence we basically do least squares since the system is **overdetermined**.

Hence $A_{\text{left}}^\dagger = (A^T A)^{-1} A^T \Rightarrow A^\dagger A = I$

7.2 Right Pseudoinverse for Full Row Rank

Use right pseudoinverse for $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ s.t. $n > m$, meaning we are transforming from a larger space to a smaller space and hence losing information. This makes the system underdetermined (many possible solutions). This means that there exist a non-trivial nullspace. Here the right-pseudoinverse minimizes the norm of our solution.

Hence $A_{\text{right}}^\dagger = A^T (AA^T)^{-1} \Rightarrow AA^\dagger = I$

7.3 Left Pseudoinverse for General Matrices

For general matrices A the left pseudoinverse cannot be defined as $A^\dagger = (A^T A)^{-1} A^T$ because $(A^T A)^{-1}$ might not be defined. Hence we need to use a different approach.

Basically we do a CR decomposition since C has full-column rank and R has full row rank. $A = CR \Rightarrow A^\dagger = (CR)^\dagger = R^\dagger C^\dagger = R^T (RR^T)^{-1} (C^T C)^{-1} C^T$

This satisfies that for $Ax = b \Rightarrow \hat{x} = A^\dagger b$ and \hat{x} is the unique solution satisfying $\min_{x \in \mathbb{R}^n} \|x\|$ s.t. $A^T Ax = A^T b$.

A^\dagger can be defined (using SVD) as $V \Sigma^\dagger U^T$ where Σ^\dagger is taking the reciprocal of non-zero singular values and then transposing the matrix.

8 Farkas Lemma

Farkas Lemma provides a way to determine if a system of linear inequalities is feasible. It essentially states that exactly one of two alternatives is true.

Geometric Intuition: Imagine a cone formed by the vectors representing the inequalities. Farkas Lemma helps determine if a given vector b is inside this cone (feasible system) or if there's a hyperplane separating b from the cone (infeasible system).

Given $A \in \mathbb{R}^{m \times n}$ and $b \in \mathbb{R}^m$ one and exactly one of these statements is true:

1. **Feasibility:** $\exists x \in \mathbb{R}^n$ s.t. $Ax \leq b \wedge x \geq 0$ (there exists a non-negative solution)
2. **Infeasibility Certificate:** $\exists y \in \mathbb{R}^m$ s.t. $A^T y \geq 0 \wedge y \geq 0 \wedge b \cdot y < 0$ (There's a non-negative linear combination of the inequalities that leads to a contradiction)

8.1 Fourier-Motzkin Elimination

Basically we want to go from m inequalities with n variables to possibly $\frac{m^2}{4}$ inequalities with $n - 1$ variables. Geometrically this is analogous to projecting the shadow of our "cone" from n -D to $n - 1$ -D.

1. We separate the variable we want to eliminate onto say the LHS.

- We make sure the inequality direction is consistent for all equations.
- We normalize the equations so that the coefficients (of the variable we want to eliminate) are $0 \vee \pm 1$
- We get a new set of equations by combining the $+x_i$ equations with $-x_i$ equations.
- Repeat until we get to a low dimension case
 - If we have an inconsistency, quit.
 - Otherwise backsubstitute values to get a possible x which satisfies the equation.

9 Determinants

For 2x2: $\det\left(\begin{pmatrix} a & b \\ c & d \end{pmatrix}\right) = ad - bc$. For NxN: (Cofactors:) Make $+-+...$ grid. Pick a row/column and calculate $\pm A_{i,j} \det(\dots)$ recursively.

Quadratic Formula: Either complete the square or

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

9.1 Properties

Fundamental:

- $\det(I) = 1$
- If we swap the rows of $A \rightarrow B$ once, then $\det(B) = -\det(A)$.
- The determinant is a linear function of each row separately.
 - If a row of A is multiplied by a scalar t , then $\det(A') = t \det(A)$.
 - If a row of A is replaced by the sum of itself and a multiple of another row, the determinant is unchanged.

Derived:

- If any two rows are equal then $\det(A) = 0$
- If A has a row of zeros then $\det(A) = 0$
- Subtracting a multiple of one row from another row leaves the determinant unchanged.
- If A is triangular (upper or lower), the determinant is the product of the diagonal entries.
- $\det(A) = 0$ if and only if A is singular (not invertible)
- $\det(AB) = \det(A) \det(B)$
- $\det(A^{-1}) = \frac{1}{\det(A)}$
- $\det(A) = \det(A^T)$

10 Complex Numbers

Let $z = (a + bi) \in \mathbb{C}$.

Conjugate:

- $\bar{z} = a - bi$
- $z\bar{z} = \|z\| = a^2 + b^2$
- $\overline{x + y} = \bar{x} + \bar{y}$
- $\overline{xy} = \bar{x}\bar{y}$

Norm:

- $\|z\| = \sqrt{a^2 + b^2} \in \mathbb{R}$
- $\|xy\| = \|y\|\|x\|$
- $\|z^n\| = \|z\|^n$

Hermitian of a matrix:

Basically transpose and conjugate each entry.

Properties:

- $z + \bar{z} = 2\Re(z) = 2a$
- $z - \bar{z} = 2i\Im(z) = 2ib$
- $\|z\| = \|\bar{z}\|$
- $z^{-1} = \frac{\bar{z}}{\|z\|^2}$ (multiplicative inverse)
- Triangle Inequality:** $\|x + y\| \leq \|x\| + \|y\|$

Eulers Formula:

- $e^{i\theta} = \cos \theta + i \sin \theta$
- $\theta = \arctan\left(\frac{\Im(z)}{\Re(z)}\right) = \arctan\left(\frac{b}{a}\right)$

11 Change of Basis

To transform a linear transformation M_A in basis A to basis B :

$$M_B = P_{A \rightarrow B}^{-1} M_A P_{B \rightarrow A}$$

Here, P is calculated as:

- Express each b_i (basis B) in terms of basis A : $[b_i]_A = x_i$, where $Ax_i = b_i$.
- Construct $P = ([b_1]_A \dots [b_n]_A)$.

Intuition:

- e_1 in basis B equals b_1 , written as $[b_1]_A = x_1$ such that $Ax_1 = b_1$.
- Transform in basis A , then "undo" the change of basis.

Example: Given $A = (e_1 \ e_2 \ e_3)$ and $B = (b_1 \ b_2 \ b_3)$:

- Compute $[b_1]_A, [b_2]_A, [b_3]_A$ to find P .
- Use $M_B = P^{-1} M_A P$.

12 Eigenvalues and Eigenvectors

Basically we want to find the Eigenvalues λ s.t. $Ax = \lambda x \Rightarrow (A - \lambda I)x = 0 \Rightarrow \det(A - \lambda I) = 0$, where the x which satisfy this for their given λ are called Eigenvectors.

Since $Av_i = \lambda_i v_i = v_i \lambda_i \Rightarrow AV = V\Lambda \Rightarrow A = V\Lambda V^{-1} \Rightarrow A^k = V\Lambda^k V^{-1}$.

12.1 Terms

- The set of Eigenvectors is called the **spectrum**.
- The **characteristic polynomial** is $\det(A - \lambda I) = 0$
- The set of vectors corresponding to a λ s.t. $Av = \lambda v$ are called an **Eigenspace**.
- Multiplicities:**
 - The number of times an eigenvalue appears as a root of the characteristic polynomial is called **algebraic multiplicity**.
 - The **geometric multiplicity** of λ is the dimension of the Eigenspace of λ . Calculate as $\dim(N(A - \lambda I))$
 - Key rule: Geometric multiplicity \leq Algebraic multiplicity

12.2 Observations

- If λ is real, then it has a corresponding real Eigenvectors

- If for a real matrix (λ, v) is a complex Eval/EVec pair, then $(\bar{\lambda}, \bar{v})$ is too.
- For orthonormal matrices $\lambda \in \mathbb{C} \wedge |\lambda| = 1$.
- $A^k v = \lambda^k v$
- $\det(A - \lambda I)$ is a polynomial in λ with degree n .
 - The coefficient of λ^n is $(-1)^n$.
- For k distinct Eigenvalues, there exist k independent Eigenvectors.
- The characteristic polynomial can be factored as $0 = \det(A - xI) = (-1)^n (x - \lambda_1) \cdot \dots \cdot (x - \lambda_n)$.
- $\det(A) = \prod \lambda_i$ because $\det(A) = \det(A - 0I) = (-1)^n \cdot (\lambda_1) \cdot \dots \cdot (-\lambda_n)$
- $\text{Tr}(A) = \sum \lambda_i$. (Also $\text{Tr}(AB) = \text{Tr}(BA) \wedge \text{Tr}(A(BC)) = \text{Tr}((BC)A)$)
- A projection matrix P projecting onto $U \in \mathbb{R}^n$ has two Eigenvalues of 0, 1.

Gotchas:

- Even though the Eigenvalues of A, A^T are same, their Eigenvectors differ.
- The Eigenvalues of $A + B$ cannot be trivially determined.
- The Eigenvalues of AB or BA are not trivially determined. (Unless A, B have equal dimensional square matrices, then they share the non-zero Eigenvalues, but might have different multiplicities.)
- Gauss Elimination doesn't preserve Eigenvalues and Eigenvectors.

12.3 Dynamic Systems

Write down equation in the form of $\vec{g}_n = M\vec{g}_{n-1}$ with g_0 being the base case. Let $g \in \mathbb{R}^m$. Since $g_n = M^n g_0$ we have that $M \in \mathbb{R}^{m \times m}$, hence quadratic. Let v_1, \dots, v_m be the Eigenvectors of M .

- Check dimensions:** If $\text{span}\{v_1, \dots, v_m\} \neq \mathbb{R}^m$ quit.
- Eigenbasis:** Let $V = (v_1 \dots v_m)$ form the new basis of \mathbb{R}^m .
- Exponentiation:** We have $g_n = M^n g_0 = V\Lambda^n V^{-1} g_0$. Extract your solution from g_n .

13 Similar Matrices and Spectral Theorem

A, B are called similar matrices if $\exists S$ s.t. $B = S^{-1}AS$. Similar matrices are equal dimensional square matrices. Similar matrices share Eigenvalues.

- Spectral Theorem:** Any symmetric matrix has n Eigenvalues and an orthonormal basis made out of Eigenvectors of A .
- Symmetric matrices can be diagonalized as $S = V\Lambda V^{-1} = V\Lambda V^T$.
- The rank of a symmetric matrix is the number of non-zero Eigenvalues.
- $S = \sum_{i=1}^n \lambda_i v_i v_i^T$.
- Symmetric matrices only have real Eigenvalues.

13.1 Rayleigh Quotient

$$Av = \lambda v \Rightarrow v^T Av = \lambda v^T v \Rightarrow \lambda = R(v) = \frac{v^T Av}{v^T v}.$$

$$\lambda_{\min} \leq R(v) \leq \lambda_{\max}$$

14 Definiteness

- **Positive Semidefinite (PSD):** $\lambda_i \geq 0$
- **Positive Definite (PD):** $\lambda_i > 0$

Intuition: Look at the quadratic form $q(x) = x^T Ax$. If it always makes a positive ellipsoid it's PD and it's positive Eigenvalues show that growth. If it touches 0 (except for origin) it's PSD.

- If A, B are PSD/PD then $A + B$ is also PSD/PD, because $x^T Ax + x^T Bx \geq 0 \Rightarrow x^T (A + B)x$

15 Gram Matrices

$G = V^T V$, G is called a Gram matrix.

Properties:

- $A^T A \in \mathbb{R}^{n \times n}$ and $AA^T \in \mathbb{R}^{m \times m}$ have the same non-zero Eigenvalues.

16 SVD

Any matrix A can be factored as $A = U \Sigma V^T$.

- U has the **left-singular vectors** and is orthonormal.
- V has the **right-singular vectors** and is orthonormal.
- Σ has the **singular values** and contains non-negative values only.

Construction:

- $A^T A = U \Lambda_1 U^T$. Here we have that $\Lambda_1 = \Sigma^T \Sigma$. $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_k)$ s.t. $k = \min(n, m)$
- $AA^T = V \Lambda_2 V^T$. Here we have that $\Lambda_2 = \Sigma \Sigma^T$. $\Sigma = \text{diag}(\sigma_1, \dots, \sigma_k)$ s.t. $k = \min(n, m)$
- $\sigma_i = \sqrt{\lambda_i}$.
- For both: Σ is constructed s.t. $\sigma_1 \geq \dots \geq \sigma_k \geq 0$. Rank: number of non-zero singular values.