MATH/DATA 412 Midterm 1 topics 1

Kevin K. Lin 10/5/25

1) Orthogonality, inner products (§2.1, 2.2)

- Cauchy-Schwarz inequality
- triangle inequality
- Pythagorean theorem

2) Orthogonal and orthonormal bases (§2.3, 2.5, 2.6)

- orthogonal bases
- orthonormal bases
- Gram-Schmidt
- orthogonal complement

3) Orthogonal and orthonormal bases (§2.4)

- orthogonal projection
- closest point in a subspace
- fitting line to data

4) Matrix algebra (§3.1, 3.2, 3.3)

- matrix operations: sums, products, scalar product
- matrix product and inner products
- matrix product as sum of outer products
- transposes and symmetric matrices

5) Rank, nullity, and fundamental subspaces (§3.4, 3.5, 3.6, 4.5)

- row space, column space, nullspace
- rank
- nullity
- Rank-Nullity Theorem
- nonsingular matrices and invertibility

6) Symmetric, symmetric positive definite, and symmetric positive semidefinite matrices (§4.1)

- Cholesky factorization
- 7) Sample covariance (§7.1.1)

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- sample mean
- sample variance
- sample covariance
- covariance matrix
- 8) Orthogonal matrices and QR factorization ($\S 4.5, 4.7.1$)