

To find inverse of  $A$ :

Exists when determinant of  $A \neq 0$

$$2 \text{ dimension} \Rightarrow \begin{bmatrix} a & b \\ c & d \end{bmatrix}^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

$$3 \text{ dimension} \Rightarrow \text{red}[A | I] = [I | A^{-1}]$$

Subspace of  $\mathbb{R}^n$ : (1)  $A \subset \mathbb{R}^n$ , (2)  $\vec{0} \in A$ ,

$$(3) \vec{x}, \vec{y} \in A \rightarrow \vec{x} + \vec{y} \in A, (4) \vec{x} \in A, \lambda \in \mathbb{R} \rightarrow \lambda \vec{x} \in A$$

Solution space of homogeneous equation  $\Leftrightarrow$  Subspace  $\Leftrightarrow$  span of vectors

To find intersection of 2 subspaces:

$$\text{Let } \vec{x}_0 \in U \cap V, U = \text{span} \left\{ \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right\}, V = \text{span} \left\{ \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} \right\}$$

$$\vec{x}_0 \in U \rightarrow \vec{x}_0 = \alpha_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\vec{x}_0 \in V \rightarrow \vec{x}_0 = \beta_1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + \beta_2 \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix}$$

$$\alpha_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + \alpha_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} - \beta_1 \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} - \beta_2 \begin{bmatrix} -1 \\ 1 \\ 1 \end{bmatrix} = \vec{0}$$

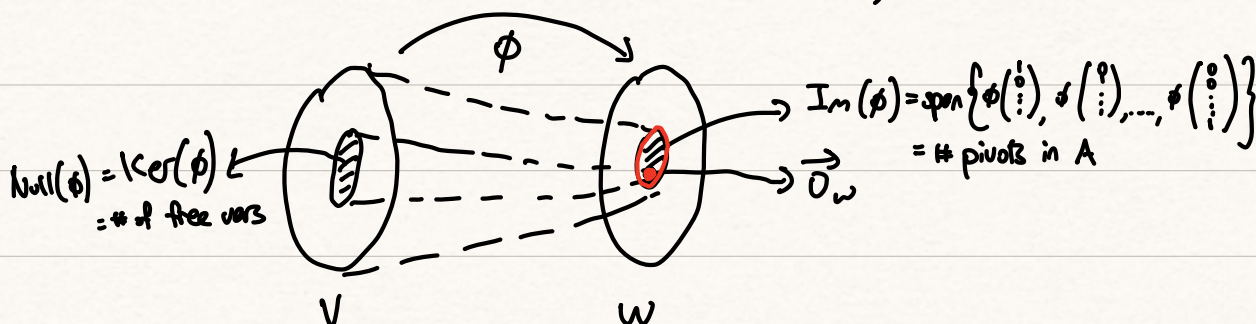
$$\left[ \begin{array}{ccc|cc|c} 1 & 0 & 0 & -1 & 1 & 0 \\ 0 & 1 & 0 & -1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{array} \right]$$

Then solve  $\alpha_1$  and  $\alpha_2$  in  $\vec{x}_0 \in U$ .

Similarly for affine subspaces

$$\text{null}([ \text{null}(A, \vec{b}) \quad ; \quad \text{null}(B, \vec{c}) ])$$

Linear Map:  $\phi(x_1 + x_2) = \phi(x_1) + \phi(x_2)$  (incl integration, differentiation, matrices)  
 $\phi(\lambda x) = \lambda \phi(x)$



# non-zero rows in  $\mathbb{R}EF$ , or

$\text{Rank}(A_{m \times n}) = \# \text{ linearly independent column vectors} = \text{dimension of } \text{Im}(A_{m \times n})$

$$\dim(\text{Im}(\phi)) + \dim(\text{Ker}(\phi)) = \# \text{ of columns of } A$$

$\Phi_{TS} \Rightarrow$  transformation matrix from  $S$  to  $T \Rightarrow [u]_T = \Phi_{TS}[u]_S$

To find  $\Phi_{TS}$ :  $\text{ref}(T|S) = (I|\Phi_{TS}) \Rightarrow I_{EV} = [v_1 \dots v_n]$

$$\Phi_{TS} = (\Phi_{ST})^{-1}$$

Determinant: Cofactor expansion / Triangular Matrix

GE method: Multiply row by constant  $\Rightarrow$  Det multiplied by same constant

Add two rows  $\Rightarrow$  Det don't change

Swap two rows  $\Rightarrow$  Det multiplies negative 1

Eigenvectors:  $A\vec{x} = \lambda I\vec{x} \Rightarrow (A - \lambda I)\vec{x} = 0$

For eigenvalue to exist,  $\det(A - \lambda I) = 0$ , where  $\det(A - \lambda I)$  is the char-poly of  $A$

Sub back eigenvalue into  $(A - \lambda I)$  to find eigenvectors.

Any point moves towards eigenvector with largest eigenvalue (PCA, PageRank)

Diagonalization:  $I_{EV} D I_{VE} = A \Rightarrow D = I_{VE} A I_{EV}$

$\Rightarrow P^{-1}AP = D$  where columns of  $P$  are eigenvectors and  $D$  are eigenvalues

Cayley Hamilton Theorem: Let  $\text{char-poly}(A) = a_0 + a_1\lambda + a_2\lambda^2 + \dots + a_n\lambda^n$

then,  $a_0 + a_1M + a_2M^2 + \dots + a_nM^n = \vec{0}$

$$M(a_0I + a_1M + \dots + a_nM^{n-1}) = a_0I$$

$$M^{-1} = \frac{a_0I + a_1M + \dots + a_nM^{n-1}}{a_0}$$



Dot Product:  $\vec{a} \cdot \vec{b} = \sum_{i=1}^3 a_i \times b_i = (\vec{a})^T \vec{b} = |\vec{a}| |\vec{b}| \cos \theta$


Projection Matrix of  $\vec{a}$  onto  $B$ :  $B(B^T B)^{-1} B^T$   $B$  must be a basis (linearly independent)

$$B^T (\vec{a} - B\vec{x}) = \vec{0} \quad (B\vec{x} = \pi_B \vec{a})$$

$$B^T \vec{a} = B^T B \vec{x}$$

$$(B^T B)^{-1} B^T \vec{a} = \vec{x}$$

$$B(B^T B)^{-1} B^T \vec{a} = B \vec{x}$$

Rotation of Vectors:   $\begin{bmatrix} \cos \theta & -\sin \theta \\ \sin \theta & \cos \theta \end{bmatrix}$

$$M_{(\theta_1 + \theta_2)} = M_{\theta_2} M_{\theta_1} = M_{\theta_1} M_{\theta_2}$$

$$\begin{bmatrix} \cos(\theta_1 + \theta_2) & -\sin(\theta_1 + \theta_2) \\ \sin(\theta_1 + \theta_2) & \cos(\theta_1 + \theta_2) \end{bmatrix} = \begin{bmatrix} \cos \theta_2 & -\sin \theta_2 \\ \sin \theta_2 & \cos \theta_2 \end{bmatrix} \begin{bmatrix} \cos \theta_1 & -\sin \theta_1 \\ \sin \theta_1 & \cos \theta_1 \end{bmatrix}$$

$$M_x = \begin{bmatrix} 1 & 0 & 0 \\ 0 & \cos \theta & -\sin \theta \\ 0 & \sin \theta & \cos \theta \end{bmatrix}$$

$$M_y = \begin{bmatrix} \cos \theta & 0 & -\sin \theta \\ 0 & 1 & 0 \\ \sin \theta & 0 & \cos \theta \end{bmatrix}$$

$$M_z = \begin{bmatrix} \cos \theta & 0 & \sin \theta \\ 0 & 1 & 0 \\ -\sin \theta & 0 & \cos \theta \end{bmatrix}$$

Cauchy-Schwarz inequality:  $\vec{a} \cdot \vec{b} \leq |\vec{a}| |\vec{b}|$