

Vectors

$$v = \begin{pmatrix} v_1 \\ \vdots \\ v_n \end{pmatrix} \quad w = \begin{pmatrix} w_1 \\ \vdots \\ w_n \end{pmatrix}$$

1. Transpose:

$$v^T = (v_1 \dots v_n)$$

2. Length:

$$\|v\| = \sqrt{\sum v_i^2}$$

3. Dot product (inner product):

$$v \cdot w = \sum v_i w_i = v^T w$$

4. Outer product:

$$v w^T$$

Matrices

1. Identity Matrix

$$\begin{pmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{pmatrix}$$

2. Diagonal Matrix

$$\begin{pmatrix} * & & 0 \\ & * & \\ 0 & & \ddots \end{pmatrix}$$

3. Multiplication

4. Q: Suppose
- A
- is a
- $m \times n$
- matrix and
- B
- is a
- $p \times q$
- matrix, when can we compute
- AB
- and/or
- BA
- ?

$$n=p \quad m=q$$

5. Q: Is
- $AB = BA$
- ?

$$No$$

6. Matrix Inverse

$$A^{n \times n}, \quad A^{-1} \text{ is a matrix s.t.}$$

$$A^{-1} A = I \quad \text{and} \quad A A^{-1} = I$$

7. Does
- $(AB)^{-1}$
- equal to
- $A^{-1}B^{-1}$
- or
- $B^{-1}A^{-1}$
- ?

$$(AB)^{-1} = B^{-1}A^{-1}$$

8. Q: Check that the inverse of
- $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$
- is
- $\frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

9. Matrix Transpose

$$A = \begin{pmatrix} a_{11} & \dots & a_{1n} \\ \vdots & & \vdots \\ a_{m1} & \dots & a_{mn} \end{pmatrix} \quad A^T = \begin{pmatrix} a_{11} & \dots & a_{m1} \\ \vdots & & \vdots \\ a_{1n} & \dots & a_{mn} \end{pmatrix}$$

10. Q: Given a random matrix
- A
- , is
- $A^T A = A A^T$
- true?

$$No$$

11. How does
- $(AB)^T$
- relate to
- A^T
- and
- B^T
- ?

$$(AB)^T = B^T A^T$$

12. Orthogonal Matrices

$$Q = \begin{pmatrix} q_{11} & \dots & q_{1n} \\ \vdots & & \vdots \\ q_{n1} & \dots & q_{nn} \end{pmatrix} \quad |q_i| = 1 \quad q_i \cdot q_j = 0.$$