

LINEAR ALGEBRA CHEAT SHEET

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BONUS: LINEAR ALGEBRA THEOREMS

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Linear Algebra

Vector Operations

- **Vector addition is a component-wise operation.** Two vectors \mathbf{v} and \mathbf{w} may be added together as long as they contain the same number n of components. Their sum is another vector, whose i th component is the sum of the i th components of \mathbf{v} and \mathbf{w} :

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} + \begin{bmatrix} 3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1+3 \\ 2+4 \end{bmatrix}$$

- **Vectors may be multiplied by a scalar.** The product $c\mathbf{v}$ is a vector, whose i th component is the product of c and the i th component of \mathbf{v} :

$$5 \begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 5(2) \\ 5(3) \end{bmatrix}$$

- **A linear combination of vectors is a sum of scalar multiples of vectors** (with the same number of components):

$$2 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + 3 \begin{bmatrix} 3 \\ 4 \end{bmatrix} = 2 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + 3 \begin{bmatrix} 3 \\ 4 \end{bmatrix}$$

- **The dot product of two vectors is a scalar, and is only defined when the vectors have the same number of components.** It is the sum of the products of the i th components of the vectors:

$$\begin{bmatrix} 1 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} 3 \\ 4 \end{bmatrix} = (1)(3) + (2)(4)$$

- **The length of a vector is a scalar.** It is found by taking the square root of the sum of the squares of the vector's components:

$$\left\| \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \right\| = \sqrt{1^2 + 2^2 + 3^2}$$

- **A unit vector is a vector of length one.** For example, $(1,0,0)$ and $(1/\sqrt{2}, 1/\sqrt{2})$.

- **The angle θ between two vectors \mathbf{v} and \mathbf{w} is related to their lengths and dot products by the formula**

$$\cos(\theta) = \frac{\mathbf{v} \cdot \mathbf{w}}{\|\mathbf{v}\| \|\mathbf{w}\|}$$

- **Two vectors are perpendicular (also called orthogonal) if they have a dot product of 0.**

Linear Algebra Theorems

Theorem 1.1 Uniqueness of Reduced Echelon Form

Two matrices are row equivalent to one and only one reduced echelon matrix.

Theorem 1.2 Existence and Uniqueness Theorem

A linear system is consistent if and only if the rightmost column of the augmented matrix is not a pivot column - that is, and only if an echelon form of the augmented matrix has no row of the form

$$[0 \cdots 0 \mid b] \text{ with } b \neq 0.$$

If a linear system is consistent, then the solution set contains either (i) a unique solution, when there are no free variables or (ii) infinitely many solutions, when there is at least one free variable.

Theorem 1.3

If A is an $m \times n$ matrix, with columns $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_n$, and if \mathbf{b} is in \mathbb{R}^m , the matrix equation

$$A\mathbf{x} = \mathbf{b}$$

has the same solution set as the vector equation

$$x_1\mathbf{a}_1 + x_2\mathbf{a}_2 + \cdots + x_n\mathbf{a}_n = \mathbf{b}$$

which, in turn, has the same solution set as the system of linear equations whose augmented matrix is

$$[\mathbf{a}_1 \ \mathbf{a}_2 \ \cdots \ \mathbf{a}_n \ \mathbf{b}].$$

Theorem 1.4

Let A be an $m \times n$ matrix. Then the following statements are logically equivalent. That is, for a particular A , either n are all true statements or they are all false.

- For each \mathbf{b} in \mathbb{R}^m , the equation $A\mathbf{x} = \mathbf{b}$ has a solution.
- Each \mathbf{b} in \mathbb{R}^m is a linear combination of the columns of A .
- The columns of A span \mathbb{R}^m .
- A has a pivot position in every row.

Theorem 1.5

If A is an $m \times n$ matrix, \mathbf{u} and \mathbf{v} are vectors in \mathbb{R}_n , and c is a scalar, then:

- $A(\mathbf{u} + \mathbf{v}) = A\mathbf{u} + A\mathbf{v}$
- $A(c\mathbf{u}) = c(A\mathbf{u})$

Theorem 1.6

Suppose the equation $A\mathbf{x} = \mathbf{b}$ is consistent for some given \mathbf{b} , and let \mathbf{p} be a solution. Then the solution set of $A\mathbf{x} = \mathbf{b}$ is set of all vectors of the form $\mathbf{w} = \mathbf{p} + \mathbf{w}_h$, where \mathbf{w}_h is any solution of the homogeneous equation $A\mathbf{x} = \mathbf{0}$.

Theorem 1.7

Let $\mathcal{B} = \{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ be a set of vectors in \mathbb{R}^n . The following statements are equivalent:

- \mathcal{B} is a linearly independent set.
- The equation $x_1\mathbf{v}_1 + \cdots + x_k\mathbf{v}_k = \mathbf{0}$ has only the trivial solution.
- The SLS $\{\mathbf{v}_1, \dots, \mathbf{v}_k\} \mathbf{x} = \mathbf{0}$ has a unique solution.
- In the matrix $[\mathbf{v}_1 \ \cdots \ \mathbf{v}_k]$, every column is a pivot column.
- No vector in \mathcal{B} lies in the span of the remaining vectors.

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