



LINEAR ALGEBRA CHEAT SHEET

16

PAGES

BONUS: LINEAR ALGEBRA THEOREMS

$A = C$

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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} :

$$5 \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 5(1) \\ 5(2) \end{bmatrix}$$

- 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:

$$\left\| \begin{bmatrix} 1 \\ 2 \end{bmatrix} \right\| = \sqrt{1^2 + 2^2} = \sqrt{5}$$

- 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

5.1 Uniqueness of Reduced Echelon Form

Any matrix is row equivalent to one and only one reduced echelon matrix.

Theorem 5.2 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 5.3

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 5.4

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 5.5

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 5.6

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 5.7

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 SLE $\{\mathbf{v}_1, \dots, \mathbf{v}_k\} \mathbf{x} = \mathbf{0}$ 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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Table of Contents Linear Algebra For Dummies Cheat Sheet

1. Understanding the eBook Linear Algebra For Dummies Cheat Sheet
 - The Rise of Digital Reading Linear Algebra For Dummies Cheat Sheet
 - Advantages of eBooks Over Traditional Books
2. Identifying Linear Algebra For Dummies Cheat Sheet
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Linear Algebra For Dummies Cheat Sheet
 - User-Friendly Interface

4. Exploring eBook Recommendations from Linear Algebra For Dummies Cheat Sheet
 - Personalized Recommendations
 - Linear Algebra For Dummies Cheat Sheet User Reviews and Ratings
 - Linear Algebra For Dummies Cheat Sheet and Bestseller Lists
5. Accessing Linear Algebra For Dummies Cheat Sheet Free and Paid eBooks
 - Linear Algebra For Dummies Cheat Sheet Public Domain eBooks
 - Linear Algebra For Dummies Cheat Sheet eBook Subscription Services
 - Linear Algebra For Dummies Cheat Sheet Budget-Friendly Options
6. Navigating Linear Algebra For Dummies Cheat Sheet eBook Formats
 - ePub, PDF, MOBI, and More
 - Linear Algebra For Dummies Cheat Sheet Compatibility with Devices
 - Linear Algebra For Dummies Cheat Sheet Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Linear Algebra For Dummies Cheat Sheet
 - Highlighting and Note-Taking Linear Algebra For Dummies Cheat Sheet
 - Interactive Elements Linear Algebra For Dummies Cheat Sheet
8. Staying Engaged with Linear Algebra For Dummies Cheat Sheet
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Linear Algebra For Dummies Cheat Sheet
9. Balancing eBooks and Physical Books Linear Algebra For Dummies Cheat Sheet
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Linear Algebra For Dummies Cheat Sheet
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Linear Algebra For Dummies Cheat Sheet
 - Setting Reading Goals Linear Algebra For Dummies Cheat Sheet
 - Carving Out Dedicated Reading Time

12. Sourcing Reliable Information of Linear Algebra For Dummies Cheat Sheet
 - Fact-Checking eBook Content of Linear Algebra For Dummies Cheat Sheet
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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