



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 $\mathbf{v}$:

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

- 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:

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

- 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

5.1 Uniqueness of Reduced Echelon Form

Two matrices are 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

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

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

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

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 the 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 A

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 $[\mathbf{v}_1 \quad \mathbf{v}_2 \quad \cdots \quad \mathbf{v}_k]$, every column is a pivot column.
- No vector in $\mathcal{B}$ lies in the span of the remaining vectors.

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