

The final exam will cover the following sections in the textbook:

§§1.1 – 1.5, 1.7 – 1.10, 2.1 – 2.3, 2.5, 3.1 – 3.3, 4.1 – 4.7, 5.1 – 5.3, 6.1 – 6.4.

Chapter 1. Linear Equations

- Solving systems of linear equations.
- Elementary row operations and (Reduced) Row Echelon Form.
- Pivot positions, pivot columns.
- Rewriting a linear system as a matrix equation $A\mathbf{x} = \mathbf{b}$.
- Solutions of homogeneous equations $A\mathbf{x} = \mathbf{0}$.
- Solutions of the nonhomogeneous equation $A\mathbf{x} = \mathbf{b}$ are obtained by taking a particular solution \mathbf{x}_0 and adding all solutions of the homogeneous equation.
- Applications in business and science (§1.10).
- Linear independence of vectors.
- Linear transformations and their associated matrices.
- Linear transformations being one-to-one and onto; some properties are below.

Let A be an $m \times n$ matrix and $T : \mathbb{R}^n \rightarrow \mathbb{R}^m$ the linear transformation given by $T(\mathbf{x}) = A\mathbf{x}$.

T is one-to-one	T is onto
$T(\mathbf{x}) = \mathbf{b}$ has <i>at most one solution</i> for every \mathbf{b} . The columns of A are linearly independent. A has a pivot in every column.	$T(\mathbf{x}) = \mathbf{b}$ has <i>at least one solution</i> for every \mathbf{b} . The columns of A span \mathbb{R}^m . A has a pivot in every row.

Chapter 2. Matrix Algebra

- Addition and multiplication of matrices.
- The inverse of a square matrix.
- $A\mathbf{x} = \mathbf{b}$ has a unique solution if A is invertible.
- $A \in M_{n \times n}$ is invertible iff its RREF is I_n . Know the algorithm for computing the inverse of a square matrix.
- The invertible matrix theorem: A is invertible iff A is one-to-one iff A is onto. Be sure you know that A is one-to-one iff the homogenous equation has only the trivial solution iff the columns of A are linearly independent. Also, A is onto iff $Ax = b$ has a solution for all b iff $\text{Col}(A)$ is all of \mathbb{R}^n .
- $(AB)^{-1} = B^{-1}A^{-1}$ if A and B are invertible. $(AB)^T = B^T A^T$.

- LU factorization.

Chapter 3. Determinants

- Computing the determinant of an $n \times n$ matrix using cofactors and using elementary row operations.
- A is invertible iff $\det(A) \neq 0$.
- $(\det(A))(\det(B)) = \det(AB)$.
- Cramer's Rule.
- For linear transformations $T : \mathbb{R}^2 \rightarrow \mathbb{R}^2$, we have area of $T(S)$ equals $|\det(A)|$ times the area of S for reasonable sets S ; there is a similar result for volumes for transformations on \mathbb{R}^3 .

Chapter 4. Vector Spaces

- Definition and basic properties of vector spaces.
- Subspaces of vector spaces.
- The span of a set of vectors $\text{Span}\{\mathbf{v}_1, \dots, \mathbf{v}_k\}$ is always a subspace.
- The null space $\text{Null}(A)$ of a transformation A ; it is the set of solutions of the homogeneous equation $A\mathbf{x} = 0$. For a general linear transformation $A : V \rightarrow W$ of vector spaces, the null space is called the kernel of A .
- The column space $\text{Col}(A)$ of a matrix; it is the span of the columns of A , and it equals the range of A .
- Remember: if $A \in \mathcal{M}_{m \times n}$, then A determines a linear transformation $A : \mathbb{R}^n \rightarrow \mathbb{R}^m$, and $\text{Null}(A)$ is a subspace of \mathbb{R}^n , while $\text{Col}(A)$ is a subspace of \mathbb{R}^m .
- The definition of a basis as a linearly independent set that spans the vector space.
- The pivot columns of A (*not* the pivot columns of an REF form of A) form a basis of $\text{Col}(A)$.
- A basis of $\text{Null}(A)$ is given by our usual method of finding the solution set of $Ax = 0$ in vector parametric form.
- Know some examples of vector spaces such as \mathbb{R}^n , spaces of polynomials, spaces of functions.
- Coordinate systems: the \mathcal{B} -coordinates $[\mathbf{x}]_{\mathcal{B}}$ of \mathbf{x} with respect to a basis $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ are given by $[\mathbf{x}]_{\mathcal{B}} = P_{\mathcal{B}}^{-1}\mathbf{x}$, where $P_{\mathcal{B}} = [\mathbf{b}_1 \ \dots \ \mathbf{b}_n]$. It is often easier to solve $P_{\mathcal{B}}[\mathbf{x}]_{\mathcal{B}} = \mathbf{x}$.

- The dimension of a vector space equals the number of elements in a basis.
- If a subset \mathcal{B} of a vector space of dimension n has n elements and is linearly independent, then \mathcal{B} is a basis. A set of vectors $\{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ is a basis of \mathbb{R}^n iff the matrix $[\mathbf{b}_1 \ \cdots \ \mathbf{b}_n]$ is invertible.
- For $A \in \mathcal{M}_{m \times n}$, $\dim \text{Nul}(A) + \dim \text{Col}(A) = n$.
- Given a basis $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$ of a vector space V , the coordinate map $V \rightarrow \mathbb{R}^n$ given by $\mathbf{x} \mapsto [\mathbf{x}]_{\mathcal{B}}$ is an isomorphism.
- For bases $\mathcal{B} = \{\mathbf{b}_1, \dots, \mathbf{b}_n\}$, $\mathcal{C} = \{\mathbf{c}_1, \dots, \mathbf{c}_n\}$ of \mathbb{R}^n , the relationship between the \mathcal{B} coordinates and the \mathcal{C} coordinates of a vector \mathbf{x} is given by

$$[\mathbf{x}]_{\mathcal{C}} = {}_{\mathcal{C} \leftarrow \mathcal{B}}^P [\mathbf{x}]_{\mathcal{B}}.$$

Chapter 5. Eigenvalues and Eigenvectors

- Definition of eigenvalues and eigenvectors.
- Eigenvectors belonging to distinct eigenvalues are linearly independent.
- Be able to use the characteristic equation to find eigenvalues.
- Diagonalization: $A = PDP^{-1}$ (this is possible if A has n distinct eigenvalues). Here the columns of P are the eigenvectors, and the entries of the diagonal matrix D are the eigenvalues. Remember: find the eigenvalues first from the characteristic equation, then find the eigenvectors.
- How to find $A^k \mathbf{x}$ for $k \gg 0$ once you know a basis consisting of eigenvectors of A .

Chapter 6. Orthogonality

- Inner product on \mathbb{R}^n .
- Lengths of vectors; distance between vectors.
- Orthogonal vectors and orthogonal complements to subspaces.
- Orthogonal and orthonormal bases; properties of matrices with orthonormal columns.
- Orthogonal projections of vectors into subspaces.
- The Best Approximation Theorem: the best approximation to \mathbf{y} in a subspace W is $\hat{\mathbf{y}} = \text{proj}_W \mathbf{y}$.
- Gram-Schmidt: constructing orthogonal and orthonormal bases.
- QR factorization.