Chapter 2: Lecture 7

Linear Algebra, Course 124C, Spring, 2009

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Ch. 2: Lec. 7 Review for Exam 1 Frame 1/7

Basics:

Sections covered on first midterm:

- ► Chapter 1 and Chapter 2 (Sections 2.1–2.7)
- ► Chapter 2 is our focus
- ► Knowledge of Chapter 1 as needed for Chapter 2 = solving $A\vec{x} = \vec{b}$.
- Want 'understanding' and 'doing' abilities.



Stuff to know:

Row, Column, & Matrix Pictures of Linear Systems $(A\vec{x} = \vec{b})$

- ▶ What dimensions of *A* mean:
 - m = number of equations
 - ▶ $n = \text{number of unknowns } (x_1, x_2, ...)$
- ▶ How to draw the row and column pictures.
- ► Be able to identify row picture (e.g., as representing 2 planes in 3-d).
- ▶ How to convert between the three pictures.

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Review for Exam 1

Frame 3/7

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Solving $A\vec{x} = \vec{b}$ by elimination

Solve four equivalent ways:

- 1. Simultaneous equations (snore)
- 2. Row operations on augmented matrix
 - Systematically transform $A\vec{x} = \vec{b}$ into $U\vec{x} = \vec{c}$
 - Solve by back substitution
- 3. Row operations with E_{ij} and P_{ij} matrices
- 4. Factor A as A = LU
 - Solve two triangular systems by forward and back substitution
 - First $L\vec{c} = \vec{b}$ then $U\vec{x} = \vec{c}$.

Understand number of solutions business:

▶ 0, 1, or ∞: why, when, ...

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Review for Exam

Frame 4/7



Stuff to know:

More on A = LU:

- ▶ Be able to find the pivots of *A* (they live in *U*)
- ► Understand how elimination matrices (*E_{ij}*'s) are constructed from multipliers (*I_{ij}*'s)
- ► Understand how *L* is made up of inverses of elimination matrices
 - e.g.: $L = E_{21}^{-1} E_{31}^{-1} E_{32}^{-1} A$.
- ▶ Understand how L is made up of the I_{ij} multipliers.
- ► Understand how inverses of elimination matrices are simply related to elimination matrices.

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Review for Exam 1

Stuff to know:

Matrix algebra

- Understand basic matrix algebra
- ▶ Understand matrix multiplication
- ▶ Understand multiplication order matters
- ► Understand *AB* = *BA* is rarely true

Inverses

- ► Understand identity matrix I
- ▶ Understand $AA^{-1} = A^{-1}A = I$
- ▶ Find A⁻¹ with Gauss-Jordan elimination
- ▶ Perform row reduction on augmented matrix [A | I].
- ▶ Understand that that finding A^{-1} solves $A\vec{x} = \vec{b}$ but is often prohibitively expensive to do.
- $(AB)^{-1} = B^{-1}A^{-1}$

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Review for Exam 1

Frame 6/7

Stuff to know:

Transposes

- ▶ Definition: flip entries across main diagonal
- $ightharpoonup A = A^{T}$: A is symmetric
- ▶ Important property: $(AB)^T = B^T A^T$

Extra pieces:

- If $A\vec{x} = \vec{0}$ has a non-zero solution, A has no inverse
- If $A\vec{x} = \vec{0}$ has a non-zero solution, then $A\vec{x} = \vec{b}$ always has infinitely many solutions.
- $(A^{-1})^{\mathrm{T}} = (A^{\mathrm{T}})^{-1}$

Ch. 2: Lec. 7

Frame 5/7

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Review for Exam 1

Frame 7/7

