

list of terms and basic facts; as of 13dec

this is a list of terms you are supposedly familiar with by now.

the real numbers, \mathbb{R} ; the complex numbers, \mathbb{C} ; set notation, like $\{t \in \mathbb{R} : t \geq 0\}$; and the other notation on page 1 of the notes.

lists, in particular n -lists, in particular n -vectors; the cartesian product of sets; matrices A , especially written in terms of their columns; the transpose, A^t , and the conjugate transpose, A^c .

maps, their domain, target, range; $Y^X := \{f : X \rightarrow Y\}$; 1-1, onto; map composition; $(fg)h = f(gh)$; fg 1-1 implies g 1-1; fg onto implies f onto; invertible, inverse, right inverse, left inverse. pigeonhole principle. Use of these terms when discussing the basic problem: given $f : X \rightarrow Y$ and $y \in Y$, solve $f(?) = y$; existence, uniqueness of solutions.

vector space, particularly vector space of functions, linear subspace; linear map; $\text{ran } A$, null A as quite different linear subspaces; $L(X, Y)$; $L(\mathbb{F}^n, \mathbb{F}^m) \sim \mathbb{F}^{m \times n}$; matrix multiplication as map composition. elementary matrices and their inverse.

elimination; bound vs free columns (a column is bound if and only if it is NOT a weighted sum of the columns to the left of it; a matrix is 1-1 if and only if all its columns are bound). rref and rrref; $A = A(:, \text{bound})\text{rrref}(A)$. elimination as a means to generate bases for the nullspace and the range of a matrix; also, as a means to solve $A? = y$ and, even, if need be, to construct A^{-1} . If $A \in \mathbb{F}^{m \times n}$, then $m < n$ implies A not 1-1; $m > n$ implies A not onto; $m = n$ implies A 1-1 iff A onto. Invertibility of triangular matrices.

generalization of matrices: column maps; bound vs free columns. basis; basis for $\{0\}$; extending to a basis; thinning to a basis and how to do it; dimension; dimension of \mathbb{F}^T ; Dimension Formula; $X \subset Y$ implies $\dim X \leq \dim Y$ with equality iff $X = Y$.

$\dim(Y + Z) = \dim Y + \dim Z - \dim(Y \cap Z)$; special case $Y \cap Z = \{0\}$: direct sum decomposition $X = Y \dot{+} Z$. (left) inverse of a basis to extract coordinates with respect to that basis. data maps aka row maps; interpolation and linear projectors.

For any matrix $A \in \mathbb{R}^{m \times n}$, $\text{tar } A = \text{ran } A \dot{+} \text{null } A^t$.

additional material post-midterm

factorization $A = V\Lambda^t$ is minimal iff V is basis for $\text{ran } A$ iff $\#V = \text{rank } A$ iff Λ is basis for A^t .

inner product spaces, especially \mathbb{F}^n with the inner product $\langle x, y \rangle = y^c x$, as a ready source of data maps, namely the maps

$$[w_1, \dots, w_m]^c : f \mapsto (w_j^c f := \langle f, w_j \rangle : j = 1:n).$$

Column map V into inner product space Y is 1-1 iff $V^c V$ is 1-1, in which case $P_V := V(V^c V)^{-1} V^c$ is the orthogonal projector onto $\text{ran } V$. $P_V b$ is the least-squares solution to the linear system $V? = b$, i.e., $f = P_V b$ minimizes $\|b - f\|$ over all $f \in \text{ran } V$ which is the same as satisfying the corresponding normal equation, $V^c V? = V^c b$. Special case: discrete least-squares approximation. Formula for P_V particularly simple when $V^c V = \text{id}$,

i.e., when the columns of V are orthonormal, i.e., form an o.n. basis for $\text{ran } V$. Sufficient to get an orthogonal basis, i.e., V with $V^c V$ diagonal (and 1-1). Get such a basis for some linear subspace F from an arbitrary basis W for it by Gram-Schmidt:

$$v_j = w_j - \sum_{k < j} \frac{v_k^c w_j}{v_k^c v_k} v_k, \quad j = 1, 2, \dots$$

The Euclidean norm, the norm associated with an inner product are examples of a norm (positive definite, absolutely homogeneous, subadditive) on a vector space. The associated map norm $\|A\| := \sup_{x \neq 0} \|Ax\|/\|x\|$ is a norm on $L(X, Y)$ but has the additional important property that $\|AB\| \leq \|A\|\|B\|$ (if AB is defined).

The condition $\kappa(V)$ of a basis and its relation to the relative residual $\|Vx - Va\|/\|b\|$ and the relative error $\|x - a\|/\|x\|$ in an approximation a to the solution of $Vx = b$.

similarity *vs* equivalence

Eigenvectors and eigenvalues, spectrum $\text{spec}(A)$, defective *vs* nondefective eigenvalue, eigenbasis, diagonalizable or not, can split off nondefective eigenvalues; Schur form, matrix is normal (i.e., $A^c A = A A^c$) iff has o.n. eigenbasis; Hermitian has o.n. eigenbasis and real spectrum. Minimal annihilating polynomial for A at x , constructed via elimination, getting eigenvalues along with eigenvectors IF one can find the zeros of that polynomial.

A is powerbounded iff for all $\mu \in \text{spec}(A)$ $|\mu| \leq 1$ with equality only if μ is not defective.

A is convergent iff for all $\mu \in \text{spec}(A)$ $|\mu| \leq 1$ with equality only if μ is not defective and $\mu = 1$.

A is convergent to 0 iff $\rho(A) < 1$.

Gershgorin circles; characteristic polynomial; geometric *vs* algebraic multiplicity.

this is quite impressive!