

Basic Equations

Network Flows

1. the flow in an arc is only in one directions
2. flow into a node = flow out of a node
3. flow into the network = flow out of the network

Balancing Chemical Equations

1. add x's before each combo and both side
2. carbo = $x_1 + 2(x_3)$, set as system, solve

Matrix

augmented matrix	variables and solution(rhs)
coefficient matrix	coefficients only, no rhs

Vectors, Norm, Dot Product

magnitude (norm) of vector v is $\|v\|$; $\|v\| \geq 0$

if $k > 0$, kv same direction as v magnitude = $k\|v\|$

if $k < 0$, kv opposite direction to v magnitude = $|k|\|v\|$

vectors in \mathbb{R}^n (n = dimension) $v = (v_1, v_2, \dots, v_n)$

$v = P_1P_2 = OP_2 - OP_1$ displacement vector

norm/magnitude of vector $\|v\|$ $\sqrt{(v_1)^2 + (v_2)^2 + \dots}$

$\|v\| = 0$ iff $v = 0$ $\|kv\| = |k|\|v\|$

unit vector u in same direct as v $u = (1/\|v\|)v$

$e_1 = (1, 0, \dots)$... $e_n = (0, \dots, 1)$ in \mathbb{R}^n standard unit vector

$d(u, v) = \sqrt{(u_1 - v_1)^2 + (u_2 - v_2)^2 + \dots + (u_n - v_n)^2}$
= $\|u - v\|$

$d(u, v) = 0$ iff $u = v$

Vectors, Norm, Dot Product (cont)

$u \cdot v = u_1v_1 + u_2v_2 + \dots + u_nv_n$ dot product

$\dots + u_nv_n$

$\|u\| \|v\| \cos(\theta)$

u and v are orthogonal if $u \cdot v = 0$ ($\cos(\theta) = 0$)

a set of vectors is an orthogonal set iff $v_i \cdot v_j = 0$, if $i \neq j$

a set of vectors is an orthonormal set iff $v_i \cdot v_j = 0$, if $i \neq j$, and $\|v_i\| = 1$ for all i

$(u \cdot v)^2 \leq \|u\|^2 \|v\|^2$ or Cauchy-Schwarz

$|u \cdot v| \leq \|u\| \|v\|$ Inequality

$d(uv) \leq d(u, w) + d(w, v)$ Triangle Inequality

$\|u+v\| \leq \|u\| + \|v\|$

$\|v_1 + v_2 + \dots + v_k\| \leq \|v_1\| + \|v_2\| + \dots + \|v_k\|$

Lines and Planes

a vector equation with parameter t $x = x_0 + tv$,
 $-\infty < t < +\infty$

solutin set for 3 dimension linear equation is a plane

if x is a point on this plane $n \cdot (x - x_0) = 0$
(point-normal equation)

$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$ $x_0 = (x_0, y_0, z_0)$,
 $n = (A, B, C)$

general/algebraic equation $Ax + By + Cz = D$

two planes are parallel if $n_1 = kn_2$, orthogonal if $n_1 \cdot n_2 = 0$

Matrix Algebra, Identity and Inverse Matrix

$(A + B)_{ij} = (A)_{ij} + (B)_{ij}$ $(A - B)_{ij} = (A)_{ij} - (B)_{ij}$

$(cA)_{ij} = c(A)_{ij}$ $(A^T)_{ij} = (A)_{ji}$

$(AB)_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{ik}b_{kj}$

Inner Product (number) is $u^T v = u \cdot v$, u and v same size

Outer Product (matrix) is uv^T , u and v can be any size

$(A^T)^T = A$ $(kA)^T = k(A)^T$

$(A+B)^T = A^T + B^T$ $(AB)^T = B^T A^T$

$\text{tr}(A^T) = \text{tr}(A)$ $\text{tr}(AB) = \text{tr}(BA)$

$u^T v = \text{tr}(uv^T)$ $\text{tr}(uv^T) = \text{tr}(vu^T)$

$\text{tr}(A) = a_{11} + a_{22} + \dots + a_{nn}$ $(A^T)_{ij} = A_{ji}$

Identity matrix is square matrix with 1 along diagonals

If A is $m \times n$, $A \square n = A$ and $\square mA = A$

a square matrix is invertible(nonsingular) $AB = \square = BA$

if:

B is the inverse of A $B = A^{-1}$

if A has no inverse, A is not invertible (singular)

$\det(A) = ad - bc \neq 0$ is invertible

if A is invertible: $(AB)^{-1} = B^{-1}A^{-1}$

$(A^n)^{-1} = A^{-n} = (A^{-1})^n$ $(A^T)^{-1} = (A^{-1})^T$

$(kA)^{-1} = 1/k(A^{-1})$, $k \neq 0$

Elementary Matrix and Unifying Theorem

elementary matrices are invertible

$A^{-1} = E_k E_{k-1} \dots E_2 E_1$

$[A | \square] \rightarrow [\square | A^{-1}]$

(how to find inverse of A)

$Ax = b$; $x = A^{-1}b$



Elementary Matrix and Unifying Theorem (cont)

- $A \rightarrow$ RREF = \square
 - A can be express as a product of E
 - A is invertible
 - $Ax = 0$ has only the trivial solution
 - $Ax = b$ is consistent for every vector b in \mathbb{R}^n
 - $Ax = b$ has exactly 1 solution for every b in \mathbb{R}^n
 - column and row vectors of A are linearly independent
 - $\det(A) \neq 0$
 - $\lambda = 0$ is not an eigenvalue of A
 - TA is one to one and onto
- If not, then all no.

Consistency

$$EAx = Eb \rightarrow Rx = b', \text{ where } b' = Eb$$

$$(Ax=b) [A | b] \rightarrow [EA | Eb] (Rx = b')$$

(but treat b as unknown: $b_1, b_2 \dots$)

For it to be consistent, if R has zero rows at the bottom, b' that row must equal to zero

Homogeneous Systems

Linear Combination of the vectors:

$$v = c_1v_1 + c_2v_2 \dots + c_nv_n$$

(use matrix to find c)

$$Ax = 0 \quad \text{Homogeneous}$$

$$Ax = b \quad \text{Non-homogeneous}$$

$$x = x_0 + t_1v_1 + t_2v_2 \dots + t_kv_k \quad \text{Homogeneous}$$

$$x = t_1v_1 + t_2v_2 \dots + t_kv_k \quad \text{Non-homogeneous}$$

$$xp \text{ is any solution of NH system} \quad x = xp + xh$$

and xh is a solution of H system

Examples of Subspaces

IF: w_1, w_2 are within S then w_1+w_2 are within S and kw_1 is within S

- the zero vector 0 it self is a subspace

- \mathbb{R}^n is a subspace of all vectors

- Lines and planes through the origin are subspaces

- The set of all vectors b such that $Ax = b$ is consistent, is a subspace

- If $\{v_1, v_2, \dots, v_k\}$ is any set of vectors in \mathbb{R}^n , then the set W of all linear combinations of these vector is a subspace

$$W = \{c_1v_1 + c_2v_2 + \dots + c_kv_k\}; c \text{ are within real numbers}$$

Span

- the span of a set of vectors $\{v_1, v_2, \dots, v_k\}$ is the set of all linear combinations of these vectors

$$\text{span} \{v_1, v_2, \dots, v_k\} = \{v_1t_1 + v_2t_2, \dots, v_kt_k\}$$

If $S = \{v_1, v_2, \dots, v_k\}$, then $W = \text{span}(S)$ is a subspace

$Ax = b$ is consistent if and only if b is a linear combination of $\text{col}(A)$

Linear Independent

- if unique solution for a set of vectors, then it is linearly independent

$$c_1v_1 + c_2v_2 \dots + c_nv_n = 0; \text{ all the } c = 0$$

- for dependent, not all the $c = 0$

Dependent if:

- a linear combination of the other vectors
- a scalar multiple of the other
- a set of more than n vectors in \mathbb{R}^n

Independent if:

- the span of these two vectors form a plane

Linear Independent (cont)

- list the vectors as the columns of a matrix, row reduce it, if many solution, then it is dependent

- after RREF, the columns with leading 1's are a maximally linearly independent subset according to Pivot Theorem

Diagonal, Triangular, Symmetric Matrices

Diagonal Matrices: all zeros along the diagonal

Lower Triangular: zeros above diagonal

Upper Triangular: zeros below the diagonal

Symmetric if: $A^T = A$

Skew-Symmetric if: $A^T = -A$

Determinants

$$\det(A) = a_{1j}C_{1j} + a_{2j}C_{2j} \dots + a_{nj}C_{nj}$$

expansion along j th column

$$\det(A) = a_{i1}C_{i1} + a_{i2}C_{i2} \dots + a_{in}C_{in}$$

expansion along the i th row

$$C_{ij} = (-1)^{i+j} M_{ij}$$

M_{ij} = deleted i th row and j th column matrix

- pick the one with most zeros to calculate easier

$$\det(A^T) = \det(A) \quad \det(A^{-1}) = 1/\det(A)$$

$$\det(AB) = \det(A)\det(B) \quad \det(kA) = k^n \det(A)$$

- A is invertible iff $\det(A)$ not equal 0

- det of triangular or diagonal matrix is the product of the diagonal entries

$$\det(A) \text{ for } 2 \times 2 \text{ matrix} \quad ad - bc$$



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Page 2 of 4.

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Adjoint and Cramer's Rule

$\text{adj}(A) = C^T$ C^T = matrix cofactor of A

$A^{-1} = (1/\det(A)) \text{adj}(A)$ $\text{adj}(A)A = \det(A) I$

$x_1 = \det(A_1) / \det(A)$ $x_2 = \det(A_2) / \det(A)$

$x_n = \det(A_n) / \det(A)$ $\det(A)$ not equal 0

A_n is the matrix when the nth column is replaced by b

Hyperplane, Area/Volume

a hyperplane in \mathbb{R}^n $a_1x_1 + a_2x_2 + \dots + a_nx_n = b$

- can also written as $ax = b$

to find a^{perp} $ax = 0$, find the span

if A is 2x2 matrix:

- $|\det(A)|$ is the **area** of parallelogram

if A is 3x3 matrix:

- $|\det(A)|$ is the **volume** of parallelepiped

- subtract points to get three vectors, then make it to a matrix to find the area/volume

Cross Product

$u \times v = (u_2v_3 - u_3v_2, u_3v_1 - u_1v_3, u_1v_2 - u_2v_1)$

$u \times v = -v \times u$ $k(u \times v) = (ku) \times v = u \times (kv)$

$u \times u = 0$ parallel vectors has 0 for c.p.

$u \cdot (u \times v) = 0$ $v \cdot (u \times v) = 0$

$u \times v$ is perpendicular to span $\{u, v\}$

$\|u \times v\| = \|u\| \|v\| \sin(\theta)$, where θ is the angle between vectors

Complex Number

complex number $a + ib$

$(a + ib) + (c + id) = (a + c) + i(b + d)$

$(a + ib) - (c + id) = (a - c) + i(b - d)$

$(a + ib)(c + id) = (ac - bd) + i(ad + bc)$

$(a + bx)(c + dx) = (ac + bdx^2) + x(ad + bc)$

$i^2 = -1$

$z = a + ib$ $\bar{z} = a - ib$

the length(magnitude) of vector z $|z| = \sqrt{z \cdot \bar{z}} = \sqrt{a^2 + b^2}$

$z^{-1} = 1/z = \bar{z} / |z|^2$

$z_1 / z_2 = z_1 z_2^{-1}$

$z = |z|(\cos(\theta) + i \sin(\theta))$ polar form ($r = |z|$)

$z_1 z_2 = |z_1| |z_2| (\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2))$

$z_1 / z_2 = |z_1| / |z_2| (\cos(\theta_1 - \theta_2) + i \sin(\theta_1 - \theta_2))$

$z^n = r^n (\cos(n\theta) + i \sin(n\theta))$ $r = |z|$

$e^{i\theta} = \cos(\theta) + i \sin(\theta)$

$e^{i\pi} = -1$ $e^{i\pi} + 1 = 0$

$z_1 z_2 = r_1 r_2 e^{i(\theta_1 + \theta_2)}$ $z^n = r^n e^{in\theta}$

$z_1 / z_2 = r_1 / r_2 e^{i(\theta_1 - \theta_2)}$

Eigenvalues and Eigenvectors

$Ax = \lambda x$

$\det(\lambda I - A) = (-1)^n \det(A - \lambda I)$

$pa(\lambda) = 3x3: \det(A - \lambda I); 2x2: \det(\lambda I - A)$

- solve for $(\lambda I - A)x = 0$ for eigenvectors

Work Flow:

- form matrix

- compute $pa(\lambda) = \det(\lambda I - A)$

- find roots of $pa(\lambda)$ -> eigenvalues of A

- plug in roots then solve for the equation

Linear Transformation

$f: \mathbb{R}^n \rightarrow \mathbb{R}^m$, $n = \text{domain}$, $m = \text{co-domain}$

$f(x_1, x_2, \dots, x_n) = (y_1, \dots, y_m)$

$T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear transformation if

1. $T(cu) = cT(u)$

2. $T(u+v) = T(u) + T(v)$

for any linear transformation, $T(0) = 0$

$R\theta = [T(e_1) \ T(e_2)] = \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$ matrix for rotation

$\cos\theta$

reflection across y-axis: $T(x, y) = (-x, y)$

reflection across x-axis: $T(x, y) = (x, -y)$

reflection across diagonal $y = x$, $T(x, y) = (y, x)$

orthogonal projection onto the x-axis: $T(x, y) = (x, 0)$

orthogonal projection onto the y-axis: $T(x, y) = (0, y)$

$u = (1/\|v\|)v$; express it vertically as u_1 and u_2

$A = \begin{bmatrix} u_1^2 & u_1 u_2 \\ u_1 u_2 & u_2^2 \end{bmatrix}$ projection matrix

contraction with $0 \leq k < 1$ (shrink), $k > 1$ (stretch)

$[x, y] \rightarrow [kx, ky]$

compression in x-direction $[x, y] \rightarrow [kx, y]$

compression in y-direction $[x, y] \rightarrow [x, ky]$

shear in x-direction $T(x, y) = (x+ky, y)$

$[x+ky \ (1, k), y \ (0, 1)]$

shear in y-direction $T(x, y) = (x, y+kx)$

$[x \ (1, 0), y \ (k, 1)]$

orthogonal projection on the xy-plane: $[x, y, 0]$

orthogonal projection on the xz-plane: $[x, 0, z]$

orthogonal projection on the yz-plane: $[0, y, z]$

reflection about the xy-plane: $[x, y, -z]$

reflection about the xz-plane: $[x, -y, z]$

reflection about the yz-plane: $[-x, y, z]$

Orthogonal Transformation

an orthogonal transformation is a linear transformation $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$ that preserves lengths; $\|T(\mathbf{u})\| = \|\mathbf{u}\|$

$\|T(\mathbf{u})\| = \|\mathbf{u}\| \iff T(\mathbf{x}) \cdot T(\mathbf{y}) = \mathbf{x} \cdot \mathbf{y}$ for all \mathbf{x}, \mathbf{y} in \mathbb{R}^n

orthogonal matrix is square matrix A such that $A^T = A^{-1}$

1. if A is orthogonal, then so is A^T and A^{-1}
2. a product of orthogonal matrices is orthogonal
3. if A is orthogonal, then $\det(A) = 1$ or -1
4. if A is orthogonal, then rows and columns of A are each orthonormal sets of vectors

Kernel, Range, Composition

$\ker(T)$ is the set of all vectors \mathbf{x} such that $T(\mathbf{x}) = \mathbf{0}$, RREF matrix, find the vector, $\ker(T) = \text{span}\{\mathbf{v}\}$

the solution space of $A\mathbf{x} = \mathbf{0}$ is the null space;

$\text{null}(A) = \ker(A)$

range of T , $\text{ran}(T)$ is the set of vectors \mathbf{y} such that $\mathbf{y} = T(\mathbf{x})$ for some \mathbf{x}

$\text{ran}(T) = \text{col}(T) = \text{span}\{\text{col1}, \text{col2} \dots\}$; $A\mathbf{x} = \mathbf{b}$

Important Facts:

1. T is one to one iff $\ker(T) = \{\mathbf{0}\}$
 2. $A\mathbf{x} = \mathbf{b}$, if consistent, has a unique solution
- iff $\text{null}(A) = \{\mathbf{0}\}$; $A\mathbf{x} = \mathbf{0}$ has only the trivial solution iff $\text{null}(A) = \{\mathbf{0}\}$

Important facts 2:

1. $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is onto iff the system $T\mathbf{x} = \mathbf{y}$ has a solution \mathbf{x} in \mathbb{R}^n for every \mathbf{y} in \mathbb{R}^m
2. $A\mathbf{x} = \mathbf{b}$ is consistent for every \mathbf{b} in \mathbb{R}^m (A is onto) iff $\text{col}(A) = \mathbb{R}^m$

The composition of T_2 with T_1 is: $T_2 \circ T_1$

$(T_2 \circ T_1)(\mathbf{x}) = T_2(T_1(\mathbf{x}))$; $T_2 \circ T_1: \mathbb{R}^n \rightarrow \mathbb{R}^m$

composition of linear transformations corresponds to matrix application: $[T_2 \circ T_1] = [T_1][T_2]$

Kernel, Range, Composition (cont)

$[T(\theta_1 + \theta_2)] = [T\theta_2] \circ [T\theta_1]$;

rotate then shear \neq shear then rotate

linear trans $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$ has an inverse iff T is one to one, $T^{-1}: \mathbb{R}^m \rightarrow \mathbb{R}^n$, $T\mathbf{x} = \mathbf{y} \iff \mathbf{x} = T^{-1}\mathbf{y}$

for \mathbb{R}^n to \mathbb{R}^n , $[T^{-1}] = [T]^{-1}$; $[T]^{-1} \circ T = 1_n \iff [T^{-1}][T] = I_n$

1_n is identity transformation; I_n is identity matrix

Basis, Dimension, Rank

S is a basis for the subspace V of \mathbb{R}^n if:

S is linearly independent and $\text{span}(S) = V$

$\dim(V) = k$, k is the # of vectors

$\text{row}(A)$ = rows with leading ones after RREF

$\text{col}(A)$ = columns with leading ones from original A

$\text{null}(A)$ = free variable's vectors

$\text{null}(A^T)$ = after transform, the free variable vector

The Rank Theorem: $\text{rank}(A) = \text{rank}(A^T)$ for any matrix have the same dimension

$\text{rank}(A)$ = # of free vectors in span

$\dim(\text{row}(A)) = \dim(\text{col}(A)) = \text{rank}(A)$

$\dim(\text{null}(A)) = \text{nullity}(A)$

Orthogonal Complement, Dimension Theorem

$S^\perp = \{\mathbf{v} \in \mathbb{R}^n \mid \mathbf{v} \cdot \mathbf{w} = 0 \text{ for all } \mathbf{w} \in S\}$

S^\perp is a subspace of \mathbb{R}^n ; $S^\perp = \text{span}(S)^\perp = W^\perp$

$\text{row}(A)^\perp = \text{null}(A)$ $\text{null}(A)^\perp = \text{row}(A)$
 $((S^\perp)^\perp = S$ iff S is subspace

$\text{col}(A)^\perp = \text{null}(A^T)$ $\text{null}(A^T)^\perp = \text{col}(A)$

The Dimension Theorem $\text{rank}(A) + \text{nullity}(A) = n$

A is $m \times n$ matrix $(k + (n-k) = n)$

if W is a subspace of \mathbb{R}^n $\dim(W) + \dim(W^\perp) = n$

