Linear Algebra Review Sheet for MTH 451/551

Instructions: The concepts below are crucial for your understanding of the material in MTH 451-551. Most of them were covered in the prerequisite class MTH 341 and/or in the recommended class MTH 342. Please practice !!! You can come to Linear Algebra Clinic Mondays 5:00pm- in my office (weeks 2, 3, 4).

1. **Complex numbers**: arithmetics, conjugate, modulus, Euler formula

Find \bar{z} , |z|, $z_1 + z_2$, $z_1 z_2$, for z = 2 - 3i, $z_1 = 5$, $z_2 = -4 + \sqrt{2}i$, Arg(z), $Arg(z_1)$, $Arg(z_2)$.

2. Vectors: linear independence, basis, linear span of vectors, dimension, change of basis; orthogonal set of vectors; orthonormal set of vectors; Gram-Schmidt orthogonalization.

Consider $u = [1, 2, 0]^T$, $v = [-1, 0, 5]^T$. Check if (u, v) are linearly independent, orthogonal, orthonormal. Find a third vector w if possible so that (u, v, w) is a basis for \mathbb{R}^3 . Write $a = [2, 0, -5]^T$ in this basis. Can you find a vector \tilde{v} so that (u, \tilde{v}) is an orthogonal (orthonormal) set (an orthogonal set spanning $Col(u, \tilde{v})$)? Repeat for $(u, \tilde{v}, \tilde{w})$ for some \tilde{w} that you would determine. Is it possible to do this for $(u, \tilde{v}, a, \tilde{w})$?

3. Rectangular complex matrices: Col(A), Range(A), Ker(A), Null(A), A^T , A^* , A^*A . Linear solvable systems, underdetermined and overdetermined systems.

Work with $A = \begin{bmatrix} 3 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$, and $A = \begin{bmatrix} i & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}$, $B = A^T$, $C = A^*$, and various submatrices and modifications of your choice of A, B, C.

4. Square matrices: singular, invertible; determinants; inverse matrix. Orthogonal matrix, unitary matrix.

Work with

$$A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}, A = \begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}, A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}, A = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix}, A = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}, A = \begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}, A = \begin{bmatrix} i & 1 \\ -i & 1 \end{bmatrix}, A = \begin{bmatrix} i & 0 \\ 0 & 1 \end{bmatrix}, A = \begin{bmatrix} i & i \\ -i & i \end{bmatrix}, A = \begin{bmatrix} i & i \\ -i & 0 \end{bmatrix}.$$

5. **Eigenvalue problem:** find eigenvalues and eigenvectors. Diagonalizable matrices. Algebraic multiplicity and geometric multiplicity of an eigenvalue. Orthogonally (unitarily) diagonalizable matrices.

Use examples as in 4.