

# LINEAR ALGEBRA FORMULAS

## VECTOR FORM

Vector Form:  $\mathbf{v} = (v_1, v_2, v_3)$

Vector Magnitude:  $\|\mathbf{v}\| = \sqrt{v_1^2 + v_2^2 + v_3^2}$

Unit Vector:  $\mathbf{u} = \frac{\mathbf{v}}{\|\mathbf{v}\|}$

Dot Product:  $\mathbf{a} \cdot \mathbf{b} = x_1x_2 + y_1y_2 + z_1z_2$

Angle Between Vectors:  $\cos\theta = \frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{a}\| \cdot \|\mathbf{b}\|}$

Cross Product:  $\mathbf{a} \times \mathbf{b} = \begin{pmatrix} a_2b_3 - a_3b_2 \\ a_3b_1 - a_1b_3 \\ a_1b_2 - a_2b_1 \end{pmatrix}$

## SYMMETRIC MATRIX

Symmetric Matrix:  $A = A^T$

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

Orthogonal Matrix:  $A^T A = I$

Diagonalization:  $A = PDP^{-1}$

Rank-Nullity:

$\text{Rank}(A) + \text{Nullity}(A) = n$  (columns)

Norm (L2):  $\|\mathbf{x}\|_2 = \sqrt{\sum_{i=1}^n x_i^2}$

## CROSS PRODUCT MAGNITUDE

Cross Product Magnitude:

$\|\mathbf{a} \times \mathbf{b}\| = \|\mathbf{a}\| \cdot \|\mathbf{b}\| \sin\theta$

Vector Projection:  $\text{proj}_a \mathbf{b} = \frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{a}\|^2} \mathbf{a}$

Matrix Addition:  $A + B = [a_{ij} + b_{ij}]$

Scalar Multiplication:  $kA = [k \cdot a_{ij}]$

Matrix Multiplication:  $AB = [c_{ij}]$

where  $c_{ij} = \sum_k a_{ik} b_{kj}$

Identity Matrix:  $AI = IA = A$

## NORM (L1)

Norm (L1):  $\|\mathbf{x}\|_1 = \sum_{i=1}^n |x_i|$

Norm (L $\infty$ ):  $\|\mathbf{x}\|_\infty = \max_i |x_i|$

Inner Product:  $\langle \mathbf{a}, \mathbf{b} \rangle = \mathbf{a}^T \mathbf{b}$

Cauchy-Schwarz:  $|\langle \mathbf{a}, \mathbf{b} \rangle| \leq \|\mathbf{a}\| \cdot \|\mathbf{b}\|$

Gram-Schmidt:

Orthogonalization process

Least Squares:  $(A^T A)\mathbf{x} = A^T \mathbf{b}$

## TRANSPOSE

Transpose:  $(A^T)_{ij} = a_{ji}$

Determinant (2x2):  $\det(A) = ad - bc$

Determinant (3x3):  $\det(A) = a(ei - fh) - b(di - fg) + c(dh - eg)$

Inverse Matrix:  $A^{-1} = \frac{\text{adj}(A)}{\det(A)}$

Condition for Inverse:  $\det(A) \neq 0$

System of Equations:  $AX = B$

## SVD

SVD:  $A = U\Sigma V^T$

## CRAMER'S RULE

Cramer's Rule:  $x_i = D_i/D$

Rank of Matrix:  $\frac{\text{Number of independent rows/columns}}$

Eigenvalue Equation:  $A\mathbf{v} = \lambda\mathbf{v}$

Characteristic Equation:  $\det(A - \lambda I) = 0$

Trace of Matrix:  $\text{tr}(A) = \sum_{i=1}^n a_{ii}$

Orthogonality:  $\mathbf{a} \cdot \mathbf{b} = 0$