

Review for Exam1 (September 30, Wednesday, 3:00-5:00, Room 230, FLO.)
(closed book. Coverage: Chapters 1-7, only lectured materials will be covered. No R programming questions.)

A. Memorize the following definitions.

- A.1 Elementary row (column) operations and their matrix representation. (from lecture)
- A.2 Column rank, row rank, rank and trace of a matrix
- A.3 Linear space, linear independence, dimension of a subspace, basis, and orthonormal basis
- A.4 Inner product and Gram-Schmidt orthogonalization algorithm
- A.5 Orthogonal matrix

B. Memorize the following facts or key theorems and the ideas behind their proofs.

- B.1 The column rank of any matrix is the same as its row rank. (Theorem 4.4.1)
- B.2 Corollary 4.4.5 (Multiplication cannot increase rank.) and Theorem 4.4.9 ($\mathbf{A} = \mathbf{B}(\sim \mathbf{I}_{r \times r})\mathbf{K}$)
- B.3 $\text{tr}(\mathbf{AB}) = \text{tr}(\mathbf{BA})$ (Lemma 5.2.1)
- B.4 Lemma 5.3.1 ($\text{Tr}(\mathbf{A}'\mathbf{A}) = 0$ iff $\mathbf{A} = \mathbf{0}$.)
- B.5 A square matrix is invertible if and only if it is full rank.

C. Things to review

- C.1 Exercises 1-4.
- C.2 Applications of matrix algebra (from lecture).