

This semester's final exam will allow the candidate to bring with him one two-sided sheet of notes, but no other notes nor texts. Here is a list of topics and class notes about which exam questions may be posed.

Vector spaces:

- Abstract linear spaces, dimension, basis
- Dual spaces, inner/scalar product, outer product/dyad
- Subspaces, sums and intersections, spans and orthogonal complements.
- Cross-product in Euclidean 3-space

Abstract Linear Maps/Transformations:

- Domain, codomain/target-space, kernel/nullspace, range
- Sums and products of linear maps, inverses
- Representation by matrices dependent upon bases
- Change of basis, canonical bases (anticipating later developments)

Elementary row and column reductions to canonical forms

- Row echelon form, column echelon form, diagonal canonical form under Equivalence
- Rank, equality of row rank and column rank, nullity
- Triangular factorizations and variants of Gaussian Elimination, Fredholm's Alternatives

Determinants

- Determinant as ratio of volumes, obtainable from triangular factors
- Determinantal expansions and rank, Cramer's rule, Adjugate, Jacobi's formula for derivative

Convexity

- Convex body as convex hull of points, as intersection of half-spaces
- Support planes, separating planes

Normed linear spaces

- Vector norms, triangle inequality, convergence, completeness, compactness
- Dual norms, operator/matrix norms, projections
- Nearness to singularity, norm of inverse, ill conditioned linear systems
- Euclidean and Unitary spaces, orthogonal maps, transpose of matrix
- Gram-Schmidt orthogonalization, positive definite matrices, Cholesky factorization
- Least Squares, Linearly constrained least squares

Eigenvalues and Eigenvectors

- Triangularization by similarity, block triangularization
- Characteristic polynomial, Cayley-Hamilton theorem
- Jordan's normal form, irreducible invariant subspaces, continuity and derivatives of eigenvalues
- Real symmetric matrices, variational derivation of eigenvalues, interlacing properties
- Singular value decomposition

An important goal of the course is the capability to read and figure out mathematical material about linear algebra and matrices even if it has not been seen before.

List of Relevant Class Notes

Cross.pdf	Cross-Products and Rotations in Euclidean 2- and 3-Space.
Axioms.pdf	Axioms for Fields and Vector Spaces.
prblms1.pdf	Solutions to Problems about Axioms for Fields and Vector Spaces.
2dspaces.pdf	Notes on 2-Dimensional Spaces.
RREF1.pdf	The Reduced Row-Echelon Form is Unique.
pts.pdf	Vector Spaces, Bases, and Dual Spaces.
geo.pdf	Geometry of Elementary Operations.
geos.pdf	Geometry of Elementary Operations and Subspaces.
s10oct.pdf	Solutions to problems issued 10 Oct. 2000.
lstsqrs.pdf	Least-Squares and Bilinear Forms.
prblms2.pdf	Solutions to Problem Set 2 (Fall 1998).
tkhms.pdf	Solutions for Take-Home Test due 5 Oct. 1998.
jacobi.pdf	Jacobi's formula for the derivative of a determinant.
gji.pdf	Gauss-Jordan Inversion of Matrices.
chio.pdf	Chio's Trick for Linear Equations with Integer Coefficients.
gcd5.pdf	Euclid's GCD Algorithm for Linear Equations with Integer Coefficients.
diagprom.pdf	Diagonal Prominence.
s21nov.pdf	Solutions for Problems issued 21 Nov. 2000.
testexam.pdf	Test Problems and Solutions (Fall 1998).
qf.pdf	How to Recognize a Quadratic Form.
jordan.pdf	Jordan's Normal Form.
gilit.pdf	Gargantuan Generalized Inverses.
normlite.pdf	Notes on Vector Norms.
jensen.pdf"	Jensen's Inequality.