

18.06 Spring 2008
Outline for Final Exam

1. Elimination and solving linear systems
 - how to find particular and complete solutions
 - solvability, uniqueness, rank
 - Cramer's rule
2. Inverses
 - how to find them and use them
 - relationship to cofactors
3. $A = LU$ and $PA=LU$ decompositions
 - row reduced echelon form R
4. Vector spaces and subspaces
 - definitions, examples
5. Linear independence and bases
 - span and dimension
6. Linear transformations T
 - finding $T(x)$ for x expressed in a basis
 - how to translate into a matrix
7. Four subspaces
 - dimensions
 - how to find a basis for each
 - orthogonality properties
8. Orthogonality
9. Projection matrices
 - how to construct them
 - what they do
 - application to solve least squares
10. Orthogonal matrices
 - basic properties
11. Gram-Schmidt
 - how to do the Gram-Schmidt process
 - $A = QR$ decomposition

12. Determinants
 - definitions and properties
 - specific examples
 - methods: elimination, big formula, cofactors
13. Eigenvalues and eigenvectors
 - how to find them
 - relationship to determinant and trace
 - examples and properties
14. Diagonalization
 - how to find it
 - how to use it
 - solving differential equations
15. Spectral theorem for symmetric matrices
16. Positive definite matrices
 - properties and tests
 - why they are important
 - minimizing a quadratic
17. Similarity
 - definition
 - relationship to diagonalization
 - Jordan canonical form
18. Singular value decomposition
 - how to find it from $A'A$
 - what information it gives you
19. Graphs and networks
 - translating graph questions into linear algebra
 - application to circuits
20. Markov matrices
 - steady state and applications
21. Complex matrices
 - complex dot products
 - complex analogues of symmetric, orthogonal, etc.

Special matrices: permutation, projection, rank one, symmetric, orthogonal, reflection