

Contents

Linear Algebra and Matrix Analysis	5
Vector Spaces	6
Linear Independence, Span, Basis	8
Change of Basis	9
Constructing New Vector Spaces from Given Ones	10
Dual Vector Spaces	11
Dual Basis in Finite Dimensions	11
Linear Transformations	12
Projections	15
Nilpotents	16
Dual Transformations	20
Bilinear Forms	21
Norms	25
Continuous Linear Operators on Normed Linear Spaces	27
Equivalence of Norms	28
The Norm Equivalence Theorem	29
Norms induced by inner products	30
Closed Unit Balls in Finite Dimensional Normed Linear Spaces	31
Completeness	33
Completion of a Metric Space	35
Series in normed linear spaces	36
Norms on Operators	37
Bounded Linear Operators and Operator Norms	37
Consequences of the Hahn-Banach theorem	40
The Second Dual	40
Adjoint Transformations	40
Completeness of $\mathcal{B}(V, W)$ when W is complete	40
Analysis with Operators	41
Operators in Finite Dimensions	42
Transposes and Adjoints	43
Norms on Matrices	43
Consistent Matrix Norms	44
Families of Matrix Norms	44
Condition Number and Error Sensitivity	45

Finite Dimensional Spectral Theory	48
Unitary Equivalence	52
Schur Unitary Triangularization Theorem	52
Cayley-Hamilton Theorem	53
Rayleigh Quotients and the Courant-Fischer Minimax Theorem	54
Non-Unitary Similarity Transformations	56
Jordan Form	57
Spectral Decomposition	59
Jordan Form over \mathbb{R}	60
Non-Square Matrices	61
Singular Value Decomposition (SVD)	61
Applications of SVD	64
Linear Least Squares Problems	66
Linear Least Squares, SVD, and Moore-Penrose Pseudoinverse	66
LU Factorization	72
QR Factorization	75
Using QR Factorization to Solve Least Squares Problems	77
The QR Algorithm	77
Convergence of the QR Algorithm	78
Resolvent	80
Perturbation of Eigenvalues and Eigenvectors	83
Functional Calculus	90
The Spectral Mapping Theorem	93
Logarithms of Invertible Matrices	95