Linear algebra

An introduction to matrix algebra

These slides provide a quick introduction to matrices. They might be useful if you're encountering matrices for the first time and want to start working with them immediately.

- For help with some terminology associated with matrices row, column matrices and their entries, identity, square and zero matrices, and the transpose of a matrix. Introduction to matrices (pdf, 195KB)
- For help with matrix arithmetic such as adding and subtracting matrices A ± B, multiplying them by scalars cA, and associated properties.
 Addition, subtraction and scalar multiplication (adf. 178K8):
- For help with multiplying two matrices A × B, and the properties of matrix multiplication.

Matrix multiplication (pdf, 304KB)

The inverse matrix (pdf, 80K8)

- For an introduction to solving systems of linear equations using matrices: the augmented matrix and elementary row operations.
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- For a worked example of Gaussian elimination, using elementary row operations to reduce matrix to row echelon form, and solving the system by back substitution.
 Using elementary row operations to solve a system of equations (pdf, 202KB).
- An overview of the inverse A^{-1} of a matrix, and how to find the inverse of a 2×2 matrix $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$
- Using Gaussian elimination to find the inverse of an π × π matrix: a worked example
 of a 3 × 3 case.

Finding the inverse of a matrix (pdf, 84KB)

- Using the inverse of a matrix to solve a system of linear equations.
 Solving systems of linear equations using the inverse (pdf, 70 KB)
- For an introduction to determinants and finding the determinant of a matrix using row or column expansions.

Determinants (pdf, 82K8)

- For some useful properties of determinants such as their relationships with elementary row operations, the determinants of a triangular matrices, and of a product det(AB).
 Properties of determinants (pdf. 82KB).
- For a taste of how matrix algebra can be applied to linear regression and ordinary least squares estimates.
 Using matrix elgebra in linear regression (pdf, 82KB).

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For help with interpreting and finding the vector equation of a line \(\vec{r} = \vec{p_0} + t \vec{v} \).
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Pearson Linear Algebra Study Guide

David C. Lay, Steven R. Lay, Judi J. McDonald

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- 1. Understanding the eBook Pearson Linear Algebra Study Guide
 - The Rise of Digital Reading Pearson Linear Algebra Study Guide
 - Advantages of eBooks Over Traditional Books
- 2. Identifying Pearson Linear Algebra Study Guide
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
- 3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Pearson Linear Algebra Study Guide
 - User-Friendly Interface
- 4. Exploring eBook Recommendations from Pearson Linear Algebra Study Guide

- Personalized Recommendations
- Pearson Linear Algebra Study Guide User Reviews and Ratings
- Pearson Linear Algebra Study Guide and Bestseller Lists
- 5. Accessing Pearson Linear Algebra Study Guide Free and Paid eBooks
 - Pearson Linear Algebra Study Guide Public Domain eBooks
 - Pearson Linear Algebra Study Guide eBook Subscription Services
 - Pearson Linear Algebra Study Guide Budget-Friendly Options
- 6. Navigating Pearson Linear Algebra Study Guide eBook Formats
 - o ePub, PDF, MOBI, and More
 - Pearson Linear Algebra Study Guide Compatibility with Devices
 - Pearson Linear Algebra Study Guide Enhanced eBook Features
- 7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Pearson Linear Algebra Study Guide
 - Highlighting and Note-Taking Pearson Linear Algebra Study Guide
 - Interactive Elements Pearson Linear Algebra Study Guide
- 8. Staying Engaged with Pearson Linear Algebra Study Guide
 - o Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Pearson Linear Algebra Study Guide
- 9. Balancing eBooks and Physical Books Pearson Linear Algebra Study Guide
 - Benefits of a Digital Library
 - o Creating a Diverse Reading Collection Pearson Linear Algebra Study Guide
- 10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
- 11. Cultivating a Reading Routine Pearson Linear Algebra Study Guide
 - Setting Reading Goals Pearson Linear Algebra Study Guide
 - Carving Out Dedicated Reading Time
- 12. Sourcing Reliable Information of Pearson Linear Algebra Study Guide

- Fact-Checking eBook Content of Pearson Linear Algebra Study Guide
- Distinguishing Credible Sources
- 13. Promoting Lifelong Learning
 - Utilizing eBooks for Skill Development
 - Exploring Educational eBooks
- 14. Embracing eBook Trends
 - Integration of Multimedia Elements
 - Interactive and Gamified eBooks

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