Linear algebra

An introduction to matrix alaebra

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 (edf. 178K5)
- 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. Elementary row operations (pdf, 72KB)
- 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 R X R matrix: a worked example. of a 3 × 3 case.

Finding the inverse of a matrix (pdf, 04KB)

- 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 savaires estimates. Using matrix algebra in linear regression (pdf, 63KB):

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