

**SIDE 1/2** RIGOUR · Proof toolkit & induction ·  $\epsilon$ - $\delta$  Limits · Completeness & sup · Continuity · IVT/EVT · Rolle-MVT-Taylor · Riemann & FTC

**REVISION SHEET · ALL TOPICS**

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## 0 • Exam Blueprint

★ **PROVE, don't just compute.** This is the *Advanced* unit ( $\approx 4$  h/wk vs 3); nearly every definition is stated rigorously and almost every theorem is **proved**. The 60% exam rewards a correct  $\epsilon$ - $\delta$  argument, a clean induction, a fully-justified IVT/MVT, and linear-algebra *reasoning* — not the final number alone.

**Assessment:** exam 60% · mid-sem quiz 13% · 10 online quizzes 10% · 2 assignments 15% · tutorials 2%. Both streams (Calculus + Linear Algebra) on one paper.

**Where marks are won:**  $\epsilon$ - $\delta$  limit proofs · sup/inf completeness · induction (weak & strong) · the Rolle  $\rightarrow$  MVT  $\rightarrow$  Taylor  $\rightarrow$  FTC chain · rank-nullity & eigenvalue reasoning. These are exactly what mainstream 1061 can't do.

**Two streams, one paper:** Calculus (Cirstea, Daners notes) runs complex numbers  $\rightarrow$  limits  $\rightarrow$  continuity  $\rightarrow$  differentiation  $\rightarrow$  Taylor  $\rightarrow$  integration; Linear Algebra (Brownlowe) runs vectors  $\rightarrow$  systems  $\rightarrow$  matrices  $\rightarrow$  subspaces  $\rightarrow$  transformations  $\rightarrow$  eigenvalues. **Reproduce named proofs verbatim where you can** — they recur.

**SIA  $\rightarrow$  Style is graded (LO2): write proofs as full English sentences mixing words + symbols. Pure symbol-soup OR pure prose both lose marks even with the right idea. State the definition first, name the technique, then argue.**

## 1 • Proof Toolkit

**Quantifiers & negation** — get these exact or lose partial credit.  $\neg(\forall x P(x)) \equiv \exists x \neg P(x)$ ;  $\neg(\exists x P(x)) \equiv \forall x \neg P(x)$ . Prove  $\exists x P(x)$  by exhibiting one witness; prove  $\forall x P(x)$  by a generalised argument on arbitrary  $x$ ; **disprove  $\forall$  by a single counterexample.**

### THREE GENERALISED PROOFS

- **Direct** — assume P, deduce Q, e.g.  $m \equiv j^2 \Rightarrow mn \equiv (jk)^2$ .
- **Contrapositive** — to prove  $P \Rightarrow Q$ , prove  $\neg Q \Rightarrow \neg P$ . e.g.  $n^2$  even  $\Rightarrow n$  even (assume  $n=2k+1 \Rightarrow n^2$  odd).
- **Contradiction** — assume  $P \wedge \neg Q$ , derive absurdity. Classic:  $\sqrt{2}$  irrational.
- **Cases** — for (P or Q)  $\Rightarrow R$ , prove each branch.

▲ A counterexample is a complete proof of a "false/disprove" claim.

**Notation marks:**  $\in$  "element of";  $\equiv$  "defined to be" (vs  $=$  a deduced equality); distinguish  $\equiv, =, \approx$ . Number systems  $\mathbb{N} \subset \mathbb{Z} \subset \mathbb{Q} \subset \mathbb{R} \subset \mathbb{C}$ . Set-builder  $\{x \in \mathbb{Z} : 1 \leq x \leq 5\}$ . Sloppy quantifier order or arrows lose marks even when the idea is right.

## 1b • Induction Template

**Weak induction.** P(n) for all  $n \in \mathbb{N}$  if: (Basis) P(0) (or P(1)) holds; (Step) assume P(k) [the inductive hypothesis], prove P(k+1).

- SKELETON**
1. State P(n) precisely.
  2. Basis: verify P(0).
  3. Step: "Assume P(k). Then ..."  $\Rightarrow$  P(k+1).
  4. By induction P(n)  $\forall n$ .

Canonical:  $3 | 4^n - 1$ , via  $4^n \equiv (k+1)^n \equiv 1 \pmod{3}$ . **Strong (complete) induction.** Basis P(0), P(1); step: if P(i) holds for all  $0 \leq i \leq k$  then P(k+1). Use strong cases — e.g. order  $\geq 2$  recurrences (Fibonacci-type  $f(n+2) = f(n+1) + f(n)$ ).

## 2 • The $\epsilon$ - $\delta$ Limit

DEFINITION:  $f$  defined on an open interval around  $a$  (not necessarily at  $a$ ).

$$\lim_{x \rightarrow a} f(x) = L \iff \forall \epsilon > 0 \exists \delta > 0 : 0 < |x-a| < \delta \Rightarrow |f(x)-L| < \epsilon$$

**Variants (all examinable):**  
 $\lim_{x \rightarrow a} f(x) = \pm\infty : \forall M \exists \delta > 0, 0 < |x-a| < \delta \Rightarrow f(x) > M$   
 $\lim_{x \rightarrow \infty} f(x) = L : \forall \epsilon > 0 \exists N, x > N \Rightarrow |f(x)-L| < \epsilon$

plus one-sided ( $x \rightarrow a^+$ ,  $a^-$ ) and  $\pm\infty$  order/value combinations. **The quantifier ORDER is the marked part.**

## 2b • $\epsilon$ - $\delta$ Proof Skeleton

- METHOD**
1. Fix  $\epsilon > 0$  (arbitrary).
  2. Bound  $|f(x)-L| \leq$  (expr in  $|x-a|$ ).
  3. Choose  $\delta$  so that bound  $< \epsilon$ .
  4. Verify  $0 < |x-a| < \delta \Rightarrow |f(x)-L| < \epsilon$ .

**Worked:**  $\lim_{x \rightarrow a} \sqrt{x} = \sqrt{a}$  ( $a > 0$ ).  $|\sqrt{x}-\sqrt{a}| = |x-a|/(\sqrt{x}+\sqrt{a}) \leq |x-a|/\sqrt{a}$ . So take  $\delta = \epsilon\sqrt{a}$ ; then  $|x-a| < \delta \Rightarrow |\sqrt{x}-\sqrt{a}| \leq \delta/\sqrt{a} = \epsilon$ . ■  
**Squeeze law:**  $f \leq h \leq g$  near  $a$  and  $\lim f = \lim g = L \Rightarrow \lim h = L$ . Kills  $x \cos(1/x) > 0$ . **Fundamental limit:**  $\lim_{x \rightarrow 0} \sin x / x = 1$ .

**DNE by two sequences** ▲: if  $x_n \rightarrow a$ ,  $x_n$  near  $a$  give  $\lim f(x_n) \neq \lim f(x_n)$ , the limit does not exist. You must exhibit both sequences — don't just assert oscillation.

## 3 • Continuity

**DEFINITION:**  $f$  is continuous at  $a$  if  $\lim_{x \rightarrow a} f(x)$  exists and equals  $f(a)$ . One-sided: right-cts at  $a$  if  $\lim_{x \rightarrow a^+} f(x) = f(a)$ . Continuous on  $A =$  cts at each point.

▲ A limit can exist yet  $f$  be discontinuous because  $f(a) \neq \lim$ . Piecewise "find  $a, b$  so  $f$  continuous": match one-sided limits to the value.

**Substitution (composition):**  $f$  cts at  $m$  and  $\lim(x \rightarrow a) g = m \Rightarrow \lim(x \rightarrow a) f(g(x)) = f(m)$ . Proof chains two  $\epsilon$ - $\delta$  statements.

**Worked (DNE):**  $\lim_{x \rightarrow 0^+} \cos(1/\sqrt{x})$  fails to exist. Take  $x_n = 1/(4n^2\pi^2) \rightarrow 0$  with  $\cos \rightarrow 1$ , and  $x_n = 1/(\pi/2+2n\pi)^2 \rightarrow 0$  with  $\cos \rightarrow 0$ . Two limits differ  $\Rightarrow$  no limit. ■

## 3b • Limit Laws

Once a few limits are proved from the definition, combine by the laws:  $\lim(f \pm g) = \lim f \pm \lim g$ ;  $\lim(f/g) = \lim f / \lim g$  (denominator limit  $\neq 0$ ). Polynomials & rationals are continuous on their domain, so limits = substitution there.

▲ Laws presuppose each piece's limit exists — never split a limit you haven't shown exists ( $0 \cdot \infty, \infty \cdot \infty$  traps).

**Asymptotes from limits:**  $\lim_{x \rightarrow a} f(x) = \pm\infty$  = vertical asymptote  $x=a$ ;  $\lim_{x \rightarrow \pm\infty} f(x) = L$  = horizontal asymptote  $y=L$ . e.g.  $\arctan x$  has horizontal  $y = \pm\pi/2$ ;  $1/x$  has both.

**Worked squeeze:** show  $\lim_{x \rightarrow 0} x^2 \sin(1/x) = 0$ . Since  $-x^2 \leq x^2 \sin(1/x) \leq x^2$  and both bounds  $\rightarrow 0$ , the squeeze law gives 0. (note  $\sin(1/x)$  alone has no limit at 0 — the  $x^2$  factor is what forces it.) Likewise  $\lim_{x \rightarrow \infty} \cos x/x = 0$  by squeeze between  $\pm 1/x$ .

The sequential criterion (DNE via two sequences) is also the bridge to limits of sequences — the same  $\epsilon$ - $N$  machinery underlies both.

## 4 • Completeness & sup/inf

**ACR nonempty is bounded above** if  $\exists b$ :  $a \leq b \forall a \in A$  (b an upper bound); dually bounded below.

- C = SUP A (LEAST UPPER BOUND)**  
 (1)  $a \leq c \forall a \in A$  [ $c$  is an upper bound]  
 (2)  $\forall$  upper bound  $b : c \leq b$  [least one]

$\beta = \inf A =$  greatest lower bound (dual). **LUB Axiom** ▲ (defining property of  $\mathbb{R}$ ): every nonempty  $A \subset \mathbb{R}$  bounded above has a supremum in  $\mathbb{R}$  (dual GLB axiom for inf).

sup A need not lie in A:  $A = \{1-1/n\}$  has sup  $A=1 \notin A$ . If sup  $A \in A$  then sup  $A = \max A$ .

## 4b • How to PROVE $c = \sup A$

- TWO-CLAUSE RECIPE**  
 (1) Show  $a \leq c$  for every  $a \in A$ .  
 (2) Show no smaller bound:  $\forall \epsilon > 0 \exists a \in A$  with  $c-\epsilon < a \leq c$ .  
 Clause (2) says " $c-\epsilon$  is not an upper bound for any  $\epsilon > 0$ " — the standard way to pin the least bound. ▲  
 Verifying only clause (1) is the most common lost-mark.

**Approximating sequence:** if  $c = \sup A$  then taking  $\epsilon = 1/n$  gives  $a_n \in A$  with  $c-1/n < a_n \leq c$ , so  $a_n \rightarrow c$ . A monotone increasing sequence in  $A$  also reaches sup  $A$ .

## 5 • IVT & EVT

**Intermediate Value Thm** ▲.  $f: [a, b] \rightarrow \mathbb{R}$  continuous  $\Rightarrow$  for every  $l$  strictly between  $f(a), f(b)$ ,  $\exists x \in [a, b]$  with  $f(x) = l$ . [a, x], let  $x_n = \sup A$  (completeness!). Continuity sequences  $f(x_n) = l$  from both sides. ■

**Use:** "show  $f$  has a root"  $\Rightarrow$  sign change at two points (or limits at  $\pm\infty$ ), then IVT.

**Extreme Value Thm** ▲.  $f$  continuous on closed bounded  $[a, b] \Rightarrow \exists x_m, x_M$  with  $f(x_m) \leq f \leq f(x_M)$  (min & max attained), so Range =  $[f(x_m), f(x_M)]$ .  
 ▲ EVT needs closed + bounded + continuous; drop any (open interval, jump) and max/min can fail.

**Surjectivity:** cts  $f$  with  $\lim_{x \rightarrow -\infty} f(x) = -\infty, \lim_{x \rightarrow +\infty} f(x) = +\infty \Rightarrow$  IVT gives every value.

## 5b • Worked - sup proof

Claim:  $A = \{1-1/n : n \geq 1\}$  has sup  $A = 1$ .

(1) **Upper bound:**  $1-1/n < 1$  for all  $n \geq 1$ , so 1 is an upper bound.

(2) **Least:** take any  $\epsilon > 0$ . Pick  $n$  with  $1/n < \epsilon$  (Archimedean). Then  $1-1/n > 1-\epsilon$ , so  $1-\epsilon$  is not an upper bound. Hence no number  $< 1$  bounds  $A$ .  $\Rightarrow \sup A = 1$  (and  $1 \in A$ , so  $A$  has no maximum).  
 Note  $\inf A = 0$  (attained at  $n=1$ , so  $\inf A = \min A = 0$ ).  
 ▲ Conventions:  $A$  unbounded above  $\Rightarrow \sup A = +\infty$ ;  $A = \emptyset \Rightarrow \sup A = -\infty$ . These edge cases appear in "state the sup" questions.

The EVT also proves: a continuous function on a closed bounded interval is bounded — boundedness comes first, then the bounds are attained.

## 5c • Worked - IVT root

Show  $x^2 + x - 1 = 0$  has a real root. Let  $f(x) = x^2 + x - 1$ , continuous.  $f(0) = -1 < 0, f(1) = 1 > 0$ ; by IVT  $\exists c \in (0, 1)$  with  $f(c) = 0$ .  $f'(x) = 2x + 1 > 0 \Rightarrow f$  strictly increasing  $\Rightarrow$  exactly one root. ■ This "IVT for existence + monotonicity for uniqueness" pairing is the standard root-counting answer.

## 6 • Differentiation

**DEFINITION:**  $f'(x_0) = \lim_{x \rightarrow x_0} [f(x) - f(x_0)] / (x - x_0) \in \mathbb{R}$ . Differentiable  $\Rightarrow$  continuous (not conversely).

**Carathéodory form:**  $\exists m$  continuous at  $x_0$  with  $f(x) = f(x_0) + m(x-x_0)$ , and  $f'(x_0) = m(x_0)$  — makes product/chain-rule proofs clean.

**RULES**  
 $(f+g)' = f' + g'$  ·  $(fg)' = f'g + fg'$   
 $(f/g)' = (f'g - fg')/g^2$  ·  $(f \circ g)' = f'(g) \cdot g'$   
**Critical point:**  $f'(x_0) = 0$  or undefined. Extrema are critical, but **not every critical point is an extremum** ( $x^2$  at 0). 2nd-deriv test:  $f'' > 0$  min,  $< 0$  max,  $= 0$  inconclusive.

## 7 • The MVT Chain

**Rolle** ▲.  $f$  cts  $[a, b]$ , diff  $(a, b)$ ,  $f(a) = f(b) \Rightarrow \exists c \in (a, b)$ :  $f'(c) = 0$ . *Proof:* EVT gives extrema; an interior extremum forces  $f'(c) = 0$  (else  $f$  const).  
**Cauchy MVT** ▲.  $\exists c$ :  $[f(b)-f(a)]g'(c) = [g(b)-g(a)]f'(c)$ . *Proof:* apply Rolle to  $F(x) = [f(b)-f(a)][g(x)-g(a)] - [g(b)-g(a)][f(x)-f(a)]$  ( $F(a) = F(b) = 0$ ).

**MVT (TAKE G(X)=X)**  
 $\exists c \in (a, b) : f'(c) = [f(b)-f(a)] / (b-a)$   
**Corollaries:**  $f' \neq 0 \Rightarrow f$  const;  $f' > 0 \Rightarrow$  strictly  $\nearrow$ ;  $f' < 0 \Rightarrow$  strictly  $\searrow$  (proof: MVT on subintervals). "How many roots?"  $\Rightarrow f'$  one sign  $\Rightarrow$  injective  $\Rightarrow \leq 1$  root, + IVT for existence.

**L'Hôpital** ▲ (from Cauchy MVT).  $0/0$  form,  $g' \neq 0$ ,  $\lim f'/g' = L \Rightarrow \lim f/g = L$ . *Proof:* set  $f(x) = g(x)a$ , apply Cauchy MVT on  $[a, x]$ .

## 7b • Worked • MVT use

**Prove  $|\sin a - \sin b| \leq |a-b|$ .** Apply MVT to  $f(x) = \sin x$  on  $[b, a]$ :  $\sin a - \sin b = \cos(c)(a-b)$  for some  $c$ . Since  $|\cos c| \leq 1$ ,  $|\sin a - \sin b| \leq |a-b|$ .  
**Monotone count:** "how many maxima has  $3x - \sin x$ ?"  $f'(x) = 3 - \cos x \geq 2 > 0 \Rightarrow$  strictly increasing  $\Rightarrow$  at most one root;  $f(0) = 0$  gives exactly one.

## 7c • Implicit Diff & L'Hôpital

**Implicit:** differentiate the relation in  $x$  treating  $y=y(x)$ , then solve  $dy/dx$ . e.g.  $x^2 y^2 + x \sin y = 4 \Rightarrow dy/dx = -(2xy^2 + \sin y)/(2x^2 y + x \cos y)$ .

**L'Hôpital worked:**  $\lim_{x \rightarrow 0} (1 - \cos x)/x^2 = \lim \sin x/2x = \lim \cos x/2 = 1/2$  (two applications, each a 0/0 form). Check the indeterminate form before each step.

## 7d • Diff $\Rightarrow$ Cts, not conversely

$f(x) = |x|$  is continuous at 0 but not differentiable: the left difference quotient  $\rightarrow -1$ , the right  $\rightarrow +1$ , so  $f'(0)$  does not exist. Differentiable  $\Rightarrow$  continuous; continuous  $\nRightarrow$  differentiable.

2nd-deriv test inconclusive case:  $f(x) = x^4$  at 0 has  $f' = f'' = 0$  yet a min — fall back to the sign change of  $f'$ .

**Role in one line:** any polynomial of degree  $n$  has at most  $n$  real roots — between consecutive roots  $f'(c) = 0$  by Rolle, so the derivative (degree  $n-1$ ) caps the root count by induction.

The product/chain proofs run cleanest through the Carathéodory form: write each factor as  $f(x_0) + m(x-x_0)$  and read off the derivative from  $m(x_0)$ . Singular critical points ( $f'$  undefined) count too:  $|x|$  at 0 is a minimum with no derivative — always check both stationary and singular points.

## 8 • Taylor + Lagrange

**DEFINITION:**  $T_n(x) = \sum_{k=0}^n \frac{f^{(k)}(x_0)}{k!} (x-x_0)^k$ .  $T_n$  is the unique degree- $\leq n$  poly  $P$  with  $\lim_{x \rightarrow x_0} [f-P]/(x-x_0)^n = 0$  — so build it by substitution / multiply / integrate, no repeated differentiation.

**LAGRANGE REMAINDER** ▲.  $R_n(x) = f^{(n+1)}(c)/(n+1)! \cdot (x-x_0)^{n+1}$  for some  $c$  between  $x_0$  and  $x$ .  
*Proof:* Cauchy MVT on  $F(x) = \sum_{k=0}^n \frac{f^{(k)}(t)}{k!} (x-t)^k$  and  $G(t) = (x-t)^{n+1}$ ; the sum telescopes to  $F'(t) = f^{(n+1)}(t)/n! \cdot (x-t)^n$ . ■

**ERROR BOUND (THE EXAM USE)**  
 $|R_n(x)| \leq \max |f^{(n+1)}| / (n+1)! \cdot |x-x_0|^{n+1}$   
 e.g.  $\ln(1.1) > 10^{-4}$ : smallest  $n$  with  $1/[(n+1)10^{n+1}] < 10^{-4} \Rightarrow n=3$ .

## 8b • Standard Series

$e^x = \sum x^k/k! \cdot 1/(1-x) = \sum x^k (|x| < 1)$   
 $\sin x = \sum (-1)^k x^{2k+1}/(2k+1)!$   
 $\cos x = \sum (-1)^k x^{2k}/(2k)!$   
 $\ln(1+x) = \sum (-1)^k x^{k+1}/(k+1) (|x| < 1)$   
 Parity:  $\sin/\arctan$  (odd)  $\rightarrow$  odd powers;  $\cos$  (even)  $\rightarrow$  even powers. ▲ Taylor poly always exists; the series represents  $f$  only if  $R_n \rightarrow 0$  — must be shown ( $e^x$  via Lagrange +  $|x|^{n+1}/(n+1)! \rightarrow 0$ ).

## 8c • Build Without Differentiating

- **Substitution:** order-n poly of  $f(ax^n)$  =  $T_n(ax^n)$  (order  $n$ ). e.g.  $e^x x^2 = \sum x^{2k}/k!$ .
- **Integrate (differentiate):** integrate  $1/(1+t) = \sum (-1)^k t^k$   $\Rightarrow \arctan x = \sum (-1)^k x^{2k+1}/(2k+1)$ .
- **Multiply:** multiply two polys, keep terms up to order  $n$ .

Uniqueness (the limit characterisation) guarantees any method gives the same Taylor polynomial. Also  $\arctan x = \sum (-1)^k x^{2k+1}/(2k+1)$  on  $|x| < 1$ .

## 8d • Convergence

**Geometric prototype:**  $1/(1-x) = \lim_{n \rightarrow \infty} (1+x+\dots+x^n)$ , remainder  $x^{n+1}/(1-x) \rightarrow 0$  for  $|x| < 1$ .  
**Radius:** factorial coefficients ( $e^x, e^{-x^2}$ ),  $\sin, \cos$  converge  $\forall x$ ; geometric-type  $1/(1+x^2)$  only on  $(-1, 1)$ .  
 Representing  $f$  always needs  $R_n \rightarrow 0$ , proved case-by-case.

## 8e • Worked - Estimate $e^x$

Estimate  $e^{0.5}$  with  $T_3$  and bound the error.  $T_3(0.5) = 1 + 0.5 + 0.125 + 0.0208\dots = 1.6458$ . Since  $f^{(4)} = e^x$  and  $e^{0.5} < 2$ ,  $|R_3| \leq 2/4! \cdot 0.5^4 = 2/24 \cdot 0.0625 \approx 0.0052$ . So  $e^{0.5} \approx 1.646 \pm 0.006$  (true 1.6487). ■

**Taylor poly of degree 2 at 0** for  $f(x) = \sqrt{1+x}$ :  $f(0) = 1, f'(0) = 1/2, f''(0) = -1/4$ , so  $T_2 = 1 + x/2 - x^2/8$ . Limits of indeterminate forms can be read straight off the leading Taylor terms (a fast alternative to L'Hôpital), e.g.  $\lim_{x \rightarrow 0} (\sin x - x)/x^3$ :  $\sin x = x - x^3/6 + \dots$ , so the quotient  $\rightarrow -1/6$ . Reading the first non-vanishing term beats repeated L'Hôpital.

▲ A function can be infinitely differentiable yet its Taylor series not represent it away from  $x_0$  — convergence of the series and equality with  $f$  are separate facts.

## 9 • Riemann Integral

Partition  $P: a = x_0 < \dots < x_n = b$ ,  $\Delta x_k = x_k - x_{k-1}$ , norm  $\|P\| = \max \Delta x_k$ . Riemann sum  $S = \sum f(x_k^*) \Delta x_k$ .

**INTEGRABLE**  
 bounded  $f$  is integrable if  $\lim(\|P\| \rightarrow 0) S = A$  exists (same  $A \forall$  partitions & samples);  $\int_a^b f := A$ .

**Darboux** ▲: with  $U(f, P) = \sum \inf f \Delta x_k, L(f, P) = \sum \inf f \Delta x_k$ ,  $f$  integrable  $\Leftrightarrow \forall \epsilon > 0 \exists P: U-L < \epsilon$ ; then  $L \leq f \leq U$ . Continuous  $\Rightarrow$  integrable; monotone  $\Rightarrow$  integrable. ▲ Bounded  $\nRightarrow$  integrable (Dirichlet 1\_Q:  $U=1, L=-1$  always). Unbounded  $\nRightarrow$  not integrable.

**From definition:** for  $f(x) = x$  on  $[a, b]$ , equidistant partition gives  $U_n, L_n \rightarrow (b^2-a^2)/2$  using  $\sum k = n(n+1)/2$ , so  $\int_a^b x dx = (b^2-a^2)/2$ .

## 9b • Integral Properties

$\int (kf + lg) = k \int f + l \int g$  (linearity)  
 $\int_a^b f = \int_a^c f + \int_c^b f$  (additivity)  
 $f \leq g \Rightarrow \int f \leq \int g$  ·  $|f| \leq |g| \Rightarrow \int |f| \leq \int |g|$

**Symmetry tricks:** on  $[-a, a]$  even  $\Rightarrow 2 \int_0^a$ , odd  $\Rightarrow 0$ ;  $\int_0^a \pi x f(\sin x) dx = (\pi/2) \int_0^a \pi f(\sin x) dx$ .

**Why unbounded fails (Darboux):** if  $f$  is unbounded above on some subinterval, the sup there is  $+\infty$ , so  $U(f, P) = \infty$  for every  $P$  and  $U-L$  can't be made  $< \epsilon \Rightarrow$  not integrable (e.g.  $1/x$  on  $(0, 1]$ ).

## 10 • FTC • both parts

$F(x) = \int_a^x f$  is continuous when  $f$  integrable ( $|f| \leq C$  + triangle inequality + squeeze).

**FTC I:**  $f$  cts  $\Rightarrow F(x) = \int_a^x f$  is differentiable,  $F'(x) = f(x)$ . *Proof:*  $[F(x+h)-F(x)]/h = (1/h) \int_x^{x+h} f$ ; by EVT/IVT <

### SIDE 2/2

STRUCTURE · Complex numbers · de Moivre & roots · Vectors & Cauchy-Schwarz · Gaussian elimination · Vector spaces · Rank-nullity

### REVISION SHEET · ALL TOPICS

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## 11 · Complex Numbers

**CARTESIAN → POLAR**  
z = x+iy, i<sup>2</sup>=-1. Argand plot (x,y). Conjugate  $\bar{z} = x-iy$ ; Re z = (z+ $\bar{z}$ )/2, Im z = (z-z $\bar{z}$ )/2i; |z|<sup>2</sup> = z $\bar{z}$ .

**POLAR / EXPONENTIAL**  
z = r(cos  $\theta$  + i sin  $\theta$ ) = r e<sup>i $\theta$</sup>   
r = |z| =  $\sqrt{x^2+y^2}$ ,  $\theta = \arg z$   
arg z mod 2 $\pi$ ; **principal Arg z**  $\in (-\pi, \pi]$ . Euler: e<sup>i $\theta$</sup>  = cos  $\theta$  + i sin  $\theta$ . Product/quotient: multiply/divide moduli, add/subtract args.

Cartesian  $\leftrightarrow$  polar is where sign/quadrant errors cost marks — check which quadrant (x,y) sits in before fixing  $\theta$ .

**Arithmetic:** (a+ib)(c+id) = (ac-bd) + i(ad+bc); divide by multiplying by the conjugate, z/w = z $\bar{w}$ /|w|<sup>2</sup>. **Quadratics over C:** usual formula; for real coefficients complex roots come in conjugate pairs.

## 11b · de Moivre & Roots

**DE MOIVRE, n $\in$ Z**  
(r(cos  $\theta$  + i sin  $\theta$ ))<sup>n</sup> = r<sup>n</sup>(cos n $\theta$  + i sin n $\theta$ )  
i.e. (r e<sup>i $\theta$</sup> )<sup>n</sup> = r<sup>n</sup> e<sup>i(n $\theta$ )</sup>

**Proof for n $\in$ N by induction:** n=1 trivial; assume for k, then (e<sup>i $\theta$</sup> )<sup>k+1</sup> = (e<sup>i $\theta$</sup> )<sup>k</sup> e<sup>i $\theta$</sup>  = e<sup>i(k $\theta$ )</sup> e<sup>i $\theta$</sup>  = e<sup>i(k+1) $\theta$</sup>  by the angle-sum identities. ■ (extend to z via z<sup>-1</sup>)  
**Use:** multiple-angle formulas; expand (1+ic)<sup>n</sup> by binomial, split Re/Im.

**N-TH ROOTS OF Z = R e<sup>i $\theta$</sup>**   
a<sub>k</sub> = r<sup>1/n</sup>(1/n) e<sup>i $\theta$ (1+2k $\pi$ /n), k=0, ..., n-1</sup>

**n-th roots of unity:** e<sup>i(2 $\pi$ k/n)</sup> — n equally-spaced points, a regular n-gon on the unit circle.  $\Delta$ . For z<sup>n</sup>=a give all n roots. Real-coeff polynomials: complex roots in conjugate pairs.

## 11c · Worked · Roots of Unity

**Solve z<sup>3</sup> = 8.** Write 8 = 8e<sup>i(0)}</sup>. Roots a<sub>k</sub> = 8<sup>1/3</sup>e<sup>i(2 $\pi$ k/3)</sup> = 2e<sup>i(2 $\pi$ k/3)</sup>, k=0,1,2. i.e. 2, 2e<sup>i(2 $\pi$ /3)</sup> = -1+i $\sqrt{3}$ , 2e<sup>i(4 $\pi$ /3)</sup> = -1-i $\sqrt{3}$ . Three points 120° apart, radius 2. ■  
**de Moivre use:** (1+i)<sup>n</sup> = polar 1+i =  $\sqrt{2}$  e<sup>i $\pi$ /4</sup>, so (1+i)<sup>n</sup> = ( $\sqrt{2}$ )<sup>n</sup> e<sup>i(n $\pi$ /4)</sup> = 16. Cartesian expansion would be far slower. Assignment 1 used (1+ic)<sup>n</sup> = sin 5 $\theta$  = 0 to deduce tan( $\pi$ /5).

## 12 · Vectors in R<sup>n</sup>

u·v, cu componentwise; ||cv|| = |c| ||v||. Addition is head-to-tail; A=(a<sub>11</sub>, ..., a<sub>1n}</sub>)  $\Rightarrow$  position vector OA<sub>1</sub>.

**Length** ||v|| =  $\sqrt{v_1^2 + \dots + v_n^2}$ ; unit vector v/||v||; standard basis e<sub>i</sub> (1 in slot i).

**Linear combination:** v = c<sub>1</sub>v<sub>1</sub> + ... + c<sub>n</sub>v<sub>n</sub>. **Dot product** u·v =  $\sum u_i v_i$ ; symmetric, bilinear, u·u  $\geq$  0 ( $=$  0  $\Rightarrow$  u=0), ||u|| =  $\sqrt{u \cdot u}$ . The dot-product axioms (symmetry, additivity, (cu)·v=(c(u·v)), positive-definiteness) are exactly the **inner-product axioms** — the abstract setting in which Cauchy-Schwarz and the triangle inequality are proved once and reused.

$\Delta$  R<sup>n</sup> with these operations satisfies the 8 vector-space axioms — the prototype against which every abstract vector space on side 2 is checked.

Geometrically: c>0 keeps direction, c<0 reverses it, and |c| scales the length by |c| — the algebra and the picture must agree.

## 13 · Cauchy-Schwarz

**CAUCHY-SCHWARZ**  
|u·v|  $\leq$  ||u|| ||v||

**Proof:** for t $\in$ R, p(t)=(tu+v)·(tu+v)=||t<sup>2</sup>u+2(tu)v+t<sup>2</sup>v||<sup>2</sup>  $\geq$  0. A non-negative quadratic has **discriminant**  $\leq$  0: 4(u·v)<sup>2</sup> - 4||u||<sup>2</sup>||v||<sup>2</sup>  $\leq$  0  $\Rightarrow$  |u·v|  $\leq$  ||u|| ||v||. ■

**TRIANGLE INEQUALITY**  
||u+v||  $\leq$  ||u|| + ||v||  
**Proof:** expand ||u+v||<sup>2</sup> = ||u||<sup>2</sup>+2(u·v)+||v||<sup>2</sup>  $\leq$  ||u||<sup>2</sup>+2||u|| ||v||+||v||<sup>2</sup> = (||u||+||v||)<sup>2</sup> by Cauchy-Schwarz. ■

**Geometric:** u·v = ||u|| ||v|| cos  $\theta$  (proved by the cosine rule on ||u-v||<sup>2</sup>). u $\perp$ v  $\Rightarrow$  u·v=0.

Equality in Cauchy-Schwarz holds  $\Rightarrow$  u,v are parallel (the quadratic p(t) then has a real double root). This is the geometric content: cos  $\theta$  =  $\pm$ 1.

## 13b · Projection & Cross

**PROJECTION OF V ONTO U**  
proj<sub>u</sub> v = (u·v)/(u·u) · u = (u·v)/||u||<sup>2</sup> · u

Decompose v = proj<sub>u</sub> v + (v - proj<sub>u</sub> v) (parallel + orthogonal).

**CROSS PRODUCT (R<sup>3</sup>)**  
u $\times$ v = [u<sub>2</sub>v<sub>3</sub>-u<sub>3</sub>v<sub>2</sub>, u<sub>3</sub>v<sub>1</sub>-u<sub>1</sub>v<sub>3</sub>, u<sub>1</sub>v<sub>2</sub>-u<sub>2</sub>v<sub>1</sub>]

Anticommutative u $\times$ v = -(v $\times$ u); u $\times$ u=0; i, j both u and v; right-hand rule; distributive; c(u $\times$ v) = (cu) $\times$ v. ||u $\times$ v|| = ||u|| ||v|| sin  $\theta$  (via Lagrange identity ||u||<sup>2</sup>||v||<sup>2</sup> = ||u $\times$ v||<sup>2</sup> + (u·v)<sup>2</sup>).

Area of parallelogram = ||u $\times$ v||; triangle = 1/2 ||u $\times$ v||; parallelepiped volume = |u·(v $\times$ w)| (scalar triple product). Three vectors are coplanar  $\Rightarrow$  the triple product = 0.

## 14 · Lines & Planes

**Line:** vector x = R + t d; normal n·(x-R)=0  $\Rightarrow$  ax+by=c. **Plane (R<sup>3</sup>):** x = R + s u + t v; normal n·(x-R)=0  $\Rightarrow$  ax+by+cz=d; from 3 points n = PQ $\times$  PR $\times$ .

Distance point  $\rightarrow$  line = |PQ $\times$  d|/||d||; point  $\rightarrow$  plane = |ax<sub>0</sub>+by<sub>0</sub>+cz<sub>0</sub>-d|/|a<sup>2</sup>+b<sup>2</sup>+c<sup>2</sup>|.  $\Delta$  Equations are *not* unique.

**Worked plane:** through P(1,0,0), Q(0,1,0), R(0,0,1): n = PQ $\times$ PR = [-1,1,0] $\times$ [-1,0,1] = [1,1,1], so plane is x+y+z = 1. Distance of origin to it = |-1|/| $\sqrt{3}$ | = 1/| $\sqrt{3}$ |.

**Worked line distance:** point Q=(1,1,1) to the line through R=(0,0,0) with direction d=(1,0,0): RQ $\times$ d=[1,1,1] $\times$ [1,0,0]=d $\times$ d=[0,-1,-1], ||d $\times$ d||=|d|<sup>2</sup> distance  $\sqrt{2}$ .

Equivalently, distance = |perpendicular component of the point-to-line vector| — the cross-product formula just packages that. Both routes earn full marks.

For a plane, the same idea gives distance = |projection of the point-to-plane vector onto the normal n|.

The scalar triple product also tests coplanarity and gives signed volume — its sign encodes orientation (right- vs left-handed frame).

## 14b · Worked · Cauchy-Schwarz

u=[1,2,2], v=[2,-1,2]: u·v = 2-2+4 = 4; ||u||=3, ||v||=3, so |u·v|  $\leq$  9 = ||u|| ||v||  $\checkmark$ . Angle cos  $\theta$  = 4/9. proj<sub>u</sub> v = (4/9)[1,2,2].

**Cross product:** u $\times$ v = [2(2-2)-(-1), 2(2-1)-2, 1(-1)-2(2)] = [6,2,-5]. Check u·(u $\times$ v) = 6+4-10 = 0  $\checkmark$  (orthogonal). ||u $\times$ v|| =  $\sqrt{6^2+2^2+5^2}$  = area of the parallelogram on u,v.

**Orthogonal to a given vector in R<sup>n</sup>:** swap two components, negate one, zero the rest — e.g.  $\perp$  to [a,b,...] is [-b,a,0,...]. Parallel: u = cv for some scalar c.

## 15 · Gaussian Elimination

Augmented [A | b]. **EROs** (preserve the solution set): swap R<sub>i</sub>  $\leftrightarrow$  R<sub>j</sub>; scale R<sub>i</sub>  $\rightarrow$  cR<sub>i</sub> (c $\neq$ 0); add R<sub>i</sub>  $\rightarrow$  R<sub>j</sub>+cR<sub>i</sub>.

**REF:** zero rows at bottom, each leading entry right of the one above. **RREF** (Gauss-Jordan): leading 1s with zeros above & below. Back-substitute; free parameters for non-pivot columns. **A homogeneous system** (b=0) is always consistent (x=0 works) and has nontrivial solutions  $\Rightarrow$  a free variable exists.

**TRICHOTOMY**  $\Delta$   
every system: no solution / unique /  $\infty$  many

**Proof idea:** two distinct solutions  $\Rightarrow$  their difference solves Ax=0  $\Rightarrow$  adding scalar multiples gives  $\infty$  many. **Inconsistent**  $\Rightarrow$  a row [0 ... 0 | c], c $\neq$ 0. **Rank** = # nonzero rows in REF; # free params = n - rank(A)|b>.

**Worked:** x+y+z=6, 2y+z=7, z=3 (already echelon)  $\Rightarrow$  back-substitute z=3, then y=2, then x=1. Unique solution (rank 3 = 3 vars). A row like [0 0 0 | 5] would mark it **inconsistent**; a non-pivot column would give a free parameter and  $\infty$  solutions.

**Matrix product** (AB)<sub>ij</sub> = (row i of A)·(col j of B); A acts as a function L<sub>A</sub>(x)=Ax, and AB = composition L<sub>A</sub>∘L<sub>B</sub>. **Not commutative** (AB $\neq$ BA in general). Transpose reverses: (AB)<sup>T</sup> = B<sup>T</sup>A<sup>T</sup>.

## 16 · Invertible & Determinants

A invertible  $\Leftrightarrow$  B: AB=BA. **Inverse unique**  $\Delta$ : B = BI = B(AC) = (BA)C = C. Compute via |A|  $\Rightarrow$  ||A<sup>-1</sup>||.

**2 $\times$ 2**  
A<sup>-1</sup> = 1/(ad-bc) · [d -b; -c a], det = ad-bc

(AB)<sup>-1</sup> = B<sup>-1</sup>A<sup>-1</sup>  $\Delta$ ; (A<sup>T</sup>)<sup>-1</sup> = (A<sup>-1</sup>)<sup>T</sup>. **Cofactor (Laplace) expansion:** det A =  $\sum a_{ik} C_{ik}$ , C<sub>ik</sub> = (-1)<sup>i+k</sup> (minor). Triangular  $\Rightarrow$  det = product of diagonal.

**A invertible  $\Rightarrow$  det A  $\neq$  0;** det(AB) = det A det B; |det A| = volume of the parallelepiped of the rows.

## 16b · Invertibility TFAE

For A (n $\times$ n) the following are **equivalent**: (1) A invertible; (2) Ax=b has a unique solution  $\forall$  b; (3) Ax=0  $\Rightarrow$  x=0; (4) RREF(A)=I<sub>n</sub>; (5) A is a product of elementary matrices; (6) rank A = n; (7) nullity A = 0; (8) columns are a basis of R<sup>n</sup>; (9) det A  $\neq$  0. Proved by the cycle (1) $\Rightarrow$ (2) $\Rightarrow$ (3) $\Rightarrow$ (4) $\Rightarrow$ (5) $\Rightarrow$ (1).

## 16c · Worked · Det & Eigen

**3 $\times$ 3 det** (expand row 1): det[1 2 3; 0 1 4; 5 6 0] = 1(1(0-4)-2(0-0-4)+3(0-6-1-5)) = -24+40-15 = 1  $\Rightarrow$  invertible.

**2 $\times$ 2 eigenvalues:** A=[2, 1; 1, 2].  $\chi(\lambda) = (2-\lambda)^2 - 1 = \lambda^2 - 4\lambda + 3 = (\lambda-1)(\lambda-3)$ ,  $\lambda=1 \Rightarrow$  eigenvector (1,-1);  $\lambda=3 \Rightarrow$  (1,1). Two distinct  $\lambda \Rightarrow$  diagonalisable.

**Elementary matrices:** E = one ERO applied to I; doing an ERO on A = left-multiplying by E, each E invertible (reverse ERO). One-sided inverse suffices: BA=I  $\Rightarrow$  A invertible with A<sup>-1</sup>=B, (AB)<sup>-1</sup>=B<sup>-1</sup>A<sup>-1</sup> **reverses order**.

**Worked 2 $\times$ 2 inverse:** A=[1, 2; 3, 4], det = 4-6 = -2  $\neq$  0  $\Rightarrow$  invertible; A<sup>-1</sup> = (-1/2)[4-2; -3 1] = [-2, 1; 1.5 -0.5]. Check AA<sup>-1</sup> = I.

The cofactor expansion can be taken along any row or column — pick the one with the most zeros to cut work. Row-reduce to triangular and multiply the diagonal for larger n.

det(AB) = det A det B gives det(A<sup>-1</sup>) = 1/det A and det(A<sup>T</sup>) = det A — handy checks when a computed inverse or eigenvalue looks wrong.

## 17 · Vector Spaces

A vector space over R is a set V with + and scalar mult (closed), a zero 0, inverses -, u, satisfying 8 axioms: commutativity & associativity of +; 0; -, u; c(u+v)=cu+cv; (c+d)u=cu+du; c(du)=(cd)u; 1u=u.

**To PROVE V is a vector space: verify closure + every axiom; to disprove, exhibit one failing axiom.** Examples beyond R<sup>n</sup>: functions f:R  $\rightarrow$  R (pointwise); (0, $\infty$ ) with x $\odot$ y=xy, c $\odot$ x=cx (zero is 1).

An **isomorphism** is a bijective linear map; isomorphic spaces share dimension and all structural facts. Assignment 1 asked to verify a recurrence-defined function space is isomorphic to R<sup>2</sup> (a function is determined by f(0),f(1)).

To prove a subset is a subspace it suffices to check the three subspace conditions; you get the other axioms free because they are inherited from the ambient space.

## 17b · Subspace Test

**SCR<sup>n</sup> IS A SUBSPACE IF**  
(1) 0  $\in$  S  
(2) closed under + (u,v  $\in$  S  $\Rightarrow$  u+v  $\in$  S)  
(3) closed under scalar mult (u  $\in$  S  $\Rightarrow$  cu  $\in$  S)

Then S is itself a vector space. Lines/planes through the origin are subspaces; {x+y=0} or {xy=0} are not. span(S) is always a subspace (proof: closure). Subspaces of R<sup>3</sup>: {0}, lines, planes through 0, R<sup>3</sup>.

## 18 · Span & Independence

**Span(S)** = {c<sub>1</sub>v<sub>1</sub> + ... + c<sub>n</sub>v<sub>n</sub>}, b  $\in$  span(v<sub>1</sub>, ..., v<sub>n</sub>)  $\Leftrightarrow$  [v<sub>1</sub>, ..., v<sub>n</sub> | b] consistent.

**LINEAR INDEPENDENCE**  
c<sub>1</sub>v<sub>1</sub> + ... + c<sub>n</sub>v<sub>n</sub> = 0  $\Rightarrow$  c<sub>1</sub>=...=c<sub>n</sub>=0 (only the trivial solution)

Otherwise dependent (any set containing 0 is dependent).  $\Delta$  n vectors in R<sup>n</sup> l.i.  $\Leftrightarrow$  [v<sub>1</sub>, ..., v<sub>n</sub>] invertible; k.l.i. vectors in R<sup>n</sup>  $\Rightarrow$  k  $\leq$  n.

**Basis of S** = spans S and linearly independent. **Dim S Theorem:** any two bases have the same size = **dim S** (dim R<sup>n</sup> = n).

S spans R<sup>n</sup>  $\Rightarrow$  |S|  $\geq$  n; S l.i. in R<sup>n</sup>  $\Rightarrow$  |S|  $\leq$  n. **Corollary: exactly n vectors form a basis  $\Rightarrow$  they are l.i.  $\Rightarrow$  they span.** bespan(v<sub>1</sub>, ..., v<sub>k</sub>)  $\Leftrightarrow$  the augmented system [v<sub>1</sub>, ..., v<sub>k</sub> | b] is consistent.

## 18b · Worked · Independence

Are v<sub>1</sub>=[1,2,1], v<sub>2</sub>=[2,1,0], v<sub>3</sub>=[1,-1,-1] l.i.? Row-reduce [v<sub>1</sub> v<sub>2</sub> v<sub>3</sub>] (as columns): det = 1(1(-1-0-1) - 2(-2-1-0-1) + 1(2(-1-1-1) - 1+4-3=0)  $\Rightarrow$  dependent. Indeed v<sub>3</sub> = 2v<sub>1</sub> - v<sub>2</sub>.

$\Delta$  A zero determinant / a free column means the only trivial-solution test fails — there is a nontrivial dependence relation.

## 18c · Worked · Subspace?

Is W = {(x,y,z): x+y+z=0} a subspace of R<sup>3</sup>? 0=(0,0,0)  $\checkmark$ ; sum of two solutions solves it  $\checkmark$ ; scalar multiple solves it  $\checkmark$   $\Rightarrow$  **yes** (a plane through 0, dim 2). But {x+y+z=1} fails (0 $\notin$  it), and {xy=0} fails closure under +.

Basis of W above: solve x=-y-z  $\Rightarrow$  vectors [-1,1,0], [-1,0,1] span and are l.i.  $\Rightarrow$  **dim W = 2**. The matrix-space M<sub>m $\times$ n</sub>(R) and the polynomial space P<sub>n</sub> are also vector spaces (the abstract examples examined in Assignment 1).

## 19 · Rank-Nullity

For A (m $\times$ n): **row(A)**  $\subseteq$  R<sup>m</sup>, **col(A)**  $\subseteq$  R<sup>n</sup>, **null(A)** = {x: Ax=0}  $\subseteq$  R<sup>n</sup> — all subspaces (proof for null: closure).

**Finding bases** (R = RREF A): row space  $\Rightarrow$  nonzero rows of R; column space  $\Rightarrow$  columns of A in R's pivot positions (col(A) $\neq$ col(R) but same dim); null space  $\Rightarrow$  solve Rx=0, separate parameters.

**RANK-NULLITY**  $\Delta$   
rank(A) + nullity(A) = n  
rank = # leading 1s = dim row = dim col; nullity = dim null. **Proof:** the n columns split into **pivot** ( $\rightarrow$  rank) vs **free** ( $\rightarrow$  nullity). Corollary: in dim-n space, n vectors are l.i.  $\Rightarrow$  they span.

## 20 · Linear Transformations

T:R<sup>n</sup> $\rightarrow$ R<sup>m</sup> linear if T(u+v)=T(u)+T(v) and T(cu)=cT(u). Hence T(0)=0.

**Standard-matrix thm**  $\Delta$ : every linear T = L<sub>A</sub> with A = [T(e<sub>1</sub>) ... T(e<sub>n</sub>)] (m $\times$ n, unique). Proof: x =  $\sum x_i e_i$  + linearity. Composition: A<sub>[S T]</sub> = A<sub>S</sub> A<sub>T</sub>.

**Prove T NOT linear:** exhibit a failing case — absolute values, constants or squares break it (e.g. T with a |z| term fails T(cu)=cT(u) at c=-1). T:R<sup>n</sup> $\rightarrow$ R<sup>m</sup> bijective  $\Rightarrow$  A<sub>T</sub> invertible.

## 21 · Eigenvalues

Nonzero  $\lambda$ , scalar  $\lambda$  with Ax= $\lambda$ x:  $\lambda$  **eigenvalue**, x **eigenvector**. **Eigenspace** E <sub>$\lambda$</sub>  = null(A- $\lambda$ I) (a subspace; 0 $\in$ E <sub>$\lambda$</sub>  but is never an eigenvector).

**CHARACTERISTIC POLYNOMIAL**  
A eigenvalue  $\Leftrightarrow$   $\chi_A(\lambda) = \det(A - \lambda I) = 0$   
**Method:** solve det(A- $\lambda$ I)=0 for  $\lambda$ , then for each  $\lambda$  find null(A- $\lambda$ I).  $\Delta$  **Eigenvectors must be nonzero; report a basis of each eigenspace.** Real A can have complex eigenvalues (rotation) — links to the complex stream.

## 21b · Worked · Rank-Nullity

A is 3 $\times$ 4 with RREF having pivots in columns 1,2 (2 pivots). Then rank = 2, and nullity = 4 - 2 = 2 (two free variables). Column space dim 2  $\subseteq$  R<sup>3</sup>; null space dim 2  $\subseteq$  R<sup>4</sup>. Sum 2+2 = 4 = n  $\checkmark$ .

**Standard matrices:** rotation by  $\theta$  = [cos  $\theta$  -sin  $\theta$ ; sin  $\theta$  cos  $\theta$ ]; R <sub>$\theta$</sub>  = R<sub>- $\theta$</sub>  rotates the angle-sum identities. Reflection, projection, scaling each have their own A.

## 21c · The Multiplicity Trap

A=[2, 1; 0, 2];  $\chi(\lambda) = (2-\lambda)^2$ , so  $\lambda=2$  with **algebraic mult 2**. But A-2I = [0, 1; 0, 0] has nullity 1  $\Rightarrow$  **geometric mult 1** < 2. So A is **NOT diagonalisable** — only one independent eigenvector.

Contrast A=[2, 0; 0, 2] (=2I): same  $\lambda=2$  twice but every vector is an eigenvector, geometric mult 2  $\Rightarrow$  already diagonal.

**Eigenvectors for distinct  $\lambda$  are l.i.** — the lemma behind "n distinct eigenvalues  $\Rightarrow$  diagonalisable". Trace =  $\sum \lambda$  and det =  $\prod \lambda$  give fast sanity checks on a computed spectrum.

A real matrix can have complex eigenvalues (a rotation [cos  $\theta$  -sin  $\theta$ ; sin  $\theta$  cos  $\theta$ ] has  $\lambda = e^{\pm i\theta}$ ) — this is exactly where the complex-number stream feeds back into linear algebra. Always compute  $\chi_A(\lambda)$  and factor it *before* hunting eigenvectors — the marks for "eigenvalue reasoning" live in showing det(A- $\lambda$ I)=0, not just stating the answers.

## 22 · Diagonalisation

A = PDP<sup>-1</sup>  
A is diagonalisable  $\Leftrightarrow$  A=PDP<sup>-1</sup> (D diagonal)  $\Leftrightarrow$  A has n **linearly independent eigenvectors** (columns of P), eigenvales on D's diagonal.

**Sufficient:** n distinct eigenvalues  $\Rightarrow$  diagonalisable (eigenvectors for distinct  $\lambda$  are l.i.). **Use:** A<sup>k</sup> = P D<sup>k</sup> P<sup>-1</sup>; Markov chains (e.g. PageRank).

$\Delta$  The multiplicity trap: a repeated eigenvalue may still diagonalise — check geometric mult (dim E <sub>$\lambda$</sub> ) = algebraic mult (repetition). If any eigenspace is too small, A is **not** diagonalisable.

**Powers worked:** with A=[2, 1; 1, 2] ( $\lambda=1,3$ ; P