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Numerical linear algebra - Wikipedia

Identity Matrix¶. In linear algebra, one particular matrix acts very similarly to how 1 behaves for scalar numbers. This matrix is known as the identity matrix and is given by
$$I = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

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