

Feb 13, 2020

①

2.1

Defn An $m \times n$ matrix is an array of $m n$ entries written in m rows & n columns.

Ex

$$\begin{bmatrix} 2 & -1 & 6 \\ 1 & 4 & -3 \end{bmatrix}$$

2 rows
3 columns

2 × 3 matrix.

$$\begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \dots & \vec{v}_n \end{bmatrix}$$

column vectors

$\vec{v}_i = \begin{bmatrix} \vdots \\ \vdots \\ \vdots \end{bmatrix}$ m entries
 $\vec{v}_i \in \mathbb{R}^m$
 $i = 1, 2, 3, \dots, n$.

$$A = \left[\begin{array}{c|c|c} & & \\ \hline & a_{ii} & \\ \hline & & \end{array} \right] \quad i^{\text{th}} \text{ row}$$

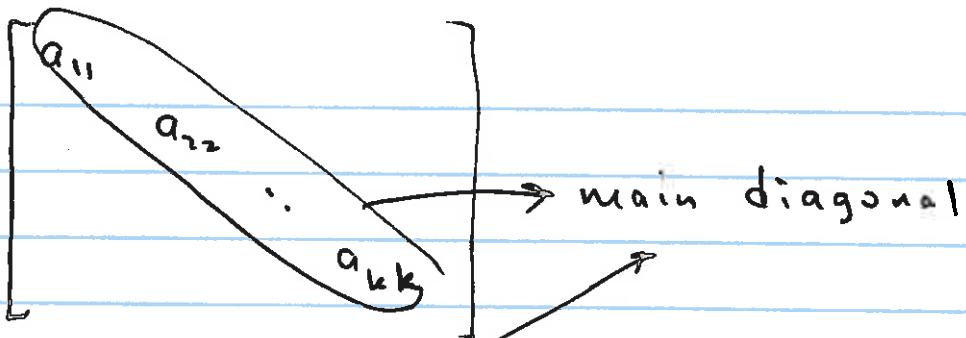
j^{th} column

or
 a_{ij}, A_{ij}

Ex

$$A = \begin{bmatrix} 3 & -1 & 5 \\ 6 & 0 & 11 \end{bmatrix} \quad A_{12} = -1 \quad A_{21} = 6$$

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$$\begin{bmatrix} 2 & 11 & 7 \\ 0 & -1 & 32 \\ 1 & 7 & 6 \end{bmatrix}$$

Diagonal matrix : \therefore Square matrix, and
 • All entries off the
 main diagonal are 0.

$$A_{ij} = 0 \text{ if } i \neq j$$

$\ddot{\Sigma}$

$$\begin{bmatrix} 2 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 6 \end{bmatrix}$$

ok

- Identity matrix $I_n \rightarrow$ main diagonal all 1's.

$$I_4 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

$n \times n$ matrix

\rightarrow off diagonal
all zeros.

Scalar multiples of matrices

$$(-2) \begin{bmatrix} 5 & 1 & 0 \\ 6 & -1 & 3 \end{bmatrix} = \begin{bmatrix} -10 & -2 & 0 \\ -12 & 2 & -6 \end{bmatrix}$$

$\text{Defn} \cdot (rA)_{ij} = r A_{ij} \quad \text{for all matrices } A$

- $(A+B)_{ij} = A_{ij} + B_{ij}$

provided that both A and B are both $n \times n$, i.e. same dimensions.

When we are adding two matrices of the same dimensions, say A and B ,
 The i^{th} row, j^{th} column of $A+B$ is obtained by adding i^{th} row, j^{th} column entry of A to i^{th} row, j^{th} column entry of B .

$$\begin{bmatrix} 2 & 1 \\ -1 & 6 \\ 11 & 4 \end{bmatrix} + \begin{bmatrix} -1 & 6 \\ 7 & 0 \\ 5 & -2 \end{bmatrix} = \begin{bmatrix} 2+(-1) & 1+6 \\ -1+7 & 6+0 \\ 11+5 & 4+(-2) \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 7 \\ 6 & 6 \\ 16 & 2 \end{bmatrix}$$

Ex

$$(-2) \begin{bmatrix} 1 & 5 & 1 \\ 3 & 4 & 0 \\ -1 & 6 & 4 \end{bmatrix} + 7 \begin{bmatrix} 2 & 3 & -1 \\ 1 & 0 & 6 \\ 0 & 1 & 5 \end{bmatrix}$$

You can do directly $\left[\begin{array}{c} \\ \\ \end{array} \right] \quad 3 \times 3$

OR LONG WAY $\left[\begin{array}{c} \\ \\ \end{array} \right] \quad 3 \times 3$

$$= \begin{bmatrix} 12 & 11 & -9 \\ 1 & -8 & 42 \\ 2 & -5 & 27 \end{bmatrix}$$

Matrix Multiplication:

Recall $A \cdot \vec{z} = \begin{bmatrix} \vec{a}_1 & \dots & \vec{a}_n \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_n \end{bmatrix}$

\downarrow column vectors \uparrow real numbers

$$= c_1 \vec{a}_1 + c_2 \vec{a}_2 + \dots + c_n \vec{a}_n$$

Ex: $\begin{bmatrix} 2 & -1 \\ 3 & 4 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} -1 \\ 2 \end{bmatrix} = (-1) \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix} + 2 \begin{bmatrix} -1 \\ 4 \\ 2 \end{bmatrix}$

$$= \begin{bmatrix} -2 \\ -3 \\ +1 \end{bmatrix} + \begin{bmatrix} -2 \\ 8 \\ 4 \end{bmatrix} = \begin{bmatrix} -4 \\ +5 \\ 5 \end{bmatrix}$$

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Def Let A be an $m \times n$ matrix
 & B be an $p \times q$ matrix.

If $n \neq p$, then AB is not defined.

If $n = p$, then AB is a $m \times q$ matrix:

$$m \times n \xrightarrow{=} p \times q$$

$$AB = A \cdot \begin{bmatrix} \vec{b}_1, \vec{b}_2, \dots, \vec{b}_q \end{bmatrix}$$

columns of B

$$= \begin{bmatrix} A \cdot \vec{b}_1, & A \cdot \vec{b}_2, & A \cdot \vec{b}_3, & A \vec{b}_q \end{bmatrix}$$

each calculate as above
 each is a column of AB

Calculate using the definition on p 5.

Ex

$$\begin{bmatrix} -2 & 1 & 4 \\ 5 & 0 & 6 \end{bmatrix} \begin{bmatrix} 1 & 6 \\ -1 & 1 \\ 4 & 4 \end{bmatrix} = \begin{bmatrix} \cdot & \cdot \\ \cdot & \cdot \end{bmatrix} = \begin{bmatrix} 13 & 5 \\ 29 & 54 \end{bmatrix}$$

2×3 3×2

2×2

$$\begin{bmatrix} -2 & 1 & 4 \\ 5 & 0 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ -1 \\ 4 \end{bmatrix} = \begin{bmatrix} 13 \\ 29 \end{bmatrix}$$

$$\begin{bmatrix} -2 & 1 & 4 \\ 5 & 0 & 6 \end{bmatrix} \begin{bmatrix} 6 \\ 1 \\ 4 \end{bmatrix} = \begin{bmatrix} 5 \\ 54 \end{bmatrix}$$

Row - Column Rule (More effective, shorter to write)

- * Let A be an $m \times n$ matrix
- * Let B be a $p \times q$ matrix.
- * $n = p$

Then AB is a $m \times q$ matrix whose i^{th} row j^{th} column entry $(A \cdot B)_{ij}$

is the product of the i^{th} row of A with j^{th} column of B

which is obtained by the sum of the products of the corresponding entries as follows:

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$$(A \cdot B)_{ij} = [a_{i1} \ a_{i2} \ a_{i3} \dots \ a_{in}]$$

ith row
jth column
entry of AB.

ith row of A

$$\begin{bmatrix} b_{1j} \\ b_{2j} \\ b_{3j} \\ \vdots \\ b_{nj} \end{bmatrix}$$

jth column of B

$$= a_{i1} b_{1j} + a_{i2} b_{2j} + a_{i3} b_{3j} + \dots + a_{in} b_{nj}$$

$$= \sum_{k=1}^n a_{ik} b_{kj}$$



$$A \cdot B = \underbrace{\begin{bmatrix} 1 & 0 \\ -1 & 6 \\ 4 & 2 \end{bmatrix}}_{3 \times 2} \underbrace{\begin{bmatrix} -2 & 1 & 4 \\ 5 & 0 & -2 \end{bmatrix}}_{2 \times 3} = AB = \begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} = \begin{bmatrix} -2 & 1 & 4 \\ 32 & -1 & -16 \\ 2 & 4 & 12 \end{bmatrix}$$

For A_{11}

$$\begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} -2 \\ 5 \end{bmatrix} = (1 \cdot -2) + (0 \cdot 5) = -2 = A_{11}$$

row 1 of A ↑ column
of B

$$\begin{bmatrix} -1 & 6 \end{bmatrix} \begin{bmatrix} -2 \\ 5 \end{bmatrix} = (-1 \cdot -2) + (6 \cdot 5) = 32 = A_{21}$$

row 2 of A ↑ column
of B

$$\begin{bmatrix} 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = 1 \cdot 1 + 0 \cdot 0 = 1 = A_{12}$$

row 1 of A column 2 of B

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$$\text{Ex} \quad \underbrace{\begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix}}_A \underbrace{\begin{bmatrix} 2 & -1 \\ 3 & 4 \end{bmatrix}}_B = \begin{bmatrix} 5 & 3 \\ 7 & 2 \end{bmatrix} = AB$$

H.

$$\begin{bmatrix} 2 & -1 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 1 \\ 11 & 7 \end{bmatrix} = BA$$

$$\text{Ex} \quad \underbrace{\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 5 \end{bmatrix}}_{2 \times 3} \underbrace{\begin{bmatrix} 1 & 1 & 9 \\ 6 & 0 & 3 \end{bmatrix}}_{2 \times 3} \quad B \text{ not defined}$$

\neq

Ex

Transpose
writing rows
as columns

Formal:

$$(A^T)_{ij} = A_{ji}$$

$$\begin{bmatrix} 1 & 9 \\ 2 & -7 \\ 3 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 2 & 3 \\ 4 & -7 & 6 \end{bmatrix}$$

$$\text{Ex} \quad \underbrace{\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 5 \end{bmatrix}}_{2 \times 3} \underbrace{\begin{bmatrix} 1 & 1 & 4 \\ 6 & 0 & 3 \end{bmatrix}}_{(2 \times 3)^T} {}^T$$

3×2

$$= \underbrace{\begin{bmatrix} 1 & 1 & 2 \\ 0 & 1 & 5 \end{bmatrix}}_{2 \times 3} \underbrace{\begin{pmatrix} 1 & 6 \\ 1 & 0 \\ 4 & 3 \end{pmatrix}}_{3 \times 2} = \begin{bmatrix} 10 & 12 \\ 21 & 15 \end{bmatrix}$$

2×2