

Matrices and Matrix Operations (3A)

Copyright (c) 2012 Young W. Lim.

Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

Please send corrections (or suggestions) to youngwlim@hotmail.com.

This document was produced by using OpenOffice and Octave.

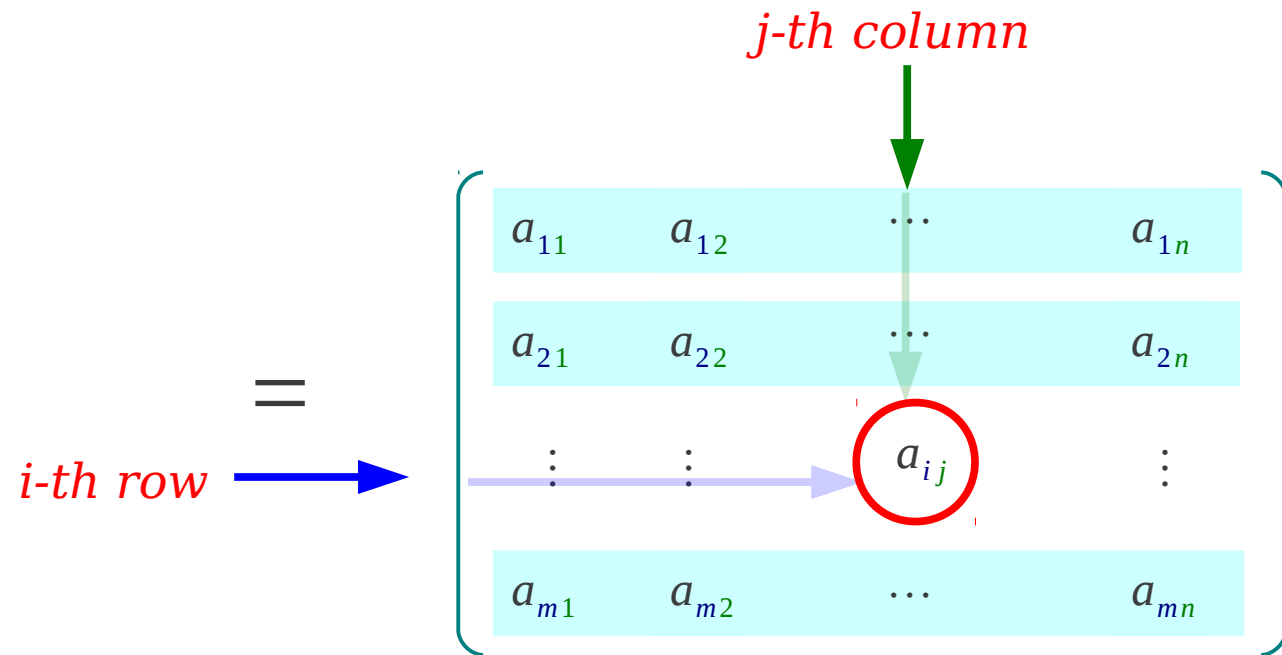
A General $m \times n$ Matrix

$$A = [a_{ij}]_{m \times n} = [a_{ij}]$$

$$= \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

A Element of a Matrix

$$A = [a_{ij}]_{m \times n} = [a_{ij}]$$



$$(A)_{m \times n} = a_{ij}$$

Matrix Multiplication (1)

1st row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

2nd row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

m-th row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

$$\mathbf{A} = [a_{ij}]_{m \times n}$$

$$\mathbf{x} = [x_{ij}]_{n \times 1}$$

$$\mathbf{b} = [b_{ij}]_{m \times 1}$$

$$\mathbf{A} \mathbf{x} = \mathbf{b}$$

$$(m) \times n \quad n \times (1) \quad (m \times 1)$$

Matrix Multiplication (2)

1st row \rightarrow

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

\downarrow 1st column

$$\mathbf{A} = [a_{ij}]_{m \times n}$$

$$\mathbf{B} = [b_{ij}]_{n \times 2}$$

$$\mathbf{C} = [c_{ij}]_{m \times 2}$$

2nd row \rightarrow

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

\downarrow 1st column

$$\mathbf{A} \mathbf{B} = \mathbf{C}$$

$$(m \times n) (n \times 2) = (m \times 2)$$

Matrix Multiplication (3)

1st row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} \\ b_{12} \\ b_{21} \\ b_{22} \\ \vdots \\ \vdots \\ b_{n1} \\ b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

2nd column

$$\mathbf{A} = [a_{ij}]_{m \times n}$$

$$\mathbf{B} = [b_{ij}]_{n \times 2}$$

$$\mathbf{C} = [c_{ij}]_{m \times 2}$$

2nd row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} \\ b_{12} \\ b_{21} \\ b_{22} \\ \vdots \\ \vdots \\ b_{n1} \\ b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

2nd column

$$\mathbf{A} \mathbf{B} = \mathbf{C}$$

$$(m \times n) (n \times 2) = (m \times 2)$$

Matrix Multiplication (4)

m-th row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

1st column

$$A = [a_{ij}]_{m \times n}$$

$$B = [b_{ij}]_{n \times 2}$$

$$C = [c_{ij}]_{m \times 2}$$

m-th row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

2nd column

$$A B = C$$

$$(m \times n) (n \times 2) = (m \times 2)$$

Matrix Multiplication (4)

m-th row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

1st column

$$A = [a_{ij}]_{m \times n}$$

$$B = [b_{ij}]_{n \times 2}$$

$$C = [c_{ij}]_{m \times 2}$$

m-th row →

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{pmatrix}$$

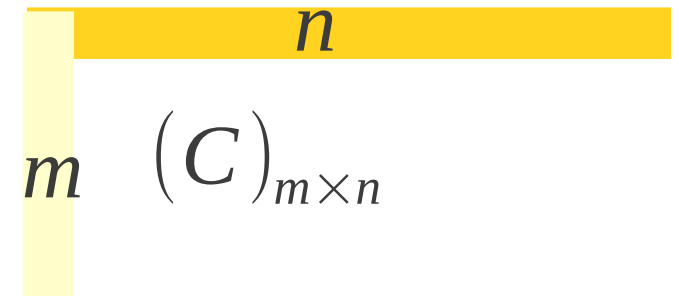
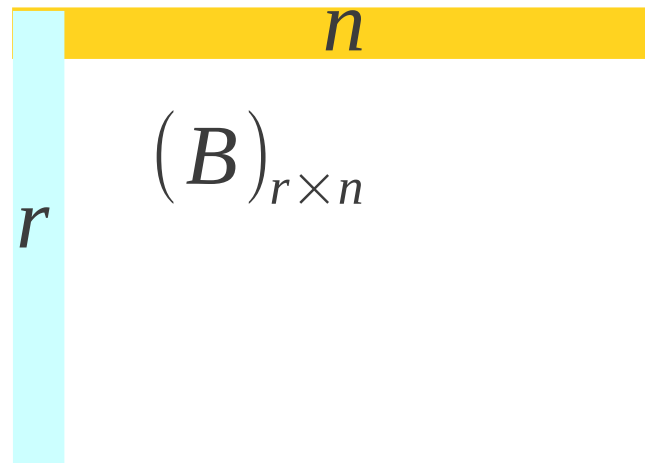
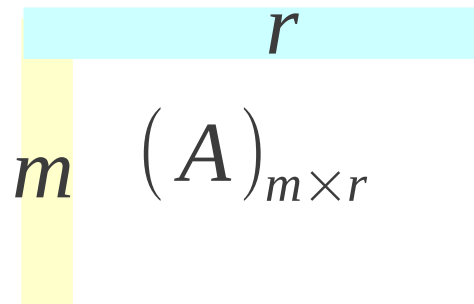
2nd column

$$A \quad B = C$$

$$(m \times n) \quad (n \times 2) \quad (m \times 2)$$

Multiplication of Matrices (1)

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1r} \\ a_{21} & a_{22} & \cdots & a_{2r} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mr} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ b_{r1} & b_{r2} & \cdots & b_{rn} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & \boxed{c_{ii}} & \vdots \\ c_{r1} & c_{r2} & \cdots & c_{rn} \end{pmatrix}$$



Multiplication of Matrices (2)

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1r} \\ a_{21} & a_{22} & \cdots & a_{2r} \\ \vdots & \vdots & \ddots & \vdots \\ a_{i1} & a_{i2} & \cdots & a_{ir} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mr} \end{pmatrix} \begin{pmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_{r1} & b_{r2} & \cdots & b_{rn} \end{pmatrix} = \begin{pmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & c_{22} & \cdots & c_{2n} \\ \vdots & \vdots & \boxed{c_{ij}} & \vdots \\ c_{r1} & c_{r2} & \cdots & c_{rn} \end{pmatrix}$$

$$(AB)_{ij} = c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} \cdots + a_{ir}b_{rj}$$

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

Partitioned Matrix

$$\begin{matrix}
 & \mathbf{A} & & \mathbf{B} & & \\
 \left(\begin{array}{ccc} a_{11} & a_{12} & \cdots \\ a_{21} & a_{22} & \cdots \\ \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots \end{array} \right) & & \left(\begin{array}{cc} a_{1n} & \\ a_{2n} & \\ \vdots & \\ a_{mn} & \end{array} \right) & \left(\begin{array}{cc} b_{11} & b_{12} \\ b_{21} & b_{22} \\ \vdots & \vdots \\ b_{n1} & b_{n2} \end{array} \right) & = & \left(\begin{array}{cc} c_{11} & c_{12} \\ c_{21} & c_{22} \\ \vdots & \vdots \\ c_{m1} & c_{m2} \end{array} \right)
 \end{matrix}$$

$$\begin{aligned}
 \mathbf{A} &= [a_{ij}]_{m \times n} \\
 \mathbf{B} &= [b_{ij}]_{n \times 2} \\
 \mathbf{C} &= [c_{ij}]_{m \times 2}
 \end{aligned}$$

$$\mathbf{B}_{n \times 2} = [\mathbf{b}_1 \quad \mathbf{b}_2]_{\substack{n \times 1 & n \times 1}}$$

$$\mathbf{A} \mathbf{B}_{m \times 2} = [\mathbf{A} \mathbf{b}_1 \quad \mathbf{A} \mathbf{b}_2]_{\substack{m \times 1 & m \times 1}}$$

$$m \times n \quad n \times 2 \quad m \times n \quad n \times 1 \quad m \times n \quad n \times 1$$

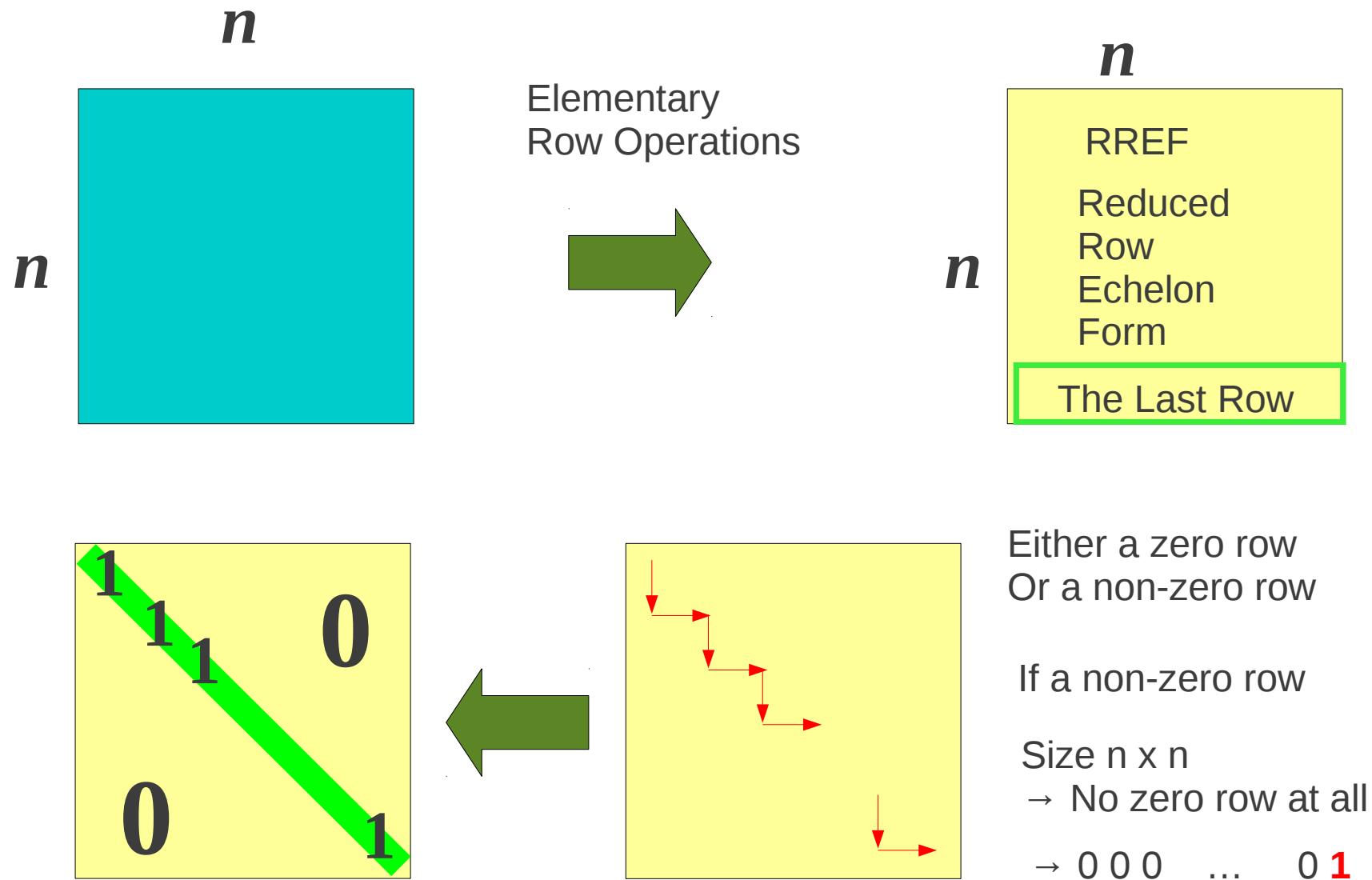
Partitioned Matrix

$$\begin{array}{l}
 \mathbf{a}_1 \rightarrow \\
 \mathbf{a}_2 \rightarrow \\
 \mathbf{a}_m \rightarrow
 \end{array}
 \begin{array}{c}
 \mathbf{A} \\
 \left(\begin{array}{cccc}
 a_{11} & a_{12} & \cdots & a_{1n} \\
 a_{21} & a_{22} & \cdots & a_{2n} \\
 \vdots & \vdots & & \vdots \\
 a_{m1} & a_{m2} & \cdots & a_{mn}
 \end{array} \right)
 \end{array}
 \begin{array}{c}
 \mathbf{B} \\
 \left(\begin{array}{cc}
 b_{11} & b_{12} \\
 b_{21} & b_{22} \\
 \vdots & \vdots \\
 b_{n1} & b_{n2}
 \end{array} \right)
 \end{array}
 =
 \begin{array}{c}
 \left(\begin{array}{cc}
 c_{11} & c_{12} \\
 c_{21} & c_{22} \\
 \vdots & \vdots \\
 c_{m1} & c_{m2}
 \end{array} \right)
 \end{array}$$

$$\begin{array}{l}
 \mathbf{A} = [a_{ij}]_{m \times n} \\
 \mathbf{B} = [b_{ij}]_{n \times 2} \\
 \mathbf{C} = [c_{ij}]_{m \times 2}
 \end{array}$$

$$\begin{array}{c}
 \mathbf{A} \\
 m \times n
 \end{array}
 =
 \begin{array}{c}
 \left[\begin{array}{c}
 \mathbf{a}_1 \\
 \mathbf{a}_2 \\
 \vdots \\
 \mathbf{a}_m
 \end{array} \right]
 \begin{array}{c}
 1 \times n \\
 1 \times n \\
 \\
 1 \times n
 \end{array}
 \end{array}
 \quad
 \begin{array}{c}
 \mathbf{A} \mathbf{B} \\
 m \times 2 \\
 m \times n \quad n \times 2
 \end{array}
 =
 \begin{array}{c}
 \left[\begin{array}{c}
 \mathbf{a}_1 \mathbf{B} \\
 \mathbf{a}_2 \mathbf{B} \\
 \vdots \\
 \mathbf{a}_m \mathbf{B}
 \end{array} \right]
 \begin{array}{c}
 1 \times 2 \quad 1 \times n \quad n \times 2 \\
 1 \times 2 \quad 1 \times n \quad n \times 2 \\
 \\
 1 \times 2 \quad 1 \times n \quad n \times 2
 \end{array}
 \end{array}$$

RREF of a Square Matrix



Non-singular Matrix

An Invertible,
Non-singular
Matrix

$$\mathbf{AB} = \mathbf{BA} = \mathbf{I}$$

All square matrix

Unique

$$\mathbf{AC} = \mathbf{CA} = \mathbf{I} \Rightarrow \mathbf{B} = \mathbf{C}$$

Notation

$$\mathbf{AA}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$$

Inverse of a 2x2 Matrix

$$\mathbf{A} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

Invertible when $ad - bc \neq 0$

$$\mathbf{A}^{-1} = \frac{1}{(ad - bc)} \begin{bmatrix} d & -c \\ -b & a \end{bmatrix}$$

Properties of Negative Powers

Assume \mathbf{A} is invertible

$(\mathbf{A})^{-1}$ is invertible

$$((\mathbf{A})^{-1})^{-1} = \mathbf{A}$$

\mathbf{A}^n is invertible

$$(\mathbf{A}^n)^{-1} = \mathbf{A}^{-n} = (\mathbf{A}^{-1})^n$$

$k\mathbf{A}$ is invertible

$$(k\mathbf{A}^n)^{-1} = k^{-1}\mathbf{A}^{-1}$$

References

- [1] <http://en.wikipedia.org/>
- [2] Anton & Busby, "Contemporary Linear Algebra"
- [3] Anton & Rorres, "Elementary Linear Algebra"