

Lecture 4

Matrix Operations

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Based on Dr. Ralph Chikhany's Slide



Strang Sections 2.3 – Elimination Using Matrices and 2.4 – Rules for Matrix Operations

Course notes adapted from *Introduction to Linear Algebra* by Strang (5th ed),
N. Hammoud's NYU lecture notes, and *Interactive Linear Algebra* by
Margalit and Rabinoff, in addition to our text



Permutation Matrices

Recall

Suppose we are given a system of m equations in n unknowns:

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$


$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n = b_m$$

This system can be written in matrix form as:

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

in augmented form

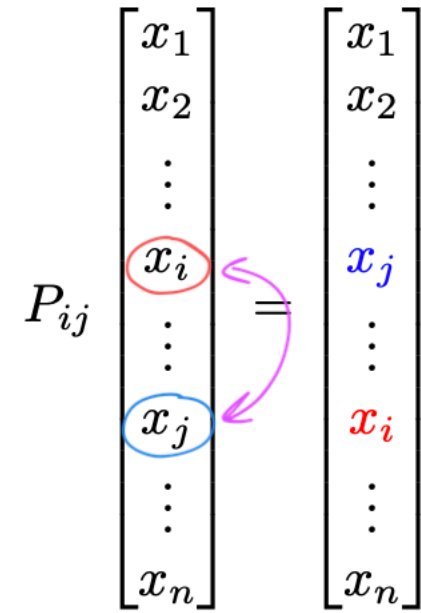

$$\left[\begin{array}{cccc|c} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & & & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{array} \right]$$

Recall

$$I = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \xrightarrow{I \vec{x}} \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}$$

Permutation Matrices

$$P_{ij} = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

$$P_{ij} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_j \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_j \\ \vdots \\ x_i \\ \vdots \\ x_n \end{bmatrix}$$


Permutation Matrices

$$P_{ij} = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

$$P_{ij} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_j \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_j \\ \vdots \\ x_i \\ \vdots \\ x_n \end{bmatrix}$$

$$P_{31} = \begin{bmatrix} 0 & 0 & 1 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 1 & 0 & 0 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

Permutation Matrices

$$P_{ij} = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & & & & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

$$P_{ij} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_j \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_j \\ \vdots \\ x_i \\ \vdots \\ x_n \end{bmatrix}$$

$$P_{31} = \begin{bmatrix} 0 & 0 & 1 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 1 & 0 & 0 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \xrightarrow{P_{31} \vec{x}} \begin{bmatrix} 0 & 0 & 1 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 1 & 0 & 0 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}$$

Elimination Matrices

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & \ddots & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & \ddots & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & \ddots & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & \ddots & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & \ddots & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & \ddots & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

An elimination matrix is an $n \times n$ matrix which takes the $n \times n$ identity matrix and changes one of the zeros in the lower triangular or the upper triangular part of the identity matrix to some nonzero entry.

Elimination Matrices

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & \ddots & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & \ddots & & & \\ 0 & 0 & \dots & 0 & \dots & 1 & \dots & 0 \\ \vdots & & & & & & \ddots & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

Col i Col j

Row i

Row j

Elimination Matrices

$$E_{ji} = \begin{bmatrix} 1 & 0 & \dots & 0 & \dots & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & \ddots & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & \ddots & & & \\ 0 & 0 & \dots & \star & \dots & 1 & \dots & 0 \\ \vdots & & & & & & \ddots & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix}$$

Col i Col j

Row i

Row j

Elimination Matrices

$$E_{ji} = \begin{bmatrix} 1 & 0 & \dots & \overset{\text{Col } i}{0} & \dots & \overset{\text{Col } j}{0} & \dots & 0 \\ 0 & 1 & \dots & 0 & \dots & 0 & \dots & 0 \\ \vdots & & \ddots & & & & & \\ 0 & 0 & \dots & 1 & \dots & 0 & \dots & 0 \\ \vdots & & & & \ddots & & & \\ 0 & 0 & \dots & \star & \dots & 1 & \dots & 0 \\ \vdots & & & & & & \ddots & \\ 0 & 0 & \dots & 0 & \dots & 0 & \dots & 1 \end{bmatrix} \begin{matrix} \text{Row } i \\ \text{Row } j \end{matrix}$$

$$E_{ji} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_j \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_j + (\star \cdot x_i) \\ \vdots \\ x_n \end{bmatrix}$$

Elimination Matrices

$$E_{31} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

When this matrix acts on a vector in \mathbb{R}^n , it adds \star copies of the first row to the third row.

Elimination Matrices

$$E_{31} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

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$$E_{31} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \xrightarrow{E_{31} \vec{x}} \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix}$$

Elimination Matrices

$$E_{31} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix}$$

When this matrix acts on a vector in \mathbb{R}^n , it adds \star copies of the first row to the third row.

$$E_{31} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \xrightarrow{E_{31} \vec{x}} \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \star & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 + (\star \cdot x_1) \\ \vdots \\ x_n \end{bmatrix}$$

Elimination Matrices

$$E_{32} = \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & \star & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \xrightarrow{E_{32} \vec{x}} \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ 0 & \star & 1 & \dots & 0 \\ \vdots & & & \ddots & \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 + (\star \cdot x_2) \\ \vdots \\ x_n \end{bmatrix}$$

Elimination Matrices

What does the matrix $E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ do to the vector $\vec{x} = \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix}$ when it acts on it?

Elimination Matrices

What does the matrix $E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 1 & 0 & 1 \end{bmatrix}$ do to the vector $\vec{x} = \begin{bmatrix} 2 \\ 4 \\ 10 \end{bmatrix}$ when it acts on it?



Matrix Operations

Recall

Let A be an $m \times n$ matrix.

We write a_{ij} for the entry in the i th row and the j th column. It is called the **ij th entry** of the matrix.

$$\begin{pmatrix} a_{11} & \cdots & a_{1j} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ij} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mj} & \cdots & a_{mn} \end{pmatrix}$$

j th column

i th row

The entries $a_{11}, a_{22}, a_{33}, \dots$ are the **diagonal entries**; they form the **main diagonal** of the matrix.

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix} \quad \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \\ a_{31} & a_{32} \end{pmatrix}$$

A **diagonal matrix** is a *square* matrix whose only nonzero entries are on the main diagonal.

$$\begin{pmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{pmatrix}$$

The $n \times n$ **identity matrix** I_n is the diagonal matrix with all diagonal entries equal to 1. It is special because $I_n v = v$ for all v in \mathbf{R}^n .

$$I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

Recall

The **zero matrix** (of size $m \times n$) is the $m \times n$ matrix 0 with all zero entries.

$$0 = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

The **transpose** of an $m \times n$ matrix A is the $n \times m$ matrix A^T whose rows are the columns of A . In other words, the ij entry of A^T is a_{ji} .

$$\begin{matrix} & A \\ \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix} & \rightsquigarrow \end{matrix} \begin{matrix} A^T \\ \begin{pmatrix} a_{11} & a_{21} \\ a_{12} & a_{22} \\ a_{13} & a_{23} \end{pmatrix} \end{matrix}$$

Matrix Addition and Scalar Multiplication

You add two matrices component by component, like with vectors.

$$\begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix} + \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \end{pmatrix} = \begin{pmatrix} a_{11} + b_{11} & a_{12} + b_{12} & a_{13} + b_{13} \\ a_{21} + b_{21} & a_{22} + b_{22} & a_{23} + b_{23} \end{pmatrix}$$

Note you can only add two matrices *of the same size*.

You multiply a matrix by a scalar by multiplying each component, like with vectors.

$$c \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix} = \begin{pmatrix} ca_{11} & ca_{12} & ca_{13} \\ ca_{21} & ca_{22} & ca_{23} \end{pmatrix}.$$

These satisfy the expected rules, like with vectors:

$$\begin{array}{ll} A + B = B + A & (A + B) + C = A + (B + C) \\ c(A + B) = cA + cB & (c + d)A = cA + dA \\ (cd)A = c(dA) & A + 0 = A \end{array}$$

Matrix Multiplication

$$A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ \vdots & & \\ a_{m1} & \dots & a_{mn} \end{bmatrix}$$

$$B = \begin{bmatrix} b_{11} & \dots & b_{1m} \\ b_{21} & \dots & b_{2m} \\ \vdots & & \\ b_{l1} & \dots & b_{lm} \end{bmatrix}$$

$$C = \begin{bmatrix} c_{11} & \dots & c_{1k} \\ c_{21} & \dots & c_{2k} \\ \vdots & & \\ c_{n1} & \dots & c_{nk} \end{bmatrix}$$

Matrix Multiplication

Beware: matrix multiplication is more subtle than addition and scalar multiplication.

Let A be an $m \times \textcolor{red}{n}$ matrix and let B be an $\textcolor{red}{n} \times p$ matrix with columns v_1, v_2, \dots, v_p :

$$B = \left(\begin{array}{c|c|c|c} | & | & \cdots & | \\ v_1 & v_2 & & v_p \\ | & | & & | \end{array} \right).$$

The **product** AB is the $m \times p$ matrix with columns Av_1, Av_2, \dots, Av_p :

The equality is
a definition

$$AB \stackrel{\text{def}}{=} \left(\begin{array}{c|c|c|c} | & | & \cdots & | \\ Av_1 & Av_2 & & Av_p \\ | & | & & | \end{array} \right).$$

In order for Av_1, Av_2, \dots, Av_p to make sense, the number of **columns** of A has to be the same as the number of **rows** of B .

Example

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \begin{pmatrix} 1 & -3 \\ 2 & -2 \\ 3 & -1 \end{pmatrix} = \left(\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \cdot \begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \quad \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \cdot \begin{pmatrix} -3 \\ -2 \\ -1 \end{pmatrix} \right)$$

Matrix Multiplication

A row vector of length n times a column vector of length n is a scalar:

$$\begin{pmatrix} a_1 & \cdots & a_n \end{pmatrix} \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} = a_1 b_1 + \cdots + a_n b_n.$$

Matrix Multiplication

A row vector of length n times a column vector of length n is a scalar:

$$\begin{pmatrix} a_1 & \cdots & a_n \end{pmatrix} \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} = a_1 b_1 + \cdots + a_n b_n.$$

Another way of multiplying a matrix by a vector is:

$$Ax = \begin{pmatrix} \text{---} r_1 \text{---} \\ \vdots \\ \text{---} r_m \text{---} \end{pmatrix} x = \begin{pmatrix} r_1 x \\ \vdots \\ r_m x \end{pmatrix}.$$

Matrix Multiplication

A row vector of length n times a column vector of length n is a scalar:

$$(a_1 \quad \cdots \quad a_n) \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} = a_1 b_1 + \cdots + a_n b_n.$$

Another way of multiplying a matrix by a vector is:

$$Ax = \begin{pmatrix} -r_1- \\ \vdots \\ -r_m- \end{pmatrix} x = \begin{pmatrix} r_1 x \\ \vdots \\ r_m x \end{pmatrix}.$$

On the other hand, you multiply two matrices by

$$AB = A \begin{pmatrix} | & & | \\ c_1 & \cdots & c_p \\ | & & | \end{pmatrix} = \begin{pmatrix} | & & | \\ Ac_1 & \cdots & Ac_p \\ | & & | \end{pmatrix}.$$

Matrix Multiplication

A row vector of length n times a column vector of length n is a scalar:

$$(a_1 \quad \cdots \quad a_n) \begin{pmatrix} b_1 \\ \vdots \\ b_n \end{pmatrix} = a_1 b_1 + \cdots + a_n b_n.$$

Another way of multiplying a matrix by a vector is:

$$Ax = \begin{pmatrix} -r_1- \\ \vdots \\ -r_m- \end{pmatrix} x = \begin{pmatrix} r_1 x \\ \vdots \\ r_m x \end{pmatrix}.$$

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It follows that

$$AB = \begin{pmatrix} -r_1- \\ \vdots \\ -r_m- \end{pmatrix} \begin{pmatrix} | & & | \\ c_1 & \cdots & c_p \\ | & & | \end{pmatrix} = \begin{pmatrix} r_1 c_1 & r_1 c_2 & \cdots & r_1 c_p \\ r_2 c_1 & r_2 c_2 & \cdots & r_2 c_p \\ \vdots & \vdots & & \vdots \\ r_m c_1 & r_m c_2 & \cdots & r_m c_p \end{pmatrix}$$

Matrix Multiplication

The ij entry of $C = AB$ is the i th row of A times the j th column of B :

$$c_{ij} = (AB)_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj}.$$

This is how everybody on the planet actually computes AB . Diagram ($AB = C$):

The diagram shows the matrix multiplication $AB = C$ with specific elements highlighted to show the dot product process:

- Matrix A is represented as $\begin{pmatrix} a_{11} & \cdots & a_{1k} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ik} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mk} & \cdots & a_{mn} \end{pmatrix}$. The i th row is highlighted with a green oval, and the label " i th row" is written vertically in green to its right.
- Matrix B is represented as $\begin{pmatrix} b_{11} & \cdots & b_{1j} & \cdots & b_{1p} \\ \vdots & & \vdots & & \vdots \\ b_{k1} & \cdots & b_{kj} & \cdots & b_{kp} \\ \vdots & & \vdots & & \vdots \\ b_{n1} & \cdots & b_{nj} & \cdots & b_{np} \end{pmatrix}$. The j th column is highlighted with a blue oval, and the label " j th column" is written below it in blue.
- The result matrix C is represented as $\begin{pmatrix} c_{11} & \cdots & c_{1j} & \cdots & c_{1p} \\ \vdots & & \vdots & & \vdots \\ c_{i1} & \cdots & c_{ij} & \cdots & c_{ip} \\ \vdots & & \vdots & & \vdots \\ c_{m1} & \cdots & c_{mj} & \cdots & c_{mp} \end{pmatrix}$. The ij entry is highlighted with a green circle, and the label " ij entry" is written below it in green.

The equation is shown as $A \cdot B = C$, with the dot product of the i th row of A and the j th column of B resulting in the ij entry of C .

Matrix Multiplication

The ij entry of $C = AB$ is the i th row of A times the j th column of B :

$$c_{ij} = (AB)_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{in}b_{nj}.$$

This is how everybody on the planet actually computes AB . Diagram ($AB = C$):

$$\begin{pmatrix} a_{11} & \cdots & a_{1k} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ik} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mk} & \cdots & a_{mn} \end{pmatrix} \cdot \begin{pmatrix} b_{11} & \cdots & b_{1j} & \cdots & b_{1p} \\ \vdots & & \vdots & & \vdots \\ b_{k1} & \cdots & b_{kj} & \cdots & b_{kp} \\ \vdots & & \vdots & & \vdots \\ b_{n1} & \cdots & b_{nj} & \cdots & b_{np} \end{pmatrix} = \begin{pmatrix} c_{11} & \cdots & c_{1j} & \cdots & c_{1p} \\ \vdots & & \vdots & & \vdots \\ c_{i1} & \cdots & c_{ij} & \cdots & c_{ip} \\ \vdots & & \vdots & & \vdots \\ c_{m1} & \cdots & c_{mj} & \cdots & c_{mp} \end{pmatrix}$$

ith row jth column ij entry

Example

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \begin{pmatrix} 1 & -3 \\ 2 & -2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} 1 \cdot 1 + 2 \cdot 2 + 3 \cdot 3 & \square \\ \square & \square \end{pmatrix} = \begin{pmatrix} 14 & \square \\ \square & \square \end{pmatrix}$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \begin{pmatrix} 1 & -3 \\ 2 & -2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} \square & \square \\ 4 \cdot 1 + 5 \cdot 2 + 6 \cdot 3 & \square \end{pmatrix} = \begin{pmatrix} \square & \square \\ 32 & \square \end{pmatrix}$$

Matrix-Matrix and Matrix-Vector

Matrix vector multiplication is a Matrix Matrix multiplication

$$A[\vec{v}_1, \dots, \vec{v}_k] = [A\vec{v}_1, \dots, A\vec{v}_k]$$

$$\begin{bmatrix} \vec{r}_1^\top \\ \vec{r}_2^\top \\ \dots \\ \vec{r}_k^\top \end{bmatrix} A = \begin{bmatrix} \vec{r}_1^\top A \\ \vec{r}_2^\top A \\ \dots \\ \vec{r}_k^\top A \end{bmatrix}$$

Matrix Multiplication

$$\text{Let } A = \begin{bmatrix} 1 & 2 & 5 & 3 \\ 3 & -1 & 0 & -3 \\ 2 & -2 & 1 & 0 \end{bmatrix} \text{ and } B = \begin{bmatrix} 2 & 0 & 1 \\ -1 & 1 & 0 \\ 4 & 1 & 3 \\ 0 & -2 & 1 \end{bmatrix}.$$

Compute AB and BA (if possible).

Matrix Multiplication

Mostly matrix multiplication works like you'd expect. Suppose A has size $m \times n$, and that the other matrices below have the right size to make multiplication work.

$$\begin{array}{ll} A(BC) = (AB)C & A(B + C) = (AB + AC) \\ (B + C)A = BA + CA & c(AB) = (cA)B \\ c(AB) = A(cB) & I_n A = A \\ AI_m = A & \end{array}$$

Most of these are easy to verify.

Matrix Multiplication

Warnings!

- ▶ AB is usually not equal to BA .

In fact, AB may be defined when BA is not.

- ▶ $AB = AC$ does not imply $B = C$, even if $A \neq 0$.
- ▶ $AB = 0$ does not imply $A = 0$ or $B = 0$.