Matrices 1. Matrix Algebra

Matrix algebra.

Previously we calculated the determinants of square arrays of numbers. Such arrays are important in mathematics and its applications; they are called *matrices*. In general, they need not be square, only rectangular.

A rectangular array of numbers having m rows and n columns is called an $m \times n$ **matrix**. The number in the i-th row and j-th column (where $1 \le i \le m,\ 1 \le j \le n$) is called the **ij-entry**, and denoted a_{ij}; the matrix itself is denoted by A, or sometimes by (a_{ij}).

Two matrices of the same size are *equal* if corresponding entries are equal.

Two special kinds of matrices are the **row-vectors**: the $1 \times n$ matrices $(a_1, a_2, \ldots, a_n)$; and the **column vectors**: the $m \times 1$ matrices consisting of a column of m numbers.

> From now on, row-vectors or column-vectors will be indicated by boldface small letters; when writing them by hand, put an arrow over the symbol.

Matrix operations

There are four basic operations which produce new matrices from old.

1. Scalar multiplication: Multiply each entry by c : $cA = (ca_{ij})$

2. Matrix addition: Add the corresponding entries: $A + B = (a_{ij} + b_{ij})$; the two matrices must have the same number of rows and the same number of columns.

3. Transposition: The *transpose* of the $m \times n$ matrix A is the $n \times m$ matrix obtained by making the rows of A the columns of the new matrix. Common notations for the transpose are A^T and A'; using the first we can write its definition as $A^T = (a_{ji})$.

If the matrix A is square, you can think of A^T as the matrix obtained by flipping A over around its main diagonal.

Example 1.1 Let $A = \begin{pmatrix} 2 & -3 \\ 0 & 1 \\ -1 & 2 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 5 \\ -2 & 3 \\ -1 & 0 \end{pmatrix}$. Find $A+B,\ A^T,\ 2A-3B$.

Solution. $A + B = \begin{pmatrix} 3 & 2 \\ -2 & 4 \\ -2 & 2 \end{pmatrix}$; $A^T = \begin{pmatrix} 2 & 0 & -1 \\ -3 & 1 & 2 \end{pmatrix}$;

$$2A + (-3B) = \begin{pmatrix} 4 & -6 \\ 0 & 2 \\ -2 & 4 \end{pmatrix} + \begin{pmatrix} -3 & -15 \\ 6 & -9 \\ 3 & 0 \end{pmatrix} = \begin{pmatrix} 1 & -21 \\ 6 & -7 \\ 1 & 4 \end{pmatrix}.$$

4. Matrix multiplication This is the most important operation. Schematically, we have

$$\begin{array}{ccccc} A & \cdot & B & = & C \\ m \times n & & n \times p & & m \times p \end{array}$$

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

The essential points are:

1. For the multiplication to be defined, A must have as many *columns* as B has *rows*;

2. The ij-th entry of the product matrix C is the dot product of the i-th row of A with the j-th column of B.

Example 1.2 $\quad \begin{pmatrix} 2 & 1 & -1 \end{pmatrix} \begin{pmatrix} -1 \\ 4 \\ 2 \end{pmatrix} = \begin{pmatrix} -2+4-2 \end{pmatrix} = \begin{pmatrix} 0 \end{pmatrix};$

$$\begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix} \begin{pmatrix} 4 & 5 \end{pmatrix} = \begin{pmatrix} 4 & 5 \\ 8 & 10 \\ -4 & -5 \end{pmatrix}; \qquad \begin{pmatrix} 2 & 0 & 1 \\ 1 & -1 & -2 \\ 1 & 1 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 \\ 0 & 2 & 1 \\ -1 & 0 & 2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 3 & -2 & -6 \\ 0 & 2 & 2 \end{pmatrix}$$

The two most important types of multiplication, for multivariable calculus and differential equations, are:

1. AB, where A and B are two *square* matrices of the same size — these can always be multiplied;
2. $A\mathbf{b}$, where A is a square $n \times n$ matrix, and $\mathbf{b}$ is a column n-vector.

Laws and properties of matrix multiplication

M-1. $A(B+C) = AB + AC, \qquad (A+B)C = AC + BC$ *distributive laws*

M-2. $(AB)C = A(BC); \qquad (cA)B = c(AB).$ *associative laws*

In both cases, the matrices must have compatible dimensions.

M-3. Let $I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$; then $AI = A$ and $IA = A$ for any 3×3 matrix.

I is called the **identity** matrix of order 3. There is an analogously defined square identity matrix I_n of any order n, obeying the same multiplication laws.

M-4. In general, for two square $n \times n$ matrices A and B, $AB \neq BA$: *matrix multiplication is not commutative.* (There are a few important exceptions, but they are very special — for example, the equality $AI = IA$ where I is the identity matrix.)

M-5. For two square $n \times n$ matrices A and B, we have the *determinant law*:

$$|AB| = |A||B|, \qquad \text{also written} \qquad \det(AB) = \det(A)\det(B)$$

For 2×2 matrices, this can be verified by direct calculation, but this naive method is unsuitable for larger matrices; it's better to use some theory. We will simply assume it in these notes; we will also assume the other results above (of which only the associative law **M-2** offers any difficulty in the proof).

M-6. A useful fact is this: matrix multiplication can be used to pick out a row or column of a given matrix: you multiply by a simple row or column vector to do this. Two examples should give the idea:

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 2 \\ 5 \\ 8 \end{pmatrix} \qquad \text{the second column}$$

$$\begin{pmatrix} 1 & 0 & 0 \end{pmatrix} \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 \end{pmatrix} \qquad \text{the first row}$$

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