

To represent a matrix, we use one of these conventions:

- 1) an uppercase letter: A, B, C, D...
- 2) A representative element  $[a_{ij}]$ ,  $[b_{ij}]$ ,  $[c_{ij}]$

3) A rectangular array:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{32} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}$$

Remark:

- 1) The matrices that we will consider have real valued entries:  $a_{ij} \in \mathbb{R}$   
for  $1 \leq i \leq m$ ,  $1 \leq j \leq n$
- 2) Matrices, depending on the applications, can have complex-valued entries  $a_{ij} \in \mathbb{C}$

Definition: Equality of Matrices

Two matrices  $A = [a_{ij}]$  and  $B = [b_{ij}]$  are equal  $\iff$

- 1)  $A$  and  $B$  have the same size
- 2)  $a_{ij} = b_{ij}$  for any  $1 \leq i \leq m$ ,  $1 \leq j \leq n$

Example:

$$A = \begin{bmatrix} -1 & 2 \\ 0 & 3 \end{bmatrix}, \begin{bmatrix} 1 & 4 \\ -1 & 2 \\ 3 & 5 \end{bmatrix} = B$$

$A$  and  $B$  have different sizes, hence are not equal

Definitions: Row Matrix, Column Matrix

A matrix that has one column is called a column matrix (or a column vector)

Example (Column Matrix):

$$A = \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}$$

A matrix that has one row is called a row matrix (or a row vector)

Example (Row Matrix):

$$B = \begin{bmatrix} 4 & 1 & 3 & 0 \end{bmatrix}$$

Definition: Matrix Addition

If  $A = [a_{ij}]$  and  $B = [b_{ij}]$  are matrices of sized  $m * n$ , then their sum is the  $m * n$  matrix.

$$A + B = [a_{ij} + b_{ij}] \text{ for } 1 \leq i \leq m, 1 \leq j \leq n$$

Remark: The sum of two matrices of different sizes is undefined

Example:

a) Let  $A = \begin{bmatrix} -1 & 2 & 4 \\ 0 & 3 & -6 \end{bmatrix}$

and  $B = \begin{bmatrix} 0 & -2 & -4 \\ 1 & 0 & -1 \end{bmatrix}$

Since  $A$  and  $B$  have equal size, then their sum is the  $2 * 3$  matrix

$$\begin{aligned} A + B &= \begin{bmatrix} -1 & 2 & 4 \\ 0 & 3 & -6 \end{bmatrix} + \begin{bmatrix} 0 & -2 & -4 \\ 1 & 0 & -1 \end{bmatrix} \\ &= \begin{bmatrix} -1 + 0 & 2 + (-2) & 4 + (-4) \\ 0 + 1 & 3 + 0 & -6 + (-1) \end{bmatrix} \\ &= \begin{bmatrix} -1 & 0 & 0 \\ 1 & 3 & -7 \end{bmatrix} \end{aligned}$$

b) Let  $A = \begin{bmatrix} 0 & -1 & 2 \\ 1 & 0 & 4 \\ -1 & 2 & 5 \end{bmatrix}$

and  $B = \begin{bmatrix} -1 & 0 \\ 2 & 1 \\ 3 & 4 \end{bmatrix}$

→ the matrices have different sizes hence their sum is undefined

Example:

Consider the matrices  $A$  and  $B$  given in part a) on the previous examples, then it is easy to verify that:  $A + B = B + A = \begin{bmatrix} -1 & 0 & 8 \\ 1 & 3 & -7 \end{bmatrix}$

→ In general, if  $A$  and  $B$  are matrices of size  $m * n$ , then  $A + B = B + A$ , hence the operation of matrix addition is commutative.

#### Definition: Matrix Scalar Multilication

If  $A = [a_{ij}]$  is a matrix of size  $m * n$  and  $c \in \mathbb{R}$  is a scalar, then that scalar multiple of  $A$  is the  $m * n$  matrix

$$cA = c[a_{ij}] = [ca_{ij}] \text{ for } 1 \leq i \leq m, 1 \leq j \leq n$$

Example:

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

then

$$\begin{aligned} -2A + 3B &= -2 \begin{bmatrix} -1 & 3 & 0 \\ 0 & 1 & 1 \\ 2 & 4 & 0 \end{bmatrix} + 3 \begin{bmatrix} 0 & -4 & 1 \\ 4 & -2 & 0 \\ 1 & 1 & 3 \end{bmatrix} \\ &= \begin{bmatrix} 2 & -6 & 0 \\ 0 & -2 & -2 \\ -4 & -8 & 0 \end{bmatrix} + \begin{bmatrix} 0 & -12 & 3 \\ 12 & -6 & 0 \\ 3 & 3 & 9 \end{bmatrix} \\ &= \begin{bmatrix} 2 & -18 & 3 \\ 12 & -8 & -2 \\ -1 & -5 & 9 \end{bmatrix} \end{aligned}$$

#### Definition: Matrix Multiplication

If  $A = [a_{ij}]$  is an  $m * n$  matrix  
and  $B = [b_{ij}]$  is an  $n * p$  matrix

Then their product is the matrix  $AB$  of size  $m * p$   
 here  $AB = [C_{ij}]$ , where

$$\begin{aligned} c_{ij} &= \sum_{k=1}^n a_{ik}b_{kj} \\ &= a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} + \dots + a_{in}b_{nj} \end{aligned}$$

here  $1 \leq i \leq m, 1 \leq j \leq p$

Remark: On multilying a row by a column

$$\begin{bmatrix} x & y & z \end{bmatrix} \begin{bmatrix} a \\ b \\ c \end{bmatrix} = \begin{bmatrix} xa & yb & zc \end{bmatrix}$$

Example:

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

$$\begin{aligned} AB &= \begin{bmatrix} 1 & 0 \\ -2 & 4 \\ 3 & 5 \end{bmatrix} \begin{bmatrix} -2 & 3 \\ -4 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1(-2) + 0(-4) & 1(3) + 0(1) \\ -2(-2) + 4(-4) & -2(3) + 4(1) \\ 3(-2) + 5(-4) & 3(3) + 5(1) \end{bmatrix} \\ &= \begin{bmatrix} -2 & 3 \\ -12 & -2 \\ -26 & 14 \end{bmatrix} \end{aligned}$$

In general, matrix multiplication is not commutative, that is  $AB \neq BA$

Remark: System of linear equation and matrices

A system (\*) of  $m$  linear equations in  $n$  variables can be reresented by matrix multiplication as follows:

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{32} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ \vdots \\ b_m \end{bmatrix}$$

$$\Leftrightarrow Ax = b$$

hence (\*)  $\Leftrightarrow Ax = b$

Example:

Consider the system

$$(*) \quad \begin{cases} x - 2y + 3z = 1 \\ -x + 4y + z = 4 \\ 2x - y = 3 \end{cases}$$

(\*) is a system of  $m = 3$  linear equations in  $n = 3$  variables

$$\text{Notice that } (*) \Leftrightarrow \begin{bmatrix} 1 & -2 & 3 \\ -1 & 4 & 1 \\ 2 & -1 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 3 \end{bmatrix}$$

Example:

$$\text{Let } A = \begin{bmatrix} 1 & -2 & 1 \\ 2 & 3 & -1 \end{bmatrix}$$

$$\text{and } x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}$$

$$\text{and } b = \begin{bmatrix} 0 \\ 0 \end{bmatrix} = 0$$

Solve the matrix equation:  $Ax = b$

We have  $Ax = b$

$$\Leftrightarrow \begin{bmatrix} 1 & -2 & 1 \\ 2 & 3 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Leftrightarrow \begin{bmatrix} x_1 - 2x_2 + x_3 \\ 2x_1 + 3x_2 - x_3 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\Leftrightarrow \begin{cases} x_1 - 2x_2 + x_3 = 0 \\ 2x_1 + 3x_2 - x_3 = 0 \end{cases}$$

The corresponding augmented matrix is:

$$\begin{bmatrix} 1 & -2 & 1 & 0 \\ 2 & 3 & -1 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 7 & -3 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & -2 & 1 & 0 \\ 0 & 1 & -\frac{3}{7} & 0 \end{bmatrix}$$

the corresponding system of linear equations is:

$$\begin{cases} x_1 - 2x_2 + x_3 = 0 & \textcircled{1} \\ x_2 - \frac{3}{7}x_3 = 0 & \textcircled{2} \end{cases}$$

Let  $x_3 = t$ ,  $t \in \mathbb{R}$  is a parameter

then

$$\textcircled{2} \rightarrow x_2 = \frac{3}{7}x_3 = \frac{3}{7}t$$

$$\text{and } \textcircled{1} \rightarrow x_1 = 2x_2 - x_3 = 2\left(\frac{3}{7}t\right) - t = \frac{6}{7}t - t = -\frac{t}{7}$$

$$\text{then } x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} -\frac{1}{7}t \\ \frac{3}{7}t \\ t \end{bmatrix} = t \begin{bmatrix} -\frac{1}{7} \\ \frac{3}{7} \\ 1 \end{bmatrix}$$

Then the solution set of  $(*)$  is

$$\left\{ x = \begin{bmatrix} -\frac{1}{7} \\ \frac{3}{7} \\ 1 \end{bmatrix}, t \in \mathbb{R} \right\}$$

hence  $(*)$  has infinitely many solutions, and it is consistent.

Partitioned matrices:

We can represent the system  $(*)$  or equivalently  $Ax = b$  by partitioning matrix  $A$  and  $x$  as follows:

$$\Leftrightarrow \begin{bmatrix} a_{11}x_1 & a_{12}x_2 & a_{13}x_3 & \dots & a_{1n}x_n \\ a_{21}x_1 & a_{22}x_2 & a_{32}x_3 & \dots & a_{2n}x_n \\ a_{31}x_1 & a_{32}x_2 & a_{33}x_3 & \dots & a_{3n}x_n \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1}x_1 & a_{m2}x_2 & a_{m3}x_3 & \dots & a_{mn}x_n \end{bmatrix} = b$$

$$\Leftrightarrow x_1 \begin{bmatrix} a_{11} \\ a_{21} \\ a_{31} \\ \vdots \\ a_{m1} \end{bmatrix} + x_2 \begin{bmatrix} a_{12} \\ a_{22} \\ a_{32} \\ \vdots \\ a_{m2} \end{bmatrix} + x_3 \begin{bmatrix} a_{13} \\ a_{23} \\ a_{33} \\ \vdots \\ a_{m3} \end{bmatrix} + x_n \begin{bmatrix} a_{1n} \\ a_{2n} \\ a_{3n} \\ \vdots \\ a_{mn} \end{bmatrix} = b$$

$A_i$  is of size  $m * 1$  for  $1 \leq i \leq n$

$$\Leftrightarrow x_1 A_1 + x_2 A_2 + x_3 A_3 + x_n A_n = b$$

here  $A_1, A_2, A_3, \dots, A_n$  for a partition of matrix  $A$   
(i.e.  $A = [A_1 \ A_2 \ A_3 \ \dots \ A_n]$ )

hence  $Ax = x_1A_1 + x_2A_2 + x_3A_3 + \dots + x_nA_n = b \quad (2*)$

This is a linear combination of the  $m \times 1$  matrices  $A_i$ 's ( $1 \leq i \leq n$ )

Remark:

System (\*):  $Ax + b$  is consistent  $\iff$   $b$  can be expressed as such a linear combination as given in (2\*), where:  $x_1, x_2, x_3, \dots, x_n$  are solutions of the system.