1 Question:

Let $A = [a_{ij}]$ and $B = [b_{ij}]$ be upper triangular matrices. Prove that AB is upper triangular with diagonal $a_{11}b_{11}, a_{22}b_{22}, \ldots, a_{nn}b_{nn}$.

2 Answer:

Let $AB = [c_{ij}]$. Then $c_{ij} = \sum_{k=1}^{n} a_{ik}b_{kj}$ and $c_{ii} = \sum_{k=1}^{n} a_{ik}b_{ki}$. Suppose i > j. Then, for any k, either i > k or k > j, so that either $a_{ik} = 0$ or $b_{kj} = 0$. Thus, $c_{ij} = 0$, and AB is upper triangular. Suppose i = j. Then, for k < i, we have $a_{ik} = 0$; and, for k > i, we have $b_{ki} = 0$. Hence, $c_{ii} = a_{ii}b_{ii}$, as claimed. [This proves one part of Theorem 2.5(i); the statements for A + B and kA are left as exercises.]