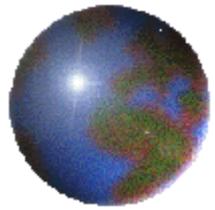
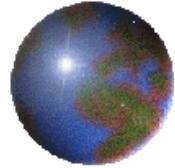


Linear Algebra



Chapter 2

MATRICES



2.2 Algebraic Properties of Matrix Operations

Theorem 2.2 -1

Let A , B , and C be matrices and a , b , and c be scalars. Assume that the size of the matrices are such that the operations can be performed.

Properties of Matrix Addition and scalar Multiplication

$$1. A + B = B + A$$

Commutative property of addition

$$2. A + (B + C) = (A + B) + C$$

Associative property of addition

$$3. A + O = O + A = A$$

(where O is the appropriate zero matrix)

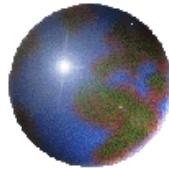
$$4. c(A + B) = cA + cB$$

Distributive property of addition

$$5. (a + b)C = aC + bC$$

Distributive property of addition

$$6. (ab)C = a(bC)$$



Theorem 2.2 -2

Let A , B , and C be matrices and a , b , and c be scalars. Assume that the size of the matrices are such that the operations can be performed.

Properties of Matrix Multiplication

$$1. A(BC) = (AB)C$$

Associative property of multiplication

$$2. A(B + C) = AB + AC$$

Distributive property of multiplication

$$3. (A + B)C = AC + BC$$

Distributive property of multiplication

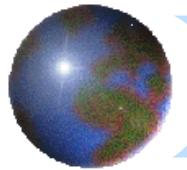
$$4. AI_n = I_n A = A$$

(where I_n is the appropriate identity matrix)

$$5. c(AB) = (cA)B = A(cB)$$

Note: $AB \neq BA$ in general.

Multiplication of matrices is not commutative.



Proof of Theorem 2.2 ($A+B=B+A$)

Consider the (i,j) th elements of matrices $A+B$ and $B+A$:

$$(A+B)_{ij} = a_{ij} + b_{ij} = b_{ij} + a_{ij} = (B+A)_{ij}.$$

$$\therefore A+B=B+A$$

Example 9

Let $A = \begin{bmatrix} 1 & 3 \\ -4 & 5 \end{bmatrix}$, $B = \begin{bmatrix} 3 & -7 \\ 8 & 1 \end{bmatrix}$, and $C = \begin{bmatrix} 0 & -2 \\ 5 & -1 \end{bmatrix}$.

$$\begin{aligned} A + B + C &= \begin{bmatrix} 1 & 3 \\ -4 & 5 \end{bmatrix} + \begin{bmatrix} 3 & -7 \\ 8 & 1 \end{bmatrix} + \begin{bmatrix} 0 & -2 \\ 5 & -1 \end{bmatrix} \\ &= \begin{bmatrix} 1+3+0 & 3-7-2 \\ -4+8+5 & 5+1-1 \end{bmatrix} = \begin{bmatrix} 4 & -6 \\ 9 & 5 \end{bmatrix}. \end{aligned}$$

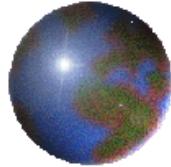


Arithmetic Operations

If A is an $m \times r$ matrix and B is $r \times n$ matrix, the number of scalar multiplications involved in computing the product AB is mrn .

Consider three matrices A , B and C such that the product ABC exists.

Compare the number of multiplications involved in the two ways $(AB)C$ and $A(BC)$ of computing the product ABC



Example 10

Let $A = \begin{bmatrix} 1 & 2 \\ 3 & -1 \end{bmatrix}$, $B = \begin{bmatrix} 0 & 1 & 3 \\ -1 & 0 & -2 \end{bmatrix}$, and $C = \begin{bmatrix} 4 \\ -1 \\ 0 \end{bmatrix}$. Compute ABC .

Solution.

(1) $(AB)C$

Which method is better?

Count the number of multiplications.

$$AB = \begin{bmatrix} 1 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 0 & 1 & 3 \\ -1 & 0 & -2 \end{bmatrix} = \begin{bmatrix} -2 & 1 & -1 \\ 1 & 3 & 11 \end{bmatrix}.$$

$$\begin{aligned} & 2 \times 6 + 3 \times 2 \\ & = 12 + 6 = 18 \end{aligned}$$

$$(AB)C = \begin{bmatrix} -2 & 1 & -1 \\ 1 & 3 & 11 \end{bmatrix} \begin{bmatrix} 4 \\ -1 \\ 0 \end{bmatrix} = \begin{bmatrix} -9 \\ 1 \end{bmatrix}.$$

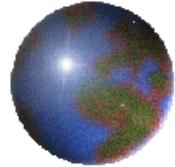
(2) $A(BC)$

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

$$\begin{aligned} & 3 \times 2 + 2 \times 2 \\ & = 6 + 4 = 10 \end{aligned}$$

$$A(BC) = \begin{bmatrix} 1 & 2 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} -1 \\ -4 \end{bmatrix} = \begin{bmatrix} -9 \\ 1 \end{bmatrix}.$$

$\therefore A(BC)$ is better.



Caution

In algebra we know that the following cancellation laws apply.

- ⊕ If $ab = ac$ and $a \neq 0$ then $b = c$.
- ⊕ If $pq = 0$ then $p = 0$ or $q = 0$.

However the corresponding results are not true for matrices.

- ⊕ $AB = AC$ does not imply that $B = C$.
- ⊕ $PQ = O$ does not imply that $P = O$ or $Q = O$.

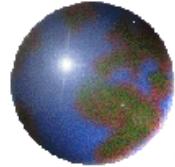
Example 11

(1) Consider the matrices $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$, $B = \begin{bmatrix} -1 & 2 \\ 2 & 1 \end{bmatrix}$, and $C = \begin{bmatrix} -3 & 8 \\ 3 & -2 \end{bmatrix}$.

Observe that $AB = AC = \begin{bmatrix} 3 & 4 \\ 6 & 8 \end{bmatrix}$, but $B \neq C$.

(2) Consider the matrices $P = \begin{bmatrix} 1 & -2 \\ -2 & 4 \end{bmatrix}$, and $Q = \begin{bmatrix} 2 & -6 \\ 1 & -3 \end{bmatrix}$.

Observe that $PQ = O$, but $P \neq O$ and $Q \neq O$.



Powers of Matrices

Definition

If A is a square matrix, then

$$A^k = \underbrace{AA \cdots A}_{k \text{ times}}$$

Theorem 2.3

If A is an $n \times n$ square matrix and r and s are nonnegative integers, then

1. $A^r A^s = A^{r+s}$.
2. $(A^r)^s = A^{rs}$.
3. $A^0 = I_n$ (by definition)



Example 12

If $A = \begin{bmatrix} 1 & -2 \\ -1 & 0 \end{bmatrix}$, compute A^4 .

Solution

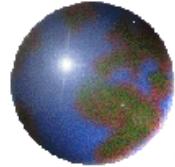
$$A^2 = \begin{bmatrix} 1 & -2 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} 1 & -2 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 3 & -2 \\ -1 & 2 \end{bmatrix}$$

$$A^4 = \begin{bmatrix} 3 & -2 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 3 & -2 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 11 & -10 \\ -5 & 6 \end{bmatrix}.$$

Example 13 Simplify the following matrix expression.

$$A(A + 2B) + 3B(2A - B) - A^2 + 7B^2 - 5AB$$

Solution



Example 12

If $A = \begin{bmatrix} 1 & -2 \\ -1 & 0 \end{bmatrix}$, compute A^4 .

Solution

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

$$A^4 = \begin{bmatrix} 3 & -2 \\ -1 & 2 \end{bmatrix} \begin{bmatrix} 3 & -2 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 11 & -10 \\ -5 & 6 \end{bmatrix}.$$

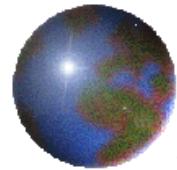
Example 13 Simplify the following matrix expression.

$$A(A + 2B) + 3B(2A - B) - A^2 + 7B^2 - 5AB$$

Solution

$$\begin{aligned} & A(A + 2B) + 3B(2A - B) - A^2 + 7B^2 - 5AB \\ &= A^2 + 2AB + 6BA - 3B^2 - A^2 + 7B^2 - 5AB \\ &= \underline{-3AB + 6BA + 4B^2} \end{aligned}$$

We can't add the two matrices !

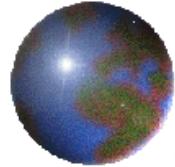


Systems of Linear Equations

A system of m linear equations in n variables as follows

$$\begin{array}{cccc} a_{11}x_1 + \cdots + a_{1n}x_n & = b_1 \\ \vdots & \vdots & \vdots & \vdots \end{array}$$

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



Systems of Linear Equations

A system of m linear equations in n variables as follows

$$\begin{array}{l} a_{11}x_1 + \cdots + a_{1n}x_n = b_1 \\ \vdots \quad \vdots \quad \vdots \quad \vdots \end{array}$$

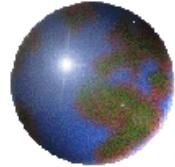
$$a_{m1}x_1 + \cdots + a_{mn}x_n = b_m$$

Let

$$A = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \cdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix}, \quad X = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}, \text{ and } B = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix}$$

We can write the system of equations in the matrix form

$$AX = B$$



Idempotent and Nilpotent Matrices

(Exercises 24-30 p.83 and 14 p.93)

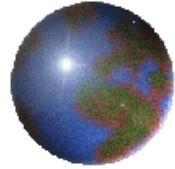
Definition

- (1) A square matrix A is said to be **idempotent** if $A^2=A$.
- (2) A square matrix A is said to be **nilpotent** if there is a positive integer p such that $A^p=0$. The least integer p such that $A^p=0$ is called the **degree of nilpotency** of the matrix.

Example 14

$$(1) A = \begin{bmatrix} 3 & -6 \\ 1 & -2 \end{bmatrix}, A^2 =$$

$$(2) B = \begin{bmatrix} 3 & -9 \\ 1 & -3 \end{bmatrix}, B^2 =$$



Idempotent and Nilpotent Matrices

(Exercises 24-30 p.83 and 14 p.93)

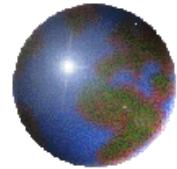
Definition

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Example 14

$$(1) A = \begin{bmatrix} 3 & -6 \\ 1 & -2 \end{bmatrix}, A^2 = \begin{bmatrix} 3 & -6 \\ 1 & -2 \end{bmatrix} = A.$$

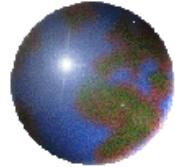
$$(2) B = \begin{bmatrix} 3 & -9 \\ 1 & -3 \end{bmatrix}, B^2 = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}. \text{ The degree of nilpotency : } 2$$



Class activity

The following matrix is nilpotent. Find the degree of
nilpotency

$$B = \begin{bmatrix} 0 & 2 & 1 & 6 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$



Idempotent and Nilpotent Matrices

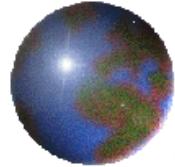
(Exercises 24-30 p.83 and 14 p.93)

$$B = \begin{bmatrix} 0 & 2 & 1 & 6 \\ 0 & 0 & 1 & 2 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

is nilpotent, with

$$B^2 = \begin{bmatrix} 0 & 0 & 2 & 7 \\ 0 & 0 & 0 & 3 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}; B^3 = \begin{bmatrix} 0 & 0 & 0 & 6 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}; B^4 = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}.$$

The index of B is therefore 4.



2.3 Symmetric Matrices

Definition

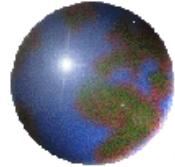
The **transpose** of a matrix A , denoted A^t , is the matrix whose columns are the rows of the given matrix A .

i.e., $A : m \times n \Rightarrow A^t : n \times m$, $(A^t)_{ij} = A_{ji} \quad \forall i, j$.

Example 15

$$A = \begin{bmatrix} 2 & 7 \\ -8 & 0 \end{bmatrix}, B = \begin{bmatrix} 1 & 2 & -7 \\ 4 & 5 & 6 \end{bmatrix}, \text{ and } C = \begin{bmatrix} -1 & 3 & 4 \end{bmatrix}.$$

The **transpose** of these matrices



2.3 Symmetric Matrices

Definition

The **transpose** of a matrix A , denoted A^t , is the matrix whose columns are the rows of the given matrix A .

i.e., $A : m \times n \Rightarrow A^t : n \times m$, $(A^t)_{ij} = A_{ji} \quad \forall i, j$.

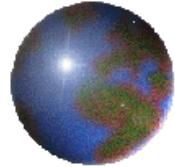
Example 15

$$A = \begin{bmatrix} 2 & 7 \\ -8 & 0 \end{bmatrix}, B = \begin{bmatrix} 1 & 2 & -7 \\ 4 & 5 & 6 \end{bmatrix}, \text{ and } C = \begin{bmatrix} -1 & 3 & 4 \end{bmatrix}.$$

$$A^t = \begin{bmatrix} 2 & -8 \\ 7 & 0 \end{bmatrix}$$

$$B^t = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ -7 & 6 \end{bmatrix}$$

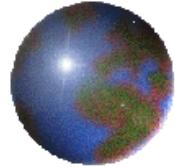
$$C^t = \begin{bmatrix} -1 \\ 3 \\ 4 \end{bmatrix}.$$



Theorem 2.4: Properties of Transpose

Let A and B be matrices and c be a scalar. Assume that the sizes of the matrices are such that the operations can be performed.

1. $(A + B)^t = A^t + B^t$ *Transpose of a sum*
2. $(cA)^t = cA^t$ *Transpose of a scalar multiple*
3. $(AB)^t = B^tA^t$ *Transpose of a product*
4. $(A^t)^t = A$



Symmetric Matrix

Definition

A **symmetric matrix** is a matrix that is equal to its transpose.

$$A = A^t, \text{ i.e., } a_{ij} = a_{ji} \quad \forall i, j$$

Example 16

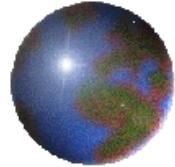
$$\begin{bmatrix} 2 & -5 \\ 5 & -4 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 1 & -4 \\ 1 & 7 & 8 \\ -4 & 8 & -3 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & -2 & 4 \\ 0 & 7 & 3 & 9 \\ -2 & 3 & 2 & -3 \\ 4 & 9 & -3 & 6 \end{bmatrix}$$

match

match

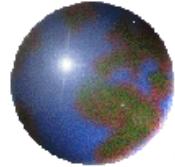


Remark: If and only if

- Let p and q be statements.

Suppose that p implies q (if p then q), written $p \Rightarrow q$, and that also $q \Rightarrow p$, we say that

“ p if and only if q ” (*in short iff*)

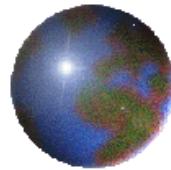


Example 17

Let A and B be symmetric matrices of the same size. Prove that the product AB is symmetric if and only if $AB = BA$.

Proof

*We have to show (a) AB is symmetric $\Rightarrow AB = BA$, and the converse, (b) AB is symmetric $\Leftarrow AB = BA$.



Example 17

Let A and B be symmetric matrices of the same size. Prove that the product AB is symmetric if and only if $AB = BA$.

Proof

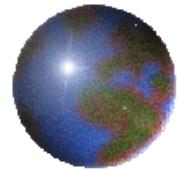
*We have to show (a) if AB is symmetric $\Rightarrow AB = BA$, and the converse, (b) AB is symmetric \Leftarrow if $AB = BA$.

(\Rightarrow) Let AB be symmetric, then

$$\begin{aligned} AB &= (AB)^t && \text{by definition of symmetric matrix} \\ &= B^t A^t && \text{by Thm 2.4 (3)} \\ &= BA && \text{since } A \text{ and } B \text{ are symmetric} \end{aligned}$$

(\Leftarrow) Let $AB = BA$, then

$$\begin{aligned} (AB)^t &= (BA)^t \\ &= A^t B^t && \text{by Thm 2.4 (3)} \\ &= AB && \text{since } A \text{ and } B \text{ are symmetric} \end{aligned}$$

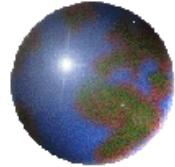


Example 18

Let A be a symmetric matrix. Prove that A^2 is symmetric.

Proof

$$(A^2)^t = (AA)^t = (A^t A^t) = AA = A^2$$



2.4 The Inverse of a Matrix

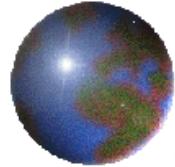
Definition

Let A be an $n \times n$ matrix. If a matrix B can be found such that $AB = BA = I_n$, then A is said to be **invertible** and B is called the **inverse** of A . If such a matrix B does not exist, then A has no inverse. (denote $B = A^{-1}$, and $A^{-k} = (A^{-1})^k$)

Example 19

Prove that the matrix $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ has inverse $B = \begin{bmatrix} -2 & 1 \\ \frac{3}{2} & -\frac{1}{2} \end{bmatrix}$.

Proof



2.4 The Inverse of a Matrix

Definition

Let A be an $n \times n$ matrix. If a matrix B can be found such that $AB = BA = I_n$, then A is said to be **invertible** and B is called the **inverse** of A . If such a matrix B does not exist, then A has no inverse. (denote $B = A^{-1}$, and $A^{-k} = (A^{-1})^k$)

Example 19

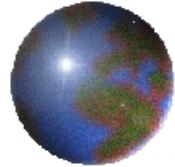
Prove that the matrix $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ has inverse $B = \begin{bmatrix} -2 & 1 \\ \frac{3}{2} & -\frac{1}{2} \end{bmatrix}$.

Proof

$$AB = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ \frac{3}{2} & -\frac{1}{2} \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$

$$BA = \begin{bmatrix} -2 & 1 \\ \frac{3}{2} & -\frac{1}{2} \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$

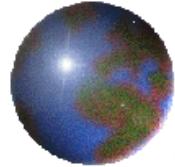
Thus $AB = BA = I_2$, proving that the matrix A has inverse B .



Theorem 2.5

The inverse of an invertible matrix is unique.

Proof



Theorem 2.5

The inverse of an invertible matrix is unique.

Proof

Let B and C be inverses of A .

Thus $AB = BA = I_n$, and $AC = CA = I_n$.

Multiply both sides of the equation $AB = I_n$ by C .

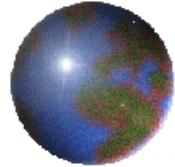
$$C(AB) = CI_n$$

$$(CA)B = C \quad \text{Thm2.2}$$

$$I_nB = C$$

$$B = C$$

Thus an invertible matrix has only one inverse.



Gauss-Jordan Elimination for finding the Inverse of a Matrix

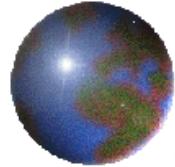
Let A be an $n \times n$ matrix.

1. Adjoin the identity $n \times n$ matrix I_n to A to form the matrix $[A : I_n]$.
2. Compute the reduced echelon form of $[A : I_n]$.

If the reduced echelon form is of the type $[I_n : B]$, then B is the inverse of A .

If the reduced echelon form is not of the type $[I_n : B]$, in that the first $n \times n$ submatrix is not I_n , then A has no inverse.

An $n \times n$ matrix A is invertible if and only if its reduced echelon form is I_n .

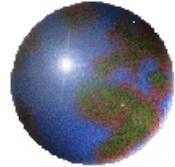


Example 20

Determine the inverse of the matrix

$$A = \begin{bmatrix} 1 & -1 & -2 \\ 2 & -3 & -5 \\ -1 & 3 & 5 \end{bmatrix}$$

Solution



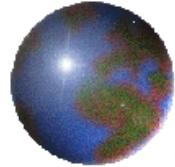
Example 20

Determine the inverse of the matrix $A = \begin{bmatrix} 1 & -1 & -2 \\ 2 & -3 & -5 \\ -1 & 3 & 5 \end{bmatrix}$

Solution

$$\begin{aligned}[A : I_3] &= \left[\begin{array}{cccccc} 1 & -1 & -2 & 1 & 0 & 0 \\ 2 & -3 & -5 & 0 & 1 & 0 \\ -1 & 3 & 5 & 0 & 0 & 1 \end{array} \right] \approx \left[\begin{array}{cccccc} 1 & -1 & -2 & 1 & 0 & 0 \\ 0 & -1 & -1 & -2 & 1 & 0 \\ 0 & 2 & 3 & 1 & 0 & 1 \end{array} \right] R2 + (-2)R1 \\ &\approx (-1)R2 \left[\begin{array}{cccccc} 1 & -1 & -2 & 1 & 0 & 0 \\ 0 & 1 & 1 & 2 & -1 & 0 \\ 0 & 2 & 3 & 1 & 0 & 1 \end{array} \right] \approx \left[\begin{array}{cccccc} 1 & 0 & -1 & 3 & -1 & 0 \\ 0 & 1 & 1 & 2 & -1 & 0 \\ 0 & 0 & 1 & -3 & 2 & 1 \end{array} \right] R1 + R2 \\ &\quad R3 + (-2)R2 \\ &\approx \left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 0 & 1 & 0 \\ 0 & 1 & 0 & 5 & -3 & -1 \\ 0 & 0 & 1 & -3 & 2 & 1 \end{array} \right] \\ &\quad R1 + R3 \\ &\quad R2 + (-1)R3\end{aligned}$$

$$\text{Thus, } A^{-1} = \begin{bmatrix} 0 & 1 & 1 \\ 5 & -3 & -1 \\ -3 & 2 & 1 \end{bmatrix}.$$



Example 21

Determine the inverse of the following matrix, if it exist.

$$A = \begin{bmatrix} 1 & 1 & 5 \\ 1 & 2 & 7 \\ 2 & -1 & 4 \end{bmatrix}$$

Solution