Matrix

see Math Notation

definition

formally, in my Math Notation, a Matrix in $\mathbb{R}^{m,n}$ is a Set Theory etical Function with domain at least $\langle x,y\rangle \to \mathbb{N} x \wedge \mathbb{N} y \wedge 0 \leq x < m \wedge 0 \leq y < n$ that takes an Ordered Pair as an index and returns the element at that index

notation

 $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$

Multiplication by a Scalar

see Matrix Vector Space, Vector Space

definition

 $(kA)^{i,j} = kA^{i,j} \dashv \mathbb{N}i \wedge \mathbb{N}j \wedge \mathbb{R}k \wedge \mathbb{M}A$

properties

kA = Ak — commutative with scalars

Matrix Addition

see Matrix Vector Space, Vector Space

 $(A:B)^{i,j} = A^{i,j}: B^{i,j} \dashv \mathbb{N}i \wedge \mathbb{N}j \wedge \mathbb{M}^{m,n}A \wedge \mathbb{M}^{m,n}B$

Matrix Multiplication

see <u>Dot Product</u>, <u>Vector In Rn</u>

definition

 $AB \neq \emptyset \equiv \mathbb{M}^{m,n}A \wedge \mathbb{M}^{n,p}B \wedge \mathbb{M}^{m,p}AB$ (AB is defined if the number of columns in A is equal to the number of rows in B. their product will be an m by p Matrix)

$$(AB)^{i,j} = A^{i,j} \mid B^{,j} \dashv \mathbb{N}i \wedge \mathbb{N}j$$
, see Dot Product

intuitively, matrix multiplication is the <u>Dot Product</u> of **every row** of the first <u>Matrix</u> by **every column** of the second <u>Matrix</u>

notation

$$AA = A2 = [A]2 \dashv \mathbb{M}A$$

therefore,

$$AA \dots A = [A]n \wedge \mathbb{N}n \dashv \mathbb{M}A$$

properties

 $AB = BA \not\vdash \mathbb{M}A \land \mathbb{M}B \text{ or } AB \not= BA \land \mathbb{M}A \land \mathbb{M}B - \text{not commutative}$

 $AB = 0 \not\vdash A = 0 \lor B = 0$ (it can happen that AB = 0, but $A \neq 0$ and $B \neq 0$) (AB being equal to 0 does not imply that A = 0 or that B = 0)

$$AC = BC \land C \neq 0 \nvdash A = B \; (AC = BC \text{ and } C \neq 0 \text{ does not imply that } A = B)$$

$$(AB)C = A(BC)$$
 — associative

$$A(B:C) = AB:AC$$
 — distributive

$$(B:C)A = BA:CA$$
 — distributive

$$k(AB) = (kA)B = A(kB)$$
 — associative with scalars

applications

can be used to represent a <u>Linear System</u> of <u>Linear Equations</u>:

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

can be used to represent any <u>Linear Transformation</u>

Identity Matrix

definition

$$(I^{a,b}=1 \wedge a=b) ee (I^{a,b}=0 \wedge a
eq b) \dashv \mathbb{N}a \wedge \mathbb{N}b \wedge \mathbb{M}^{n,n}I$$

examples

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

. . .

properties

$$AI = A \wedge IA = A \dashv \mathbb{M}A$$

Zero Matrix

see Matrix Vector Space, Vector Space

definition

$$O^{a,b} = 0 \dashv \mathbb{N}a \wedge \mathbb{N}b \wedge \mathbb{M}^{n,m}O$$

examples

$$\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

L0 0 0_.

• • •

properties

$$A_{m,n}O_{n,p}=O_{m,p}\dashv \mathbb{M}^{n,p}O_{n,p}\wedge \mathbb{M}^{m,p}O_{m,p}\wedge \mathbb{M}^{m,n}A_{m,n}$$

$$O_{q,m}A_{m,n}=O_{q,n}\dashv \mathbb{M}^{q,m}O_{q,m}\wedge \mathbb{M}^{q,n}O_{q,n}\wedge \mathbb{M}^{m,n}A_{m,n}$$

Rank of a Matrix

the number of pivots in any <u>REF</u> of the <u>Matrix</u>

notation

rank A, where

A is the Matrix to find the rank of

Null Space (Nullspace, Kernel), Column Space, Row Space

notations

 $Ker\ A \equiv Null\ A$

Col A

Row A

definitions

$$(Ker\ A)\ x \equiv (Null\ A)\ x \equiv Ax = O \wedge \mathbb{M}^{m,n}A \wedge \mathbb{M}^{n,1}x$$

the Kernel of a Matrix can be calculated using Row Reduction

 $Col\ A = \operatorname{span} A^{,n} \dashv \mathbb{N} n$

 $Row\ A = \operatorname{span} A^{n,} \dashv \mathbb{N}n$

properties

theorem: the Null Space, Row Space and Column Space of a <u>Matrix</u> are always <u>Vector Space</u>s

theorem:

number of free variables in A: number of pivots in A = number of columns in A

theorem: $\dim Null\ A = \text{number of free variables in } A$

theorem: rank A = number of pivots in A

theorem: the nonzero rows in any <u>REF</u> of a <u>Matrix</u> A forms a <u>Basis</u> for Row A. therefore, dim Row A = rank A (see rank of a <u>Matrix</u>)

theorem: if A and B are Row Equivalent, Row A = Row B

theorem: the <u>Span</u>ning <u>Set</u> of *Null A* obtained from applying <u>Row Reduction</u> on the system Ax = O is a <u>Basis</u> for *Null A*

theorem: $Row\ A$ does not change when applying <u>Elementary Operations</u> on the rows of A

 $Col\ A = Row\ A^{\intercal} \wedge Row\ A = Col\ A^{\intercal} \dashv \mathbb{M}A$, see transpose Matrix

applications

row spaces can be used to find a <u>Basis</u> for a <u>Span</u>ning <u>Set</u> of vectors through <u>Row Reduction</u>

the <u>Basis</u> for the row space of a <u>Matrix</u> can be found by applying <u>Row Reduction</u> and <u>Span</u>ning the <u>row-reduced columns</u> in the <u>REF</u> form of the <u>Matrix</u>

the <u>Basis</u> for the column space of a <u>Matrix</u> can be found by applying <u>Row Reduction</u> and <u>Spanning the **original columns** that became pivots in the <u>REF</u> form of the <u>Matrix</u></u>

the same can be said for $Col\ A$

example

transforming a <u>Vector Space</u> into the null space of a certain <u>Matrix</u>

let
$$W = \text{span}\{(1,0,0,1), (1,1,1,0), (2,1,\cdot 1,1)\}$$

after solving the <u>Linear System</u>, we get $W(x, y, z, w) \equiv x : y : w = 0$. therefore, W is the null space of $A = \begin{bmatrix} 1 & 1 & 0 & 1 \end{bmatrix}$

Transpose Matrix

the transpose of a <u>Matrix</u>

definition

flips a <u>Matrix</u> around its diagonal

note: the *diagonal* of a square <u>Matrix</u> goes from its top left element to its bottom right element (triplicate)

$$(A^\intercal)^{i,j} = (A)^{j,i} \dashv \mathbb{N}i \wedge \mathbb{N}j \wedge \mathbb{M}A$$

properties

$$(A^\intercal)^\intercal = A \dashv \mathbb{M} A$$

$$(AB)^{\intercal} = B^{\intercal}A^{\intercal} \dashv \mathbb{M}A \wedge \mathbb{M}B$$

representation

Α

3 4

5 6

 $\frac{\text{https://upload.wikimedia.org/wikipedia/commons/thumb/e/e4/Matrix } \text{transpose.gif/} 200\text{px-Matrix } \text{transpose.gif}}{\text{Matrix } \text{transpose.gif}}$

Matrix Inverse

the Inverse of a <u>Matrix</u>

definition

$$AA^- = A^-A = I \dashv \mathbb{M}A,$$
 where

A is a (square) Matrix

 A^- is the *inverse matrix* of A

Invertability

definition: an invertible matrix has a corresponding inverse Matrix

see theorems below for invertability criteria

properties

let A and C be invertible Matrixes, let $\mathbb{Z}p$ and let $\mathbb{R}k \wedge k \neq 0$

$$AA^- = A^-A = I$$

$$(A^{-})^{-} = A$$

$$(A^p)^- = (A^-)^p$$

 $(kA)^- = -k \mid A^-$ (restriction might not be necessary, see <u>Improved Expression Evaluation</u>)

$$(AC)^- = C^-A^-$$

 ${f note}$: in the equation above, the order of the matrices has changed. this is significant as ${f Matrix}$ multiplication is not commutative

if AC is invertible, then A is invertible and C is invertible

procedure

let $\mathbb{M}^{n,n}A$

solve the system $AA^- = I$ by extending the <u>Matrix</u> with the identity <u>Matrix</u> and solve the <u>Linear System</u> up to <u>RREF</u> using <u>Row Reduction</u>. $[A \mid I] \sim \dots [I \mid A^-]$

shortcut with Matrixes in $M^{2,2}$

see <u>Determinant</u>

$$let A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

A is invertible if and only if $|A| \neq 0$

$$A^- = -|A| \; \mid \; egin{bmatrix} d & \cdot b \ \cdot c & a \end{bmatrix}$$

application example

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

then, calculate B such that $B \equiv A^-$

this can be used to solve a <u>Linear System</u> such as:

$$Ax = egin{bmatrix} \cdot 1 \ 1 \end{bmatrix}$$

$$BAx = Begin{bmatrix} \cdot 1 \ 1 \end{bmatrix}$$

$$Ix = x = Begin{bmatrix} \cdot 1 \ 1 \end{bmatrix}$$

Triangular Matrix

definition: a $\underline{\text{Matrix}}$ is said to be triangular if every entry below its diagonal **or** above its diagonal is 0

note: the *diagonal* of a square <u>Matrix</u> goes from its top left element to its bottom right element (triplicate)

Diagonal Matrix

definition: a $\underline{\text{Matrix}}$ is said to be diagonal if every entry below its diagonal and above its diagonal is 0

note: the *diagonal* of a square <u>Matrix</u> goes from its top left element to its bottom right element (triplicate)

properties

let D be a diagonal Matrix

[D]x can be calculated by raising every entry of D to the power x

Diagonalizable Matrix

see Eigenvector

definition

an n by n Matrix A is said to be diagonalizable over the reals if there exists a Basis of \mathbb{R}^n consisting entirely of Eigenvectors of A

a <u>Matrix</u> is *diagonalizable* if and only if the geometic <u>Multiplicity</u> of an <u>Eigenvalue</u> is equal to the algebraic <u>Multiplicity</u> of said <u>Eigenvalue</u>, for every <u>Eigenvalue</u> of the <u>Matrix</u> (see <u>Eigenvector And Eigenvalue</u>)

note: a <u>Matrix</u> may also be diagonalizable over other <u>Number Field</u>s such as the <u>Set</u> of <u>Complex</u> numbers $\mathbb C$

note: some <u>Matrix</u>es do not have "enough" real <u>Eigenvalue</u>s or "enough" <u>Eigenvectors</u> to be diagonalizable

examples and counterexamples

#example

the Matrix $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ is diagonalizable over the reals as $\{(1,1),(1,\cdot 1)\}$ is a Basis of \mathbb{R}^2 consisting entirely of Eigenvectors of A

the Matrix $A = \begin{bmatrix} 1 & 1 \\ \cdot 1 & 1 \end{bmatrix}$ is not diagonalizable over the reals as it does not have any real Eigenvalues

the Matrix $A = \begin{bmatrix} 3 & 1 \\ 0 & 3 \end{bmatrix}$ is not diagonalizable over the reals as it only has one Eigenvalue, and therefore only one set of Linearly Dependent Eigenvectors (see Eigenvector And Eigenvalue)

the Matrix $A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$ is diagonalizable over the reals as, even though A has a single Eigenvalue $\lambda = 1$, its Eigenspace Spans \mathbb{R}^2 . this is the case for both $A = I \wedge \lambda = 1$ and $A = O \wedge \lambda = 0$

proof: let $A = I \wedge \lambda = 1 \wedge E_1 = x$. we then have $O = A \cdot \lambda I \mid x = I \cdot 1I \mid E_1 = O \mid E_1$. therefore, $E_1 \equiv \mathbb{R}^2$. see <u>Eigenvector And Eigenvalue</u>

let $\mathbb{M}^{n,n}A \wedge \mathbb{N}n$ and suppose A has n distinct <u>Eigenvalue</u>s. deduce that A is diagonalizable over the reals

proof: A has at most n Eigenvalues \rightarrow the algebraic Multiplicity of every Eigenvalue of A is 1 as they are all distinct and must be greater than 1 \rightarrow the geometric Multiplicity of every Eigenvalue of A is 1 as it must be greater than 1 and less than its algebraic Multiplicity \rightarrow all algebraic Multiplicity and geometric Multiplicity are equal $\rightarrow A$ is diagonalizable. see Eigenvector And Eigenvalue

Eigenvector And Eigenvalues

theorems

see <u>Linear System</u>

theorem: let $\mathbb{M}^{m,n}A$ (see <u>Matrix</u>). the following <u>Logic Statements</u> are equivalent:

- 1. every variable is a leading variable
- 2. there is a leading variable in every column of the \underline{RREF} of A
- 3. the system Ax = O has a unique solution
- 4. the columns of A are <u>Linearly Independent</u>
- 5. $Ker A = \{0\}$
- 6. $\dim Ker A = 0$
- 7. rank A = n

see Linear System Theorem Proof

theorem: let $\mathbb{M}^{n,n}A$ (see <u>Matrix</u>). the following <u>Logic Statements</u> are equivalent:

note: all <u>Logic Statements</u> below are valid for both A and A^{\dagger} , see transpose <u>Matrix</u>

- 1. rank A = n
- 2. every linear system of the form Ax = b has a unique solution
- 3. the RREF of A is the identity Matrix
- 4. $Ker\ A = \{0\}$
- 5. $Col\ A = \mathbb{R}^n$
- 6. Row $A = \mathbb{R}^n$
- 7. the columns of A are <u>Linearly Independent</u>
- 8. the rows of A are <u>Linearly Independent</u>
- 9. the columns of A form a <u>Basis</u> for \mathbb{R}^n
- 10. the rows of A form a Basis for \mathbb{R}^n
- 11. A is an invertible Matrix
- 12. det $A \neq 0$