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Matrix Algebra

If A is $m \times n$ matrix in which A has m rows and n -columns.
for instance, the 2×3 matrix can be written as

$$A = \begin{bmatrix} 5 & 6 & 7 \\ 4 & 3 & 2 \end{bmatrix}$$

$m = \text{row}$
 $n = \text{column}$
 2×3 .

The entry a_{ij} be the $(i, j)^{\text{th}}$ entry of matrix. If A is $m \times n$ matrix then we write it in matrix form as,

$$A = \begin{bmatrix} a_{11} & \dots & a_{1j} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \dots & a_{ij} & \dots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \dots & a_{mj} & \dots & a_{mn} \end{bmatrix} \rightarrow \text{Row}$$

\downarrow
 Column

Also matrix can be written as -

$$A = [a_1 \ a_2 \ \dots \ a_n]$$

Since a_{ij} be an entry of A so the $i=j$ is called diagonal entries of A

Matrix Operations:

① Sum and Scalar Multiples:

$$A = \begin{bmatrix} a_{11} & \dots & a_{1j} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \dots & a_{ij} & \dots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & a_{mj} & a_{mn} \end{bmatrix}$$

Sum of matrices A and B of same size (means same row and column) be the sum of corresponding entries of the matrices.

If A be a matrix and x be any scalar then the multiple of xA is the multiple of each entries of A .

Let's take an example:

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

$$B = \begin{bmatrix} 2 & 3 & 4 \\ 5 & 6 & 7 \end{bmatrix}$$

$$A + B = \begin{bmatrix} 3 & 5 & 7 \\ 9 & 11 & 13 \end{bmatrix}$$

Let $\lambda = 2$ then

$$\lambda A = 2 \cdot \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 2 & 4 & 6 \\ 8 & 10 & 12 \end{bmatrix}$$

Subtraction:

$$A - B = A + (-1) B$$

$$\Rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + (-1) \begin{bmatrix} 2 & 3 & 4 \\ 5 & 6 & 7 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} + \begin{bmatrix} -2 & -3 & -4 \\ -5 & -6 & -7 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} -1 & -1 & -1 \\ -1 & -1 & -1 \end{bmatrix}$$

Theorem: Let A , B and C be the matrices of the same size with γ and δ be scalars.

$$(1) A + B = B + A$$

$$(4) \gamma(A + B) = \gamma A + \gamma B$$

$$(2) A + 0 = A$$

$$(5) \gamma(\delta A) = (\gamma\delta)A$$

$$(3) (A + B) + C = A + (B + C)$$

$$(6) (\gamma + \delta)A = \gamma A + \delta A$$

Matrix Multiplication

If A is $m \times n$ and B is $n \times p$ matrix. Let the columns of B are b_1, b_2, \dots, b_p .

$m \times n = n \times p$ \rightarrow only multiplication possible.

Then the product AB is matrix of order $m \times p$ whose columns are $Ab_1, Ab_2, Ab_3, \dots, Ab_p$ i.e.

$$AB = A[b_1 \ b_2 \ \dots \ b_p] \\ = [Ab_1 \ Ab_2 \ \dots \ Ab_p]$$

$$[m \times n = n \times m]$$

$$[3 \times 2 = 2 \times 1]$$

possible and

we use method of AB

Compose AB where $A = \begin{bmatrix} 2 & 3 \\ 1 & -5 \end{bmatrix}$ and $B = \begin{bmatrix} 4 & 3 & 6 \\ 1 & -2 & 3 \end{bmatrix}$

Here, the columns of B are,

$$b_1 = \begin{bmatrix} 4 \\ 1 \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} \begin{bmatrix} 6 \\ 3 \end{bmatrix}$$

Then,

$$Ab_1 = \begin{bmatrix} 2 & 3 \\ 1 & -5 \end{bmatrix} \begin{bmatrix} 4 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} 8+3 \\ 4-5 \end{bmatrix} \Rightarrow \begin{bmatrix} 11 \\ -1 \end{bmatrix}$$

$2 \times 2 \quad \quad 2 \times 1$

$$Ab_2 = \begin{bmatrix} 2 & 3 \\ 1 & -5 \end{bmatrix} \begin{bmatrix} 3 \\ -2 \end{bmatrix} \Rightarrow \begin{bmatrix} 0 \\ 13 \end{bmatrix}$$

$$Ab_3 = \begin{bmatrix} 2 & 3 \\ 1 & -5 \end{bmatrix} \begin{bmatrix} 6 \\ 8 \end{bmatrix} \Rightarrow \begin{bmatrix} 21 \\ -9 \end{bmatrix}$$

Now,

$$AB = A [b_1 \ b_2 \ b_3]$$

$$\Rightarrow [Ab_1 \ Ab_2 \ Ab_3]$$

$$\Rightarrow \begin{bmatrix} 4 & 0 & 21 \\ -1 & 13 & -9 \end{bmatrix}$$

Transpose of Matrix: If A is $m \times n$ then the transpose of the given matrix A is denoted by A^T and that is $n \times m$ matrix

Example:

$$A = \begin{bmatrix} 2 & 5 & 6 \\ 3 & 4 & 1 \end{bmatrix}. \text{ Compute } A^T.$$

$$A^T = \begin{bmatrix} 2 & 3 \\ 5 & 4 \\ 6 & 1 \end{bmatrix}$$

Theorem: Let A be an $m \times n$ matrix, and let B and C have sizes for which the indicated sums and products are defined

① $A(BC) = (AB)C$ associative law of multiplication

③ $(B+C)A = BA + CA$ right distributive

② $A(B+C) = AB + AC$ left distributive

④ $\lambda(AB) = (\lambda A)B$
 $\Rightarrow A(\lambda B)$ for any scalar

② $I_n A = A I_n$ (identity for matrix multiplication).

Note: It is not always $AB = BA$ sometimes $AB \neq BA$

Let's verify -

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

$$AB = \begin{bmatrix} 10+4 & 0+3 \\ 6-8 & 0-6 \end{bmatrix} = \begin{bmatrix} 14 & 3 \\ -2 & -6 \end{bmatrix}$$

$$BA = \begin{bmatrix} 2 & 0 \\ 4 & 3 \end{bmatrix} \begin{bmatrix} 5 & 1 \\ 3 & -2 \end{bmatrix} \Rightarrow \begin{bmatrix} 10 & +2 \\ 29 & -2 \end{bmatrix}$$

Since $AB \neq BA$.

Theorem: Let A and B denote matrices whose sizes are appropriate for the following sums and products:

$$a) (A^T)^T = A \quad b) (A+B)^T = A^T + B^T$$

$$c) \text{ for any scalar } r, (rA)^T = rA^T \quad d) (AB)^T = B^T A^T$$

REFERENCE: Binod Prasad Dhokhal et al, 2075 Mathematics II

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