ESC103: Mathematics and Computation Notes

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1 Lecture 1

- A **vector** is a quantity with a magnitude, a direction, and units.
- A scalar is a quantity with a magnitude, a sign, and units.

Idea: At the heart of linear algebra is two operations and they both deal with vectors. We *add* vectors and we multiply vectors by scalars.

• We can draw a vector from point P to point Q by drawing an arrow:



where P is the **tail** and Q is the **head** of the vector. The vector can be written algebraically as:

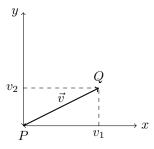
$$\vec{v} = \vec{PQ} \tag{1}$$

Note that this is not equal to:

$$\vec{PQ} \neq \overrightarrow{QP}$$
 (2)

because even though their magnitudes are the same, their direction is not.

• We can draw a two-dimensional vector in \mathbb{R}^2 by translating the vector \vec{v} to the origin (since we are not changing direction or magnitude).



By breaking it up into components, we can write \vec{v} as a column vector:

$$\vec{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \tag{3}$$

Note that this is not the same as a row vector:

• To add two vectors, we can add them components wise:

$$\vec{v} + \vec{w} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} + \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \end{bmatrix}$$
 (5)

and similarly for subtraction:

$$\vec{v} - \vec{w} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} - \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} = \begin{bmatrix} v_1 - w_1 \\ v_2 - w_2 \end{bmatrix}$$
 (6)

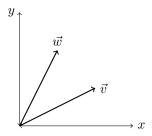
• To multiply a vector by a scalar, we multiply each component by that scalar:

$$c\vec{v} = \begin{bmatrix} cv_1 \\ cv_2 \end{bmatrix} \tag{7}$$

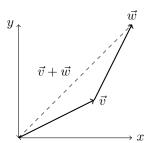
• Note that subtraction is just a combination of addition and scalar multiplication:

$$\vec{v} - \vec{w} = \vec{v} + (-1) \cdot \vec{w} \tag{8}$$

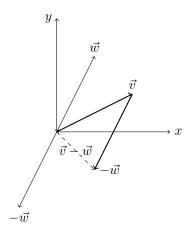
• Geometrically, we can add two vectors \vec{v} and \vec{w} :



We can do this by translating one of the vectors and add them tip to tail:

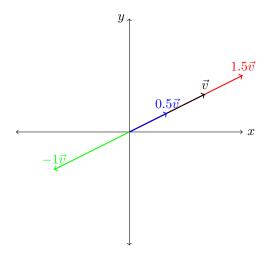


• To subtract two vectors, we first flip the second vector and then add. Suppose we wish to represent $\vec{v} - \vec{w}$ geometrically, then:



Note that this is equivalent from adding tail to tail.

• To multiply a vector by a scalar, we do not change the direction but instead we change the magnitude or length. Geometrically:



where all vectors originate from the origin.

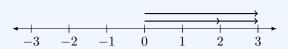
• The zero vector is defined as:

$$\vec{0} \equiv \vec{v} - \vec{v} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \tag{9}$$

Idea: Scalar addition can be represented as the addition of one dimensional vectors in \mathbb{R}^1 . For example, the number line is essentially just a coordinate axis and we can represent numbers in a similar way:

$$3 = 2 + 1 \tag{10}$$

and geometrically:



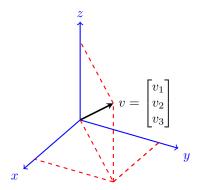
2 Lecture 2

• The heart of linear algebra are **linear combinations**. Let c and d be scalars. Then:

$$c\vec{v} + d\vec{w} \tag{11}$$

is a linear combination (LC) of \vec{v} and \vec{w} .

• For vectors in three-dimensional (\mathbb{R}^3)



ullet The **transpose** of a matrix changes swaps the ig index with the ji index such that:

$$\begin{bmatrix} v_1 & v_2 & v_3 \end{bmatrix}^T = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \tag{12}$$

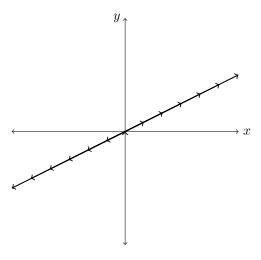
- Addition, subtraction, and multiplication with scalars behave in the same ways.
- There are a few properties that vectors behave:
 - The **commutative property** says that:

$$\vec{v} + \vec{w} + \vec{w} + \vec{v} \tag{13}$$

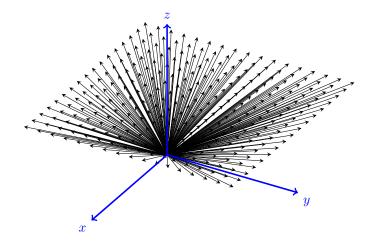
- The associative property says that;

$$\vec{v} + \vec{w} + \vec{z} = (\vec{v} + \vec{w}) + \vec{z} = \vec{v} + (\vec{w} + \vec{z})$$
(14)

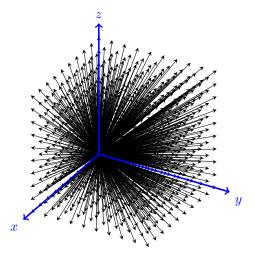
- To introduce **vector spaces**, suppose we have three vectors \vec{v} , \vec{w} , \vec{z} and three scalars c, d, e.
 - Linear combinations of just $c \vec{v}$ gives a one-dimensional line given that $c \neq 0$.



- Linear combination of $c\vec{v}+d\vec{w}$ given that \vec{v} and vecw are not parallel (not colinear) give a plane:



- The linear combinations of $c\vec{v}+d\vec{w}+e\vec{z}$ where the vectors are not coplanar (lie on the same plane) give all of \mathbb{R}^3 .



 \bullet The length of a vector of \vec{v} in \mathbb{R}^N is given by:

$$||v|| = \sqrt{v_1^2 + v_2^2 + \dots + v_N^2} \tag{15}$$

Proof: We prove via induction. Suppose:

$$||v|| = \sqrt{v_1^2 + v_2^2 + \dots + v_N^2} \tag{16}$$

is true. We now prove that this is true for ||w|| as well where w is in \mathbb{R}^{N+1} . We can write:

$$\vec{v'} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_N \\ 0 \end{bmatrix}, \ \vec{v''} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \\ \vdots \\ v_{N-1} \\ v_N \end{bmatrix}, \ \vec{v'''} = \begin{bmatrix} 0 \\ 0 \ 0 \\ \vdots \\ 0 \\ v_N \end{bmatrix}$$

$$(17)$$

Since these two are orthogonal, we can use Pythagorean theorem:

$$\|\vec{v''}\| = \sqrt{(\|\vec{v'}\|)^2 + (\|\vec{v'''}\|)^2} = \sqrt{v_1^2 + v_2^2 + \dots + v_{N-1}^2}$$
(18)

Since this is true for N=2, this must be true for all N.

- A few properties of the absolute magnitude:
 - When multiplied by a scalar:

$$||c\vec{v}|| = c|\vec{v}| \tag{19}$$

- When the magnitude is zero:

$$\|\vec{v}\| = 0 \iff \vec{v} = \vec{0} \tag{20}$$

• A unit vector is any vector with length equal to one. The most famous ones:

$$\vec{i} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \ \vec{j} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}, \ \vec{k} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}$$
 (21)

- To turn any vector \vec{v} into a unit vector, we can multiply it by the scalar $\frac{1}{\|\vec{v}\|}$.
- ullet Suppose we wish to find the distance between P_1 and P_2 , we can use the following steps:
 - 1. Define a coordinate system and orient the vectors in the given system. Draw a diagram.
 - 2. We can write the linear combination algebraically:

$$\overrightarrow{OP_1} + \overrightarrow{P_1P_2} = \overrightarrow{OP_2} \implies \overrightarrow{P_1P_2} = \overrightarrow{OP_2} - \overrightarrow{OP_1}$$
 (22)

3. We can then solve for $\|\overrightarrow{P_1P_2}\|$ and we are done.

3 Lecture 3: Dot Product

 $\ \, \text{ Let } \vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \text{, and } \vec{w} = \begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} \text{, then the dot product of two vectors in } \mathbb{R}^3 \text{ is: }$

$$\vec{v} \cdot \vec{w} = v_1 w_1 + v_2 w_2 + v_3 w_3 \tag{23}$$

also sometimes known as the **scalar product**, which comes from the fact that the dot product gives a scalar quantity. This is a *definition*.

- There are a few properties of dot products:
 - The distributive property: $\vec{v} \cdot (\vec{w} + \vec{z}) = \vec{v} \cdot \vec{w} + \vec{v} \cdot \vec{z}$

Proof: Let
$$\vec{v}=\begin{bmatrix}v_1\\v_2\\v_3\end{bmatrix}$$
, $\vec{w}=\begin{bmatrix}w_1\\w_2\\w_3\end{bmatrix}$, and $\vec{z}=\begin{bmatrix}z_1\\z_2\\z_3\end{bmatrix}$. Then:

$$\vec{v} \cdot (\vec{w} + \vec{z}) = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \cdot \left(\begin{bmatrix} w_1 \\ w_2 \\ w_3 \end{bmatrix} + \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} \right)$$
 (24)

$$= \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} \cdot \begin{bmatrix} w_1 + z_1 \\ w_2 + z_2 \\ w_3 + z_3 \end{bmatrix}$$
 (25)

$$= \begin{bmatrix} v_1(w_1+z_1) \\ v_2(w_2+z_2) \\ v_3(w_3+z_2) \end{bmatrix}$$
 (26)

$$= \vec{v} \cdot \vec{w} + \vec{v} \cdot \vec{z} \tag{27}$$

- The commutative property: $\vec{v} \cdot \vec{w} = \vec{w} \cdot \vec{v}$.
- Associative: $c(\vec{v} \cdot \vec{w}) = (c\vec{v}) \cdot \vec{w} = \vec{v} \cdot (c\vec{w})$
- There is an important connection between the length of a vector and the dot product. Recall that:

$$\|\vec{v}\| = \sqrt{v_1^2 + v_2^2 + v_3^2} \tag{28}$$

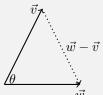
We can square this to notice that the RHS is just the dot product of a vector with itself:

$$\|\vec{v}\|^2 = v_1^2 + v_2^2 + v_3^2 = \vec{v} \cdot \vec{v}$$
(29)

Thus:

$$\|\vec{v}\| = \sqrt{\vec{v} \cdot \vec{v}} \tag{30}$$

Example 1: Suppose we wish to find the angle between two vectors \vec{v} and \vec{w} . Traditionally, we may want to complete the triangle by drawing the vector $\vec{w} - \vec{v}$.



We can then write:

$$\|\vec{w} - \vec{v}\|^2 = (\vec{w} - \vec{v}) \cdot (\vec{w} - \vec{v}) \tag{31}$$

$$= \vec{w} \cdot \vec{w} - 2\vec{v} \cdot \vec{w} + \vec{v} \cdot \vec{v} \tag{32}$$

$$= \|\vec{w}\|^2 + \|\vec{v}\|^2 - 2\vec{w} \cdot \vec{v} \tag{33}$$

This resembles the cosine law:

$$\|\vec{w} - \vec{v}\|^2 = \|\vec{w}\|^2 + \|\vec{v}\|^2 - 2\|\vec{w}\| \|\vec{v}\| \cos \theta \tag{34}$$

By comparison, we can conclude that:

$$\vec{w} \cdot \vec{v} = \|\vec{v}\| \|\vec{w}\| \cos \theta \tag{35}$$

This is *not* the definition of the dot product, but only a geometric interpretation of it. We can solve for $\cos \theta$ to be in this case:

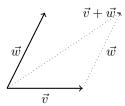
$$\cos \theta = \frac{\vec{w} \cdot \vec{v}}{\|\vec{w}\| \|\vec{v}\|} \tag{36}$$

• Note that the sign of the dot product tells us some important information about the angle θ . For example, if we know that $\vec{v} \cdot \vec{w} > 0$, then this is true if and only if $0 \le \theta < \pi/2$ (or in other words, acute). Similarly, $\vec{v} \cdot \vec{w} = 0 \iff \theta = \pi/2$ and $\vec{v} \cdot \vec{w} > 0 \iff \theta > \pi/2$

Theorem: The triangle inequality tells us:

$$\|\vec{v} + \vec{w}\| \le \|\vec{v}\| + \|\vec{w}\| \tag{37}$$

• We can visualize the triangle inequality intuitively by drawing a diagram:



and we can intuitively see that $\vec{v} + \vec{w}$ has to be have a smaller length than the sum of the two lengths of \vec{v} and \vec{w} . However, we need to do this algebraically:

Proof: We write:

$$\|\vec{v} + \vec{w}\|^2 = (\vec{v} + \vec{w}) \cdot (\vec{v} + \vec{w}) \tag{38}$$

$$= \vec{v} \cdot \vec{v} + 2\vec{v} \cdot \vec{w} + \vec{w} \cdot \vec{w} \tag{39}$$

$$= \|\vec{v}\|^2 + \|\vec{w}\|^2 + 2\|\vec{v}\|\|\vec{w}\|\cos\theta \tag{40}$$

To get the inequality, we can replace $\cos\theta$ by its least upper bound. Then:

$$\|\vec{v} + \vec{w}\|^2 \le \|\vec{v}\|^2 + \|\vec{w}\|^2 + 2\|\vec{v}\| \|\vec{w}\|$$
(41)

$$\leq (\|\vec{v}\| + \|\vec{w}\|)^2 \tag{42}$$

Taking the root of both sides (since none of the magnitudes can be negative), we are then able to prove the triangle inequality.

Theorem: The Cauchy-Schwarz-Bunakowsky Inequality relates the absolute magnitude of the dot product:

$$|\vec{v} \cdot \vec{w} \le ||\vec{v}|| ||\vec{w}|| \tag{43}$$

4 Lecture 4: Projections

• For two nonzero vectors \vec{v} and \vec{w} such that:

$$\vec{v} \cdot \vec{w} = 0 \implies \cos \theta = 0 \implies \theta = \frac{\pi}{2}$$
 (44)

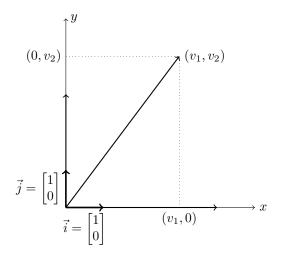
If \vec{v} and/or \vec{w} is the zero vector,

$$\vec{v} \cdot \vec{w} = 0 \tag{45}$$

is also true.

Definition: \vec{v} and \vec{w} are orthogonal if and only if $\vec{v} \cdot \vec{w} = 0$.

• Projections are what we use to define points in 2-d and 3-d. For example:



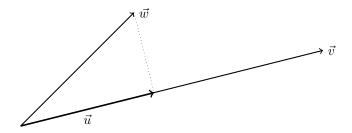
We can write $ec{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ as:

$$\vec{v} = v_1 \vec{i} + v_2 \vec{j} \tag{46}$$

$$=v_1 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + v_2 \begin{bmatrix} 0 \\ 1 \end{bmatrix} \tag{47}$$

$$= \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \tag{48}$$

- Let's generalize this concept to project one vector \vec{w} on another vector \vec{v}



We can say that: \vec{u} is the projection of \vec{w} on \vec{v} . Based on the way we have constructed \vec{u} we know it has certain properties:

- \vec{u} is parallel to \vec{v} , so it can be expressed as a multiple of \vec{v} such that:

$$\vec{u} = c\vec{v} \tag{49}$$

where c is a scalar.

– We can say that $\vec{w} - \vec{u}$ (and by extension $\vec{u} - \vec{w}$) is orthogonal to \vec{v} :

$$(\vec{w} - \vec{u}) \cdot \vec{v} = 0 \tag{50}$$

Using these two properties, we can solve for the unknown c:

$$(\vec{w} - \vec{u}) \cdot \vec{v} = 0 \tag{51}$$

$$\vec{w} \cdot \vec{v} - \vec{u} \cdot \vec{v} = 0 \tag{52}$$

$$\vec{w} \cdot \vec{v} - (c\vec{v}) \cdot \vec{v} = 0 \tag{53}$$

$$\vec{w} \cdot \vec{v} - c(\vec{v} \cdot \vec{v}) = 0 \tag{54}$$

Solving for c gives:

$$c = \frac{\vec{w} \cdot \vec{v}}{\vec{v} \cdot \vec{v}} \tag{55}$$

so we have:

$$\vec{u} = \frac{\vec{w} \cdot \vec{v}}{\vec{v} \cdot \vec{v}} \vec{v}$$
 (56)

Definition: The projection of \vec{w} on \vec{v} can be written as:

$$\vec{u} = \operatorname{proj}_{\vec{v}} \vec{w} = \frac{\vec{w} \cdot \vec{v}}{\vec{v} \cdot \vec{v}} \vec{v} = \frac{\vec{w} \cdot \vec{v}}{\|\vec{v}\|^2} \vec{v} = \frac{\vec{w} \cdot \vec{v}}{\|\vec{v}\|} \frac{1}{\|\vec{v}\|} \vec{v}$$

$$(57)$$

where the last part $\frac{1}{\|\vec{v}\|}\vec{v}$ is a unit vector pointing in the direction of $\vec{v}.$

- Suppose we wish to project a vector \vec{v} onto another vector (e.g. z-axis) in three dimensions. The same formula applies.
- Suppose instead we wish to project \vec{v} on a plane, such as the xy plane? If $\vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix}$. Then the projection would be $\begin{bmatrix} v_1 \\ v_2 \\ 0 \end{bmatrix}$.

5 Lecture 5

• Given v and w, the definition of cross product gives:

$$\vec{u} = \vec{v} \times \vec{w} = \begin{bmatrix} v_2 w_3 = v_3 w + 2 \\ v_3 w_1 - v_1 w_3 \\ v_1 w_2 - v_2 w_1 \end{bmatrix}$$
(58)

which is perpendicular to both \vec{v} and \vec{w} .

- This is however, not the only orthogonal vector since any scalar multiple of $\vec{u} = \vec{v} \times \vec{w}$ will be orthogonal to both \vec{v} and \vec{w} .
- ullet We can prove this orthogonal property by taking the dot product with both $ec{v}$ and $ec{w}$.
- There are a few properties:
 - Consider 3 vectors, \vec{v} , \vec{w} , and \vec{z} . Then:

$$\vec{v} \times (\vec{w} + \vec{z}) = \vec{v} \times \vec{w} + \vec{v} \times \vec{z} \tag{59}$$

- The cross product is not commutative, but they are anti-commutative:

$$\vec{v} \times \vec{w} = -\vec{w} \times \vec{v} \tag{60}$$

- When crossed with the zero vector, we have:

$$\vec{v} \times \vec{0} = \vec{0} \times \vec{v} = \vec{0} \tag{61}$$

- When multiplied by a scalar,

$$c(\vec{v} \times \vec{w}) = (c\vec{v}) \times \vec{w} = \vec{v} \times (c\vec{w}) \tag{62}$$

Warning: The cross product its not associative. In general:

$$\vec{v} \times (\vec{w} \times \vec{z}) \neq (\vec{v} \times \vec{w}) \times \vec{z} \tag{63}$$

- The direction of $\vec{u} = \vec{v} \times \vec{w}$ can be easily determined using the right hand rule.
- We can determine the magnitude to be $\|\vec{v}\| \|\vec{w}\| \sin \theta$ where $\sin \theta$ is the angle in between. The Lagrange identity shows that:

$$\|\vec{v} \times \vec{w}\|^2 = |\vec{v}|^2 |\vec{w}|^2 - (\vec{v} \cdot \vec{w})^2 \tag{64}$$

We can introduce the cosine formula to get:

$$\|\vec{v} \times \vec{w}\|^2 = |\vec{v}\|^2 |\vec{w}\|^2 - |\vec{v}|^2 |\vec{w}|^2 \cos^2 \theta = |\vec{v}|^2 |\vec{w}|^2 (1 - \cos^2 \theta)$$
(65)

Using the Pythagorean identity, we let $\sin^2 \theta = 1 - \cos^2 \theta$.

• The cross product $\vec{v} \times \vec{w}$ has a magnitude equal to the area of the parallelogram defined by \vec{v} and \vec{w} .

6 Lecture Six: Equations of Points, Lines, Planes

• For a line in three dimensions through the origin, we can write a point on this line as:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = c\vec{d} \tag{66}$$

where c is a scalar and \vec{d} is any nonzero vector that is parallel to the line.

• For a line not through the origin, a point on this line can be expressed as:

where $P_0(x_0,y_0,z_0)$ is a known point on the line.

• We can take the 2D line equation y=mx+b and write it as a two dimensional vector equation:

• For a point on a plane that passes through the origin, we can use linear combinations of $\vec{d_1}$ and $\vec{d_2}$ where both are parallel to the plane:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = c\vec{d_1} + d\vec{d_2}.$$
 (69)

If the plane was not in the origin, we can write it as:

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} x_0 \\ y_0 \\ z_0 \end{bmatrix} + c\vec{d_1} + d\vec{d_2}. \tag{70}$$

 \bullet A generic normal vector $\vec{n} = \begin{bmatrix} a \\ b \\ c \end{bmatrix}$ parallel to a line $\overrightarrow{P_0P}$ can be written as:

$$\overrightarrow{P_0P} \cdot \vec{n} = 0 \tag{71}$$

which can be represented as:

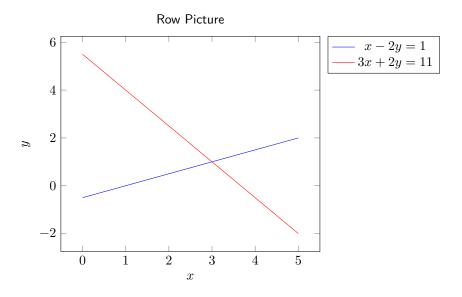
7 Lecture Seven: Systems of equation

• Suppose we wish to solve the system of equation:

$$x - 2y = 1 \tag{73}$$

$$3x + 2y = 11 (74)$$

We can do this numerous ways. If we look at the row picture:

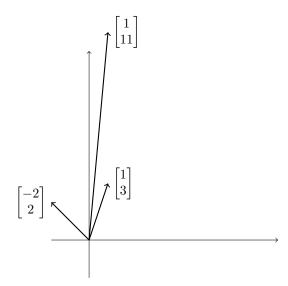


where the intersection point is at (3,1).

• Now let's look at the column picture. Instead of seeing two equations, we are going to express these two equations as a single vector equation:

$$x \begin{bmatrix} 1 \\ 3 \end{bmatrix} + y \begin{bmatrix} -2 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 11 \end{bmatrix} \tag{75}$$

The solution requires us to find linear combinations of the vectors $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$ and $\begin{bmatrix} -2 \\ 2 \end{bmatrix}$ that equal $\begin{bmatrix} 1 \\ 11 \end{bmatrix}$



and the linear combination that gives the solution is:

$$3\begin{bmatrix}1\\3\end{bmatrix} + 1\begin{bmatrix}-2\\2\end{bmatrix} = \begin{bmatrix}1\\11\end{bmatrix} \tag{76}$$

• A little later in the course, we will use matrices to represent these systems, for example:

$$\underbrace{\begin{bmatrix} 1 & -2 \\ 3 & 2 \end{bmatrix}}_{\text{Matrix A}} \underbrace{\begin{bmatrix} x \\ y \end{bmatrix}}_{\text{vector } \vec{x}} = \underbrace{\begin{bmatrix} 1 \\ 11 \end{bmatrix}}_{\text{vector } \vec{b}}$$
(77)

where the matrix-vector product $A\vec{x}$ on the LHS is defined to be the equivalent of the column picture, e.g.:

$$A\vec{x} = x \begin{bmatrix} 1\\3 \end{bmatrix} + y \begin{bmatrix} -2\\2 \end{bmatrix} \tag{78}$$

• This leads to the dot product rule of calculating $A\vec{x}$:

$$\underbrace{\begin{bmatrix} a_i & b_i & c_i & d_i & e_i & f_i \\ b_j & c_j \\ d_j & e_j \\ f_j \end{bmatrix}}_{A} = \underbrace{\begin{bmatrix} a_j \\ b_j \\ c_j \\ e_j \\ f_j \end{bmatrix}}_{\vec{r}} = \underbrace{\begin{bmatrix} a_i a_j + b_i b_j + c_i c_j + d_i d_j + e_i e_j + f_i f_j \\ a_i a_j + b_i b_j + c_i c_j + d_i d_j + e_i e_j + f_i f_j \end{bmatrix}}_{A\vec{r}} \tag{79}$$

Idea: What is a matrix? In the simplest of terms, it is a rectangular array of numbers, such as:

$$A = \begin{bmatrix} 4 & 8 & 3 \\ 2 & 1 & -9 \end{bmatrix} \tag{80}$$

which has two rows and three columns. \therefore this isa 2×3 matrix. The general way to denote a matrix is via:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \tag{81}$$

where a_{ij} is the entry in row i and column j. Addition and scalar multiplication works in the same way.

We can also multiply two matrices A and B if and only if A has n columns and B has n rows.