

■ Diagonal Matrix

$$D = \begin{bmatrix} d_1 & 0 & 0 \\ 0 & d_2 & 0 \\ 0 & 0 & d_3 \end{bmatrix}$$

- * $D^T = D$
- * None zero element on its main diagonal

■ Identity Matrix

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

- Multiplication identity $AI = IA = A$ for any matrix A .
- Only square Matrix have an identity matrix
- Inverse of itself: $I^{-1} = I$

■ Transpose of Matrix

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}_{3 \times 3} \quad A^T = \begin{bmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \\ 3 & 6 & 9 \end{bmatrix}_{3 \times 3}$$

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

■ Orthogonal Matrix

$$Q^T Q = Q Q^T = I$$

$$Q^{-1} = Q^T$$

$$Q = \begin{bmatrix} 2 & 3 \\ 5 & 7 \end{bmatrix} \quad Q^T Q = \begin{bmatrix} 2 & 5 \\ 3 & 7 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 5 & 7 \end{bmatrix} = \begin{bmatrix} 29 & 41 \\ 41 & 58 \end{bmatrix}$$

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

since $Q^T Q = I$, the matrix Q is orthogonal.

$$\# B = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

$$B^T = \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$$

$$B \cdot B^T = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \times \begin{bmatrix} 1 & 3 \\ 2 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 1+4 & 3+8 \\ 3+8 & 9+16 \end{bmatrix}$$

$$= \begin{bmatrix} 5 & 11 \\ 11 & 21 \end{bmatrix}$$

$$D = 5 - 11 = (5 \times 2 - 11 \times 1) = (A) \neq 0$$

By singular Matrix :

A singular Matrix is a square matrix whose determinant is zero.

$\det(A) = 0$
Properties

A^{-1} doesn't exist