#### Chapter 2: Matrix Algebra

Trần Hoà Phú

Ngày 11 tháng 1 năm 2023

#### **OUR GOAL**

- Matrices
- Special matrices
- · Operations on matrices:
  - Addition
  - Difference
  - Transposition
  - Scalar multiplication
  - Matrix multiplication
- Inverse of a square matrix
- · Matrices and linear systems of equations
- Matrices and linear transformations



#### Definition

An mxn matrix is rectangular array of numbers

```
\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} \end{bmatrix} 

m rows

n columns
```

- (m x n): size of the matrix m by n
- A = [a<sub>ii</sub>] // a<sub>ii</sub> is called (i, j)-entry

#### Matrices - Examples

$$2 \times 3$$
 matrix  $A = \begin{pmatrix} 2 & 4 & -1 \\ 1 & 9 & 3 \end{pmatrix}$   
 $A(1,1) = 2$   
 $A(1,2) = 4$   
 $A(1,3) = -1$   
 $A(2,1) = 1$   
 $A(2,2) = 9$   
 $A(2,3) = 3$ 

### Given a matrix B as below

$$B = \begin{pmatrix} 2 & 4 & -1 \\ 1 & 9 & 3 \\ 0 & 1 & 2 \\ -1 & 5 & 10 \end{pmatrix}$$

- 1) Find the size of matrix B.
- 2) Find B(2,3), B(4,3), B(3,1).



## Give an example

- a)  $1 \times 5$  matrix
- b)  $4 \times 1$  matrix
- c)  $3 \times 3$  matrix
- d)  $4 \times 2$  matrix

## Two matrices are called equal if

- They have the same size(cùng cỡ)
- Corresponding entries are equal (các phần tử tương ứng bằng nhau)

## Two matrices are called equal if

- They have the same size(cùng cỡ)
- Corresponding entries are equal (các phần tử tương ứng bằng nhau)

Example 1: Given 
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
,  $B = \begin{bmatrix} 1 & 2 & -1 \\ 3 & 0 & 1 \end{bmatrix}$ ,  $C = \begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix}$ , discuss the possibility

that 
$$A = B, B = C, A = C$$
.



**Solution**  $\triangleright$  A = B is impossible because A and B are of different sizes: A is  $2 \times 2$  whereas B is  $2 \times 3$ . Similarly, B = C is impossible. But A = C is possible provided that corresponding entries are equal:  $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix}$  means a = 1, b = 0, c = -1, and d = 2.

## Special matrices

Zero matrix 0<sub>mxn</sub>

$$O_{2\times3} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Main diagonal of a matrix

$$\begin{bmatrix} 3 & -1 & 7 \\ 0 & 2 & 3 \\ -2 & 4 & -1 \end{bmatrix}, \begin{bmatrix} -4 & 1 & 0 \\ -2 & 3 & 5 \end{bmatrix}$$

Exercise What are  $0_{3\times3}, 0_{4\times4}$ ?

### Identity matrices

**Identity** matrix: square matrix  $[a_{ij}]$  where  $a_{ij} = 1$  if i = j and  $a_{ij} = 0$  if  $i \neq j$ 

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Exercise

What are  $I_4$ ,  $I_5$ ?



### Triangular matrices, diagonal matrices



Lower triangular matrix 
$$\begin{bmatrix} 3 & 0 & 0 \\ 11 & -1 & 0 \\ 0 & 3 & 2 \end{bmatrix}$$

Diagonal matrix 
$$\begin{bmatrix} 3 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & 2 \end{bmatrix}$$

### Transpose of a matrix

- The transpose of an mxn matrix [a<sub>ij</sub>] is an nxm matrix [a<sub>ij</sub>]
- Notation: A<sup>T</sup> // the transpose of A
- Example

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

Then,

$$A^T = \begin{bmatrix} 2 & 1 \\ 3 & 5 \\ -1 & 0 \end{bmatrix}$$

Find transpose of following matrices.

$$A = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 2 & -5 & 7 & 1 \end{pmatrix}$$

$$B = \begin{pmatrix} 1 & -4 & 3 \\ 5 & 8 & 9 \\ -10 & 11 & 22 \end{pmatrix}$$

$$C = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 \end{pmatrix}$$

## Symmetric matrices

#### Ma trn i xng

• Square matrix  $[a_{ij}]$  where  $a_{ij} = a_{ji}$ or  $A^T = A$ 

$$A = \begin{bmatrix} -1 & 2 & 5 \\ 2 & 3 & 7 \\ 5 & 7 & 4 \end{bmatrix}$$

$$A^T = A = \begin{bmatrix} -1 & 2 & 5 \\ 2 & 3 & 7 \\ 5 & 7 & 4 \end{bmatrix}$$

#### Matrix Operations

- Addition A+B=?
- Scalar Multiplication 3.A=?
- Matrix Multiplication A.B=?

#### Matrix Operations: Matrix Addition

#### **Definition**

If A and B are matrices of the same size, their sum A + B is the matrix formed by adding corresponding entries.

#### Matrix Operations: Matrix Addition

#### Definition

If A and B are matrices of the same size, their sum A + B is the matrix formed by adding corresponding entries.

#### Example

$$\begin{bmatrix} 4 & 8 \\ 3 & 7 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 4+1 & 8+0 \\ 3+5 & 7+2 \end{bmatrix}$$

#### Matrix Operations: Matrix Addition

#### Definition

If A and B are matrices of the same size, their sum A + B is the matrix formed by adding corresponding entries.

#### Example

$$\begin{bmatrix} 4 & 8 \\ 3 & 7 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 5 & 2 \end{bmatrix} = \begin{bmatrix} 4+1 & 8+0 \\ 3+5 & 7+2 \end{bmatrix}$$

1. Find 
$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & -1 & -3 \\ 2 & 0 & 8 \end{pmatrix} + \begin{pmatrix} 3 & -1 & 0 \\ 6 & 5 & 3 \\ 1 & 2 & 3 \end{pmatrix}$$

2. Find 
$$a, b, c$$
 if  $(a \ b \ c) + (c \ a \ b) = (3 \ 2 \ -1)$ 

# **Properties**

If A ,B and C are any matrices of the same size, then

- A+B=B+A (commutative law: giao hoán)
- A+(B+C)=(A+B)+C (associative law: kết hợp)

Solve 
$$\begin{pmatrix} 3 & 2 \\ -1 & 1 \end{pmatrix} + X = \begin{pmatrix} 1 & 2 \\ -1 & 3 \end{pmatrix}$$

#### Matrix Operations: Scalar Multiplication

#### **Definition**

If A is a matrix and k is any number, the scalar multiple kA is the matrix obtained from A by multiplying each entry of A by k.

#### Example

$$2 \cdot \begin{bmatrix} 10 & 6 \\ 4 & 3 \end{bmatrix} = \begin{bmatrix} 2 \cdot 10 & 2 \cdot 6 \\ 2 \cdot 4 & 2 \cdot 3 \end{bmatrix}$$

Exercise Find 3. 
$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & -1 & 2 \end{pmatrix}$$

$$A = \begin{bmatrix} 3 & -1 & 4 \\ 2 & 0 & 6 \end{bmatrix}, B = \begin{bmatrix} 1 & 2 & -1 \\ 0 & 3 & 2 \end{bmatrix}$$
Compute 5A,  $(A + B)^T$ ,  $\frac{1}{2}B$ ,  $3A - 2B$ ,  $2B^T - A^T$ 

#### Matrix Operations: Matrix Multiplication

• 1 hàng nhân 1 cột

#### Example

$$\begin{pmatrix} 1 & 3 \end{pmatrix} \cdot \begin{pmatrix} 5 \\ 2 \end{pmatrix} = 1.5 + 3.2 = 11$$

$$\begin{pmatrix} 1 & 3 & 4 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ -1 \\ 3 \end{pmatrix} = 1.2 + 3.(-1) + 4.3 = 11$$

Compute 
$$\begin{pmatrix} 1 & 3 & 4 & -1 \end{pmatrix}$$
.  $\begin{pmatrix} 2 \\ 1 \\ 3 \\ 2 \end{pmatrix}$ ,  $\begin{pmatrix} 2 & -3 & 1 \end{pmatrix}$ .  $\begin{pmatrix} 1 \\ 4 \\ 7 \end{pmatrix}$ 

- $A_{m \times n}$ .  $B_{n \times p} = C_{m \times p}$  //suitable size
- The entry  $c_{ij} = (row i of A).(column j of B)$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$\begin{pmatrix} 1 & 2 \\ 0 & -1 \\ -2 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & -1 & 2 \\ 1 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

- $A_{m \times n}$ .  $B_{n \times p} = C_{m \times p}$  //suitable size
- The entry  $c_{ij} = (row i of A).(column j of B)$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$\begin{pmatrix} 1 & 2 \\ 0 & -1 \\ -2 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & -1 & 2 \\ 1 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 1.1 + 2.1 \\ 0 & -1 & 2 \\ 0 & 0 & 0 \end{pmatrix}$$

• 
$$A_{m \times n}$$
.  $B_{n \times p} = C_{m \times p}$  //suitable size

The entry c<sub>ij</sub> = (row i of A).(column j of B)

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$\begin{pmatrix} 1 & 2 \\ 0 & -1 \\ -2 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & -1 & 2 \\ 1 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 3 & 4 \\ & & & \\ & & & \\ & & & \\ & & & \\ & & & \\ \end{pmatrix}$$

- $A_{m \times n}$ .  $B_{n \times p} = C_{m \times p}$  //suitable size
- The entry  $c_{ij} = (row i of A).(column j of B)$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$\begin{pmatrix} 1 & 2 \\ 0 & -1 \\ -2 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & -1 & 2 \\ 1 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 3 & 4 & 1 \\ & & & & \\ & & & & \\ & & & & \\ & & & & \\ \end{pmatrix}$$

- $A_{m \times n}$ .  $B_{n \times p} = C_{m \times p}$  //suitable size
- The entry  $c_{ij} = (row i of A).(column j of B)$

$$c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$$

$$\begin{pmatrix} 1 & 2 \\ 0 & -1 \\ -2 & 0 \end{pmatrix} \times \begin{pmatrix} 1 & 0 & -1 & 2 \\ 1 & 2 & 1 & 0 \end{pmatrix} = \begin{pmatrix} 3 & 4 & 1 & 2 \\ -1 & -2 & -1 & 0 \\ -2 & 0 & 2 & -4 \end{pmatrix}$$

# **Exercise 2.3.1** Compute the following matrix products.

a. 
$$\begin{bmatrix} 1 & 3 \\ 0 & -2 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ 0 & 1 \end{bmatrix}$$

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

c. 
$$\begin{bmatrix} 5 & 0 & -7 \\ 1 & 5 & 9 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \\ -1 \end{bmatrix}$$

d. 
$$\begin{bmatrix} 1 & 3 & -3 \end{bmatrix} \begin{bmatrix} 3 & 0 \\ -2 & 1 \\ 0 & 6 \end{bmatrix}$$

e. 
$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & -2 \\ 5 & -7 \\ 9 & 7 \end{bmatrix}$$

#### Some Properties

- A(B+C) = AB + AC //distributive law
- A(BC) = (AB)C //associative law
- AI = A, IA = A //A,I square matrix + same size
- $(A + B)^T = A^T + B^T$
- $\bullet (AB)^T = B^T A^T$
- $(A^T)^T = A$ ,  $(kA)^T = kA^T$

#### Note

- In general,  $AB \neq BA \rightarrow Not Commutative$
- $AB = 0 \Rightarrow A = 0$  or B = 0
- $AB = AC \Rightarrow B = C$



a. 
$$\left(A+3\begin{bmatrix} 1 & -1 & 0 \\ 1 & 2 & 4 \end{bmatrix}\right)^T = \begin{bmatrix} 2 & 1 \\ 0 & 5 \\ 3 & 8 \end{bmatrix}$$

b. 
$$\left(3A^T + 2\begin{bmatrix} 1 & 0 \\ 0 & 2 \end{bmatrix}\right)^T = \begin{bmatrix} 8 & 0 \\ 3 & 1 \end{bmatrix}$$

c. 
$$(2A-3[1 2 0])^T = 3A^T + [2 1 -1]^T$$

d. 
$$\left(2A^T - 5\begin{bmatrix} 1 & 0 \\ -1 & 2 \end{bmatrix}\right)^T = 4A - 9\begin{bmatrix} 1 & 1 \\ -1 & 0 \end{bmatrix}$$

1. Let 
$$A = \begin{pmatrix} 1 & 4 \\ 2 & 3 \end{pmatrix}$$
,  $B = \begin{pmatrix} -1 & 1 \\ 3 & 2 \end{pmatrix}$  and  $C = \begin{pmatrix} 1 & 3 & -4 \\ -1 & 2 & 1 \end{pmatrix}$ . Compute the matrix

a.  $2A - B^T$ 

b. *AB* 

c. BA

d. *AC* 

e.  $CC^T$ 

f.  $C^T C$ 

g.  $A^3$ 

h.  $B^2A^T$ 

### Inverse of a matrix (Nghịch đảo của một ma trận)

<u>Definition</u> If A is a square matrix, a matrix B is called an inverse of

A if and only if AB = I and BA = I  $(B = A^{-1})$ 

A matrix A that has an inverse is called invertible matrix.

Example Show that 
$$B = \begin{pmatrix} -1 & 1 \\ 1 & 0 \end{pmatrix}$$
 is an inverse of  $A = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix}$ 

Solution Compute AB and BA

$$AB = \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} -1 & 1 \\ 1 & 0 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$
 $BA = \begin{pmatrix} -1 & 1 \\ 1 & 0 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ 

## The Inversion Algorithm

The Inversion algorithm:

### Exercise

Find the inverse of each of the following matrices

$$A = \begin{pmatrix} 1 & 5 \\ 2 & -1 \end{pmatrix} \qquad B = \begin{pmatrix} 2 & 1 \\ 2 & -4 \end{pmatrix}$$

$$C = \begin{pmatrix} 1 & -1 & 2 \\ -5 & 7 & -11 \\ -2 & 3 & -5 \end{pmatrix}$$

$$D = \begin{pmatrix} 1 & -1 & 3 \\ 2 & 0 & 5 \\ -1 & 1 & 0 \end{pmatrix}$$



### Inverse of 2x2 Matrix



If 
$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$
 then
$$A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$
Inverse Determinant Adjoint of A of A

## Matrix and system of linear • Consider the system

der the system 
$$\begin{cases} a_{11}x_1 + a_{12}x_2 + ... + a_{1n}x_n = b_1 \\ a_{21}x_1 + a_{22}x_2 + ... + a_{2n}x_n = b_2 \\ .... \\ a_{m1}x_1 + a_{m2}x_2 + ... + a_{mn}x_n = b_m \end{cases}$$

If 
$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$
,  $X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$  and  $B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{bmatrix}$ , these equations become the single

matrix equation

$$AX = B$$



### Linear Equation and matrix multiplication

### Example

### Solve the linear system

$$\begin{cases} -2x + y = -1\\ 3x - 2y = 5 \end{cases}$$

## Đưa hệ về dạng ma trận

$$\begin{pmatrix} -2 & 1 \\ 3 & -2 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} -1 \\ 5 \end{pmatrix}$$

$$AX = B$$

$$X = A^{-1}B = \begin{pmatrix} -2 & 1 \\ 3 & -2 \end{pmatrix}^{-1} \begin{pmatrix} -1 \\ 5 \end{pmatrix} = \begin{pmatrix} -2 & -1 \\ -3 & -2 \end{pmatrix} \begin{pmatrix} -1 \\ 5 \end{pmatrix} = \begin{pmatrix} -3 \\ -7 \end{pmatrix}$$
Thus  $x = -3$ ,  $y = -7$ .

### Exercise

Write the system of linear equations in matrix form and then solve them.

$$\begin{cases} 2x - y = 4 \\ 3x + 2y = -4 \end{cases}$$
$$\begin{cases} 2x + 3y + z = 10 \\ 2x - 3y - 3z = 22 \\ 4x - 2y + 3z = -2 \end{cases}$$

# **Properties**

### **Theorem 4**

• 
$$(A^T)^{-1} = (A^{-1})^T$$

• 
$$(A_1A_2...A_k)^{-1}=A_k^{-1}...A_2^{-1}A_1^{-1}$$

• 
$$(A^k)^{-1} = (A^{-1})^k$$



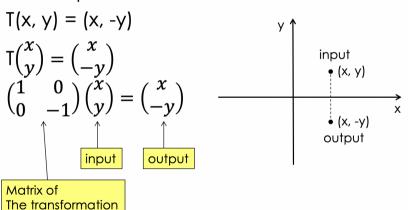
# **Example**

Find A if

$$\left( A^T - 2I \right)^{-1} = \begin{bmatrix} 2 & 1 \\ -1 & 0 \end{bmatrix}$$

### Matrix and linear transformation

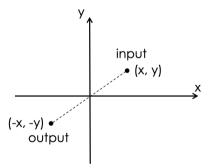
• Example of a transformation



### **Matrix and linear transformation**

• Example of a transformation

$$S(x, y) = ?$$
  
Find the matrix of  $S$ ?



Suppose T is a linear transformation given by the matrix

$$\begin{pmatrix} 1 & -2 & 1 \\ 3 & 0 & 2 \end{pmatrix}$$

Find T(1, 2, -3).

$$T(1, 2, -3) = T\begin{pmatrix} 1 \\ 2 \\ -3 \end{pmatrix} = \begin{pmatrix} 1 & -2 & 1 \\ 3 & 0 & 2 \end{pmatrix} \begin{pmatrix} 1 \\ 2 \\ -3 \end{pmatrix} = \begin{pmatrix} -6 \\ -3 \end{pmatrix}$$

### Exercise

11. Let  $T: \mathbb{R}^2 \to \mathbb{R}^2$  be a linear transformation, and assume that T(1,2) = (-1,1) and

$$T(0,3) = (-3,3)$$

a. Compute T(11,-5)

b. Compute T(1,11)

c. Find the matrix of T

- d. Compute  $T^{-1}(2,3)$
- 12. Let  $T: \mathbb{R}^2 \to \mathbb{R}^2$  be a linear transformation such that the matrix of T is  $\begin{pmatrix} 1 & 2 \\ -1 & 3 \end{pmatrix}$ .

Find 
$$T(3,-2)$$

## The composition of transformations

Given 
$$T(x, y) = (x, y-x)$$

$$T\binom{x}{y} = \binom{x}{y-x} \longrightarrow \binom{1}{-1} \binom{0}{-1}$$
And  $S(x, y) = (x-y, y)$ 

$$S\binom{x}{y} = \binom{x-y}{y} \longrightarrow \binom{1}{0} \binom{1}{1}$$
Find the composite transformation
$$(T\mathbb{Z}S)(x, y) \text{ defined by} \qquad \qquad \text{Matrix of } T\mathbb{Z}S: \binom{1}{-1} \binom{0}{1} \binom{1}{0} \binom{1}{1}$$

 $(T \ \ S) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x - y \\ -x + 2y \end{pmatrix}$ 

### Theorem

If the matrix of T is A, then the matrix of T-1 is A-1

Example. Given T(x, y) = (x - y, -x + 2y), find  $T^{-1}$ , the inverse of T.

$$T\binom{x}{y} = \binom{x-y}{-x+2y} \text{ has the matrix } \binom{1}{-1} \quad \frac{-1}{2}$$

 $\rightarrow$  T<sup>-1</sup> has the matrix  $\begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$ 

Note that 
$$(TeT^{-1}) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x \\ y \end{pmatrix}$$

