

[← Back to Week 1](#)[✕ Lessons](#)

This Course: Machine Learning

[Prev](#)[Next](#)

Matrix-Matrix Multiplication

We multiply two matrices by breaking it into several vector multiplications and concatenating the result.

$$\begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix} * \begin{bmatrix} w & x \\ y & z \end{bmatrix} = \begin{bmatrix} a*w + b*y & a*x + b*z \\ c*w + d*y & c*x + d*z \\ e*w + f*y & e*x + f*z \end{bmatrix}$$

An **m x n matrix** multiplied by an **n x o matrix** results in an **m x o matrix**. In the above example, a 3 x 2 matrix times a 2 x 2 matrix resulted in a 3 x 2 matrix.

To multiply two matrices, the number of **columns** of the first matrix must equal the number of **rows** of the second matrix.

For example:

```
1 % Initialize a 3 by 2 matrix
2 A = [1, 2; 3, 4; 5, 6]
3
4 % Initialize a 2 by 1 matrix
5 B = [1; 2]
6
7 % We expect a resulting matrix of (3 by 2)*(2 by 1) = (3 by 1)
8 mult_AB = A*B
9
10 % Make sure you understand why we got that result
```

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