Matrix, Linear Algebra, Differential Equation $$\operatorname{MAT}\xspace 2207$$

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Matrix

Definition of Matrix:

A system of any $m \times n$ numbers arranged in a rectangular arrangement of m rows and n columns is called a matrix of order $m \times n$ or an $m \times n$ matrix.

Ex:

$$\begin{bmatrix} 1 & -2 & 4 \\ 3 & 1 & 7 \end{bmatrix}$$
 is a 2×3 matrix.

in general form:

$$A = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \cdots & \sigma_{1n} \\ \sigma_{21} & \sigma_{22} & \cdots & \sigma_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ \sigma_{m1} & \sigma_{m2} & \cdots & \sigma_{mm} \end{bmatrix} = (\sigma_{ij})_{mxm}$$

Singular and Non-singular Matrix:

Let A be any square matrix. If $\det(A) = 0$, then A is called a singular matrix, and if $\det(A) \neq 0$, then A is called a non-singular matrix.

Ex: $A = \begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 5 \\ 2 & 12 \end{bmatrix}$

Then $|A| = \det(A) = \det\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix} = 4 - 4 = 0$ So, A is a singular matrix

Again, $|B|=\det(B)=\det\begin{bmatrix}1&5\\2&12\end{bmatrix}=12-10=2\neq 0$ Hence, B is a non-singular matrix.

Inverse Matrix:

Let A and B be two $n \times n$ square matrices such that $AB = BA = I_n = I$, then B is said to be the inverse of A, and we write $B = A^{-1}$. Also, $A = B^{-1}$.

Ex: Let
$$A = \begin{bmatrix} 4 & 3 \\ 1 & 1 \end{bmatrix}$$
 and $B = \begin{bmatrix} 1 & -3 \\ -1 & 4 \end{bmatrix}$.

$$\therefore AB = \begin{bmatrix} 4 & 3 \\ 1 & 1 \end{bmatrix} \times \begin{bmatrix} 1 & -3 \\ -1 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 4 - 3 & -12 + 12 \\ 1 - 1 & -3 + 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$
and $BA = \begin{bmatrix} 1 & -3 \\ -1 & 4 \end{bmatrix} \times \begin{bmatrix} 4 & 3 \\ 1 & 1 \end{bmatrix}$

$$= \begin{bmatrix} 4 - 3 & 3 - 3 \\ -4 + 4 & -3 + 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_2$$

 $AB = BA = I_2 = I$

Therefore, we can write $A = B^{-1}$ and $B = A^{-1}$.

[N.B.: The inverse of a matrix exists only when the matrix is non-singular, i.e., $|A| \neq \emptyset$.]

*** Multiplication of two matrices is possible only when the number of columns in the first matrix is equal to the number of rows in the second matrix.

Echelon Matrix:

Let $A = (a_{ij})_{m \times n}$ be any matrix. Then A is said to be an echelon matrix or is said to be in echelon form if:

- 1. all the non-zero rows (if any) precede the zero rows,
- 2. the number of zero entries preceding the first non-zero entry in each row increases by row.

 $\mathbf{E}\mathbf{x}$:

$$\begin{bmatrix} 1 & -1 & 2 \\ 0 & 3 & 2 \\ 0 & 0 & 5 \end{bmatrix}$$
 is an echelon matrix, but
$$\begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & 3 \\ 2 & 5 & 4 \end{bmatrix}$$
 is not an echelon matrix.

Rank of a Matrix:

Rank of a matrix is the largest non-zero row in the matrix of row echelon form.

 $\mathbf{E}\mathbf{x}$:

$$A = \begin{bmatrix} 1 & 4 & 5 \\ 0 & 3 & 7 \\ 0 & 0 & 6 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & 2 & 3 \\ 0 & 6 & 7 \\ 0 & 0 & 0 \end{bmatrix}$$

Rank of matrix A = 3, Rank of matrix B = 2

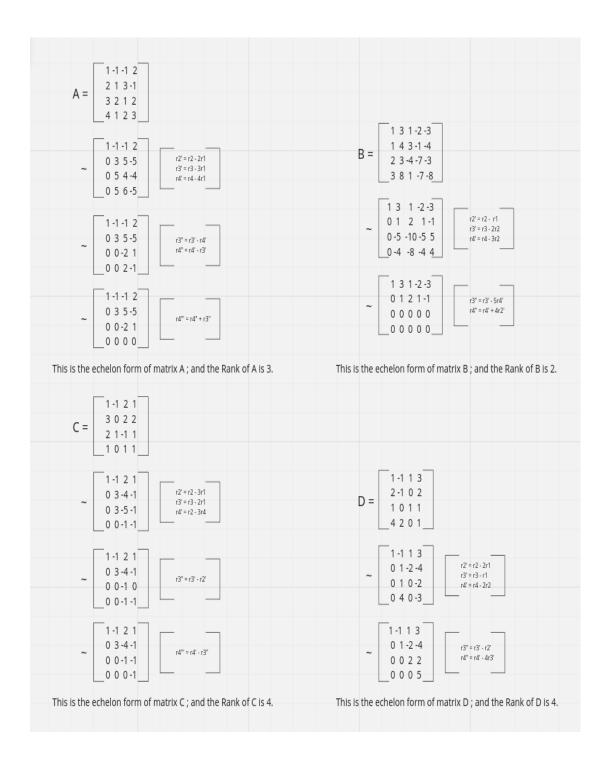
Find the rank of the following matrices:

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

$$A = \begin{bmatrix} 1 & -1 & -1 & 2 \\ 2 & 1 & 3 & -1 \\ 3 & 2 & 1 & 2 \\ 4 & 1 & 2 & 3 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 3 & 1 & -2 & -3 \\ 1 & 4 & 3 & -1 & -4 \\ 2 & 3 & -4 & -7 & -3 \\ 3 & 8 & 1 & -7 & -8 \end{bmatrix}$$

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

$$D = \begin{bmatrix} 1 & -1 & 1 & 3 \\ 2 & -1 & 0 & 2 \\ 1 & 0 & 1 & 1 \\ 4 & 2 & 0 & 1 \end{bmatrix}$$



Inverse Matrix Calculation:

Find the inverse of the matrix by using the formula [A:I]

example; find the inverse matrix of
$$A = \begin{bmatrix} 1 & -1 & 2 & 1 \\ 3 & 0 & 2 & 2 \\ 2 & 1 & -1 & 1 \\ 1 & 0 & 1 & 1 \end{bmatrix}$$

Solution:

$A = \begin{bmatrix} 1 & -1 & 2 & 1 & & 1 & 0 & 0 & 0 \\ 3 & 0 & 2 & 2 & & 0 & 1 & 0 & 0 \\ 2 & 1 & -1 & 1 & & 0 & 0 & 1 & 0 \\ 1 & 0 & 1 & 1 & & 0 & 0 & 0 & 1 \end{bmatrix}$	~ \begin{bmatrix} 3 & 0 & 2 & 2 & & 0 & 1 & 0 & 0 \\ 0 & 3 & -4 & -1 & & -3 & 1 & 0 & 0 \\ 0 & 0 & -1 & 0 & & 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 1 & & 1 & -2 & 1 & 3 \end{bmatrix} \tag{r1' = 3r1 + r2}
~ \begin{array}{c c c c c c c c c c c c c c c c c c c	~ \begin{bmatrix} 3 & 0 & 0 & 2 & 2 & -1 & 2 & 0 \\ 0 & 3 & 0 & -1 & -7 & 5 & -4 & 0 \\ 0 & 0 & -1 & 0 & 1 & -1 & 1 & 0 \\ 0 & 0 & 0 & 1 & 1 & -2 & 1 & 3 \end{bmatrix} \begin{bmatrix} \text{r1"} = \text{r1'} + 2\text{r3"} \\ \text{r2"'} = \text{r2"} - 4\text{r3"} \\ \text{r3"} \end{bmatrix}
7 -1 -1 2 1 1 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	~ \begin{bmatrix} 3 & 0 & 0 & 0 & 0 & 3 & 0 & -6 \\ 0 & 3 & 0 & 0 & & -6 & 3 & -3 & 3 \\ 0 & 0 & -1 & 0 & & 1 & -1 & 1 & 0 \\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \
~ \begin{bmatrix} 1 -1 & 2 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0	~ \begin{align*} \begin{align*} 1 & 0 & 0 & 0 & 1 & 0 & -2 \\ 0 & 1 & 0 & 0 & & -2 & 1 & -1 & 1 \\ 0 & 0 & 1 & 0 & & -1 & 1 & -1 & 0 \\ 0 & 0 & 0 & 1 & & 1 & -2 & 1 & 3 \end{align*} \begin{align*} \begin{align*} \begin{align*} \rangle \text{r1'''''} & = \text{r1''''} \times \text{1/3} \\ \text{r2'''''} & = \text{r2''''} \times \text{1/3} \\ \text{r3''''} & = \text{r3'''} \times \text{r1} \end{align*}

Home Work:

find the inverse matrix of
$$B = \begin{bmatrix} -1 & 2 & -3 \\ 2 & 1 & 0 \\ 4 & -2 & 5 \end{bmatrix}$$
; $C = \begin{bmatrix} 1 & 3 & 1 & 1 \\ 2 & 5 & 2 & 2 \\ 1 & 3 & 8 & 9 \\ 1 & 3 & 2 & 2 \end{bmatrix}$

B = 2 1 0 0 1 0	-5 0 -3
-1 2-3	-5 0 0 25 -20 15 ~ 0 5 0 50 -35 30 0 0 -1 8 -6 -5
-1 2-3	~ \begin{align*} & 1 & 0 & 0 & -5 & 4 & 3 & \\ & 0 & 1 & 0 & 10 -7 & 6 & \\ & 0 & 0 & 1 & 8 & -6 & 5 \end{align*} \text{ \text{r1'''} = r1''' \text{x}(-1/5) \\ & r2''' = r2''' \text{x}(1/5) \\ & r3''' = r3''' \text{x}(-1) \\ \text{\text{2.5}}

$C = \begin{bmatrix} 1 & 3 & 1 & 1 & 1 & 0 & 0 & 0 \\ 2 & 5 & 2 & 2 & 2 & 0 & 1 & 0 & 0 \\ 1 & 3 & 8 & 9 & 0 & 0 & 1 & 0 & 0 \\ 1 & 3 & 2 & 2 & 2 & 0 & 0 & 0 & 1 & 0 \end{bmatrix}$	7 0 0-1 -34 21-1 0 0-1 0 0 -2 1 0 0 0 0 7 8 -1 0 1 0 0 0 0 -1 -6 0-1 7
~ \begin{bmatrix} 1 & 3 & 1 & 1 & 1 & 0 & 0 & 0 & 0 & 0 & 0 & 0	~ \begin{align*} 7 & 0 & 0 & 0 & -28 & 21 & 0 & -7 \\ 0 & -1 & 0 & 0 & 0 & -2 & 1 & 0 & 0 \\ 0 & 0 & 7 & 0 & -49 & 0 & -7 & 56 \\ 0 & 0 & 0 & -1 & -6 & 0 & -1 & 7 \end{align*} \begin{align*} \text{r1"" = r1" - r4" \\ r3" = r3' + 8r4" \\ \end{align*}
1 3 1 1 1 0 0 0 -2 1 0 0 -2 1 0 0 -4" = 7r4' - r3' -6 0 -1 7	~ 1 0 0 0 -4 3 0 -1
~ \begin{array}{c c c c c c c c c c c c c c c c c c c	

Eigenvalues and Eigenvectors:

A nonzero matrix X is an eigenvector of a square matrix A if there exists a λ such that $AX = \lambda X$. Then X is called the eigenvector of A with eigenvalue λ and λ is called the eigenvalue of A.

The equation $|A - \lambda I| = 0$ is called the characteristic equation of A.

Cayley-Hamilton theorem states that every square matrix A satisfies it's characteristic equation.

Example:

Find the eigenvalues and eigenvectors of the matrix $A=\begin{bmatrix}1&4\\2&3\end{bmatrix}$ in the field of real numbers ($\mathbb R$). Also verify the Cayley-Hamilton theorem.

\underline{Sol}_n :

Given matrix, $A = \begin{bmatrix} 1 & 4 \\ 2 & 3 \end{bmatrix}$

Characteristic matrix of A inverse:

$$A - \lambda I = \begin{bmatrix} 1 & 4 \\ 2 & 3 \end{bmatrix} - \lambda \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$
$$= \begin{bmatrix} 1 - \lambda & 4 \\ 2 & 3 - \lambda \end{bmatrix}$$

Characteristic equation of A inverse:

$$|A - \lambda I| = 0$$

or,

$$\left| \begin{array}{cc} 1 - \lambda & 4 \\ 2 & 3 - \lambda \end{array} \right| = 0$$

or,
$$(1 - \lambda)(3 - \lambda) - 8 = 0$$

or,
$$3 - 4\lambda + \lambda^2 - 8 = 0$$

or,
$$\lambda^2 - 4\lambda - 5 = 0$$

or,
$$\lambda^2 - 5\lambda + \lambda - 5 = 0$$

or
$$\lambda = 1$$
 or $\lambda = -5$

thus, $\lambda = 1, -5$;

these are the eigenvalues of A.

For x = 5,

$$(A - \lambda I)v = 0$$
or,
$$\begin{bmatrix} 1 - 5 & 4 \\ 2 & 3 - 5 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$
or,
$$\begin{bmatrix} -4 & 4 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

Now, we can write,

$$-4x_1 + 4x_2 = 0$$

$$2x_1 - 2x_2 = 0$$
or,
$$\begin{bmatrix} -4 & 4 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} -4 & 4 \\ 0 & 0 \end{bmatrix} \quad [r'_2 = 2r_2 + r_1]$$

$$\sim \begin{bmatrix} -1 & 1 \\ 0 & 0 \end{bmatrix} \quad [r'_1 = r_1 \times \frac{1}{4}]$$

From this first row,

$$-x_1 + x_2 = 0$$
$$x_1 = x_2 = s \quad \text{(say)}$$

Taking s = 1, the eigenvector can be written as,

$$v_1 = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

Now for $\lambda = -1$,

$$(A - \lambda I)v = 0$$
or,
$$\begin{bmatrix} 1 - (-1) & 4 \\ 2 & 3 - (-1) \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$
or,
$$\begin{bmatrix} 2 & 4 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = 0$$

Now, we can write,

$$2x_1 + 4x_2 = 0$$

$$2x_1 + 4x_2 = 0$$
or,
$$\begin{bmatrix} 2 & 4 \\ 2 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\sim \begin{bmatrix} 2 & 4 \\ 0 & 0 \end{bmatrix} \quad [r'_2 = r_2 - r_1]$$

$$\sim \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \quad [r'_1 = r_1 \times \frac{1}{2}]$$

From this first row,

$$x_1 + 2x_2 = 0$$
$$x_1 = -2x_2$$

Taking $x_2 = 1$, we get $x_1 = -2$. Thus, the eigenvector can be written as,

$$v_2 = \begin{bmatrix} -2\\1 \end{bmatrix}$$

Cayley-Hamilton proof:

We have to show that $A^2 - 4A - 5I = 0$.