Matrix, Linear Algebra, Differential Equation ${\rm MAT2207}$

Jannat Tohfa Chowdhury April 2024

Matrix

0.1 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:

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

0.2 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.

0.3 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.

0.4 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.

0.5Rank 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:

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

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

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

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

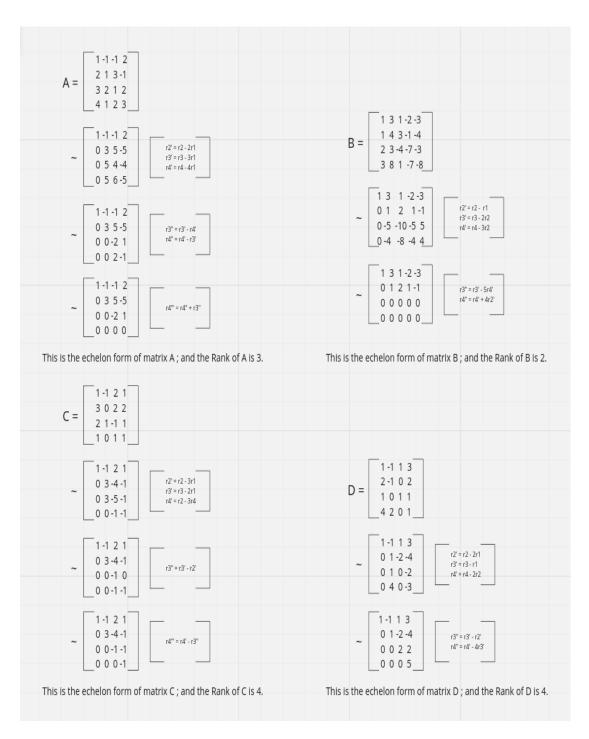


Figure 1: Caption of the image