Matrices Gaussian elimination Determinants

Graphics 2008/2009, period 1

Lecture 4 *Matrices*

$m \times n$ matrices

The system of m linear equations in n variables x_1, x_2, \ldots, x_n

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

$$\vdots$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

can be written as a matrix equation by Ax = b, or in full

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m \end{pmatrix}$$

$m \times n$ matrices

The matrix

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}$$

has m rows and n columns, and is called an $m \times n$ matrix.

Special cases

A square matrix (for which m=n) is called a diagonal matrix if all elements a_{ij} for which $i \neq j$ are zero.

If all elements a_{ii} are one, then the matrix is called an identity matrix, denoted with I_m (depending on the context, the subscript m may be left out).

$$I = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix} \quad \text{and} \quad \text$$

If all matrix entries are zero, then the matrix is called a zero matrix, denoted with 0.

Matrix addition

For two matrices A and B, we have A+B=C, with

$$c_{ij} = a_{ij} + b_{ij}:$$

$$\begin{pmatrix} 1 & 4 \\ 2 & \frac{5}{6} \\ 3 & 6 \end{pmatrix} + \begin{pmatrix} 7 & 10 \\ 8 & 11 \\ 9 & 12 \end{pmatrix} = \begin{pmatrix} 8 & 14 \\ 10 & 16 \\ 12 & 18 \end{pmatrix}$$

Q: what are the conditions for the dimensions of the matrices A and B? $M_A = M_B$, $M_A = M_B$ Q: how do we define subtraction?

Definitions
Diagonal, Identity, and zero matrices
Addition
Multiplication
Transpose and inverse

Matrix multiplication

Multiplying a matrix with a scalar is defined as follows: cA=B, with $b_{ij}=ca_{ij}$. For example,

$$2\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{pmatrix} = \begin{pmatrix} 2 & 4 & 6 \\ 8 & 10 & 12 \\ 14 & 16 & 18 \end{pmatrix}$$

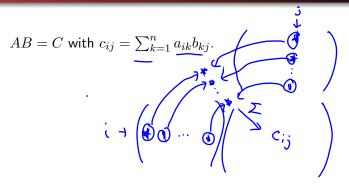
Definitions
Diagonal, Identity, and zero matrices
Addition
Multiplication

Matrix multiplication

Multiplying two matrices is a bit more involved.

We have AB = C with $c_{ij} = \sum_{k=1}^{n} a_{ik} b_{kj}$. For example,

Matrix multiplication



Q: what are the conditions for the dimensions of A and B?

Q: what are the dimensions of C?



Properties of matrix multiplication

Matrix multiplication is associative and distributive over addition:

OSSOC:
$$(\underline{AB})C = A(\underline{BC})$$

Clistrib.
$$\begin{cases} A(B+C) = AB + AC \\ (A+B)C = AC + BC \end{cases}$$

However, matrix multiplication is not commutative: in general, $AB \neq BA$.

Definitions
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Properties of matrix multiplication

Matrix multiplication is not commutative:

in general, $AB \neq BA$.

$$(M_{A} \times M_{A})(M_{B} \times M_{B})$$

$$(M_{A} \times M_{B})(M_{B} \times M_{B})$$

Also: if AB = AC, it doesn't necessarily follow that B = C (even if A is not the null matrix).

$$\begin{pmatrix} \Lambda \\ A \end{pmatrix} \begin{pmatrix} 2 \\ 2 \end{pmatrix} \dots \begin{pmatrix} 300 \\ 200 \end{pmatrix}$$

$$\begin{pmatrix} \Lambda & -\Lambda \end{pmatrix} = 0 \qquad 0 \qquad 0$$

Definitions
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Identity and zero matrix revisited

Identity matrix I_m :

$$I = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix} \qquad \boxed{\mathbf{J} \cdot \mathbf{A}} = \mathbf{A} \cdot \mathbf{J} = \mathbf{A}$$

Zero matrix 0:
$$\bigcirc \cdot A = \bigcirc -A \cdot \bigcirc$$

Transposed matrices

The transpose A^T of an $m \times n$ matrix A is an $n \times m$ matrix that is obtained by interchanging the rows and columns of A:

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{pmatrix} \qquad A^{T} = \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{pmatrix}$$

$$A^{T} = \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{pmatrix}$$

Uzcton:
$$\begin{pmatrix} x \\ y \end{pmatrix} = (x y z)^{7}$$

Definitions
Diagonal, Identity, and zero matrices
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Transposed matrices

Example:

$$A = \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}$$

$$A^T = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix}$$

Transposed matrices

For the transpose of the product of two matrices we have

$$(AB)^{T} = B^{T}A^{T} \qquad \text{Note: } M_{A} = M_{B}$$

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The dot product revisited

If we regard (column) vectors as matrices, we see that the inproduct of two vectors can be written as $u \cdot v = u^T v$:

dot prod.
$$\begin{pmatrix} 1 \\ 2 \\ 3 \end{pmatrix} \cdot \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix} = \begin{pmatrix} 1 & 2 & 3 \end{pmatrix} \begin{pmatrix} 4 \\ 5 \\ 6 \end{pmatrix} = \begin{pmatrix} 32 \\ 4 \end{pmatrix}$$

(A 1×1 matrix is simply a number, and the brackets are omitted.)

Inverse matrices

The inverse of a matrix A is a matrix A^{-1} such that $A^{-1} = I$.

Only square matrices possibly have an inverse.

Note that the inverse of A^{-1} is A, so we have $AA^{-1} = A^{-1}A = I$

Matrices are a convenient way of representing systems of linear

equations:

(MXM)

$$\begin{pmatrix} \mathbf{a}_{11} & \dots & \mathbf{a}_{1N} \\ \vdots & \vdots & \vdots \\ \mathbf{a}_{1N} & \dots & \mathbf{a}_{mn} \\ \mathbf{a}_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n & = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ a_{mn} & \dots & \mathbf{a}_{mn} \\ a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n & = \begin{pmatrix} b_1 \\ b_2 \\ \vdots \\ b_m & \vdots \\ b_m & \vdots \end{pmatrix}$$

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

If such a system has a unique solution, it can be solved with Gaussian elimination.

Permitted operations in Gaussian elimination are

- interchanging two rows.
- multiplying a row with a (non-zero) constant. ✓
- adding a multiple of another row to a row.

$$a_{i_0} \times_1 + a_{i_2} \times_2 + \dots + a_{i_N} \times_n = b_i$$

Matrices are not necessary for Gaussian elimination, but very convenient, especially augmented matrices. The augmented matrix corresponding to the system of equations on the previous slides is

$$\begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} & b_1 \\ a_{21} & a_{22} & \cdots & a_{2n} & b_2 \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} & b_m \end{pmatrix}$$

Gaussian elimination: example

Suppose we want to solve the following system:

$$4x + y + 2z = 17 = 0$$

 $2x + y + z = 15 = 0$
 $4x + 2y + 3z = 26 = 0$

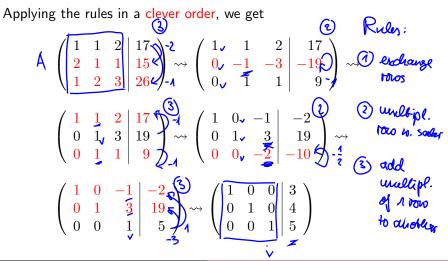
Q: what is the geometric interpretation of this system?

$$A \times +0y +0.7 = b,$$

$$\frac{1}{2} = b,$$

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Gaussian elimination: example



Gaussian elimination: example

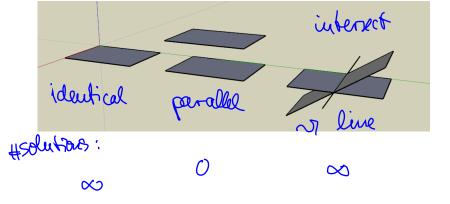
The interpretation of the last augmented matrix $\left(\begin{array}{ccc|c}1&0&0&3\\0&1&0&4\\0&0&1&5\end{array}\right)$

is the very convenient system of linear equations $\begin{vmatrix} x & = & 3 \\ y & = & 4 \\ z & = & 5 \end{vmatrix}$

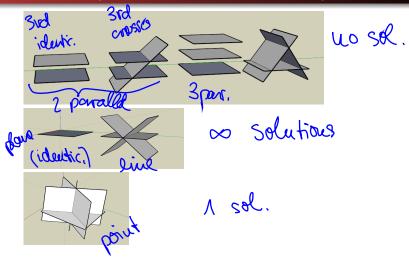
Q: what is the geometric interpretation of this solution?

Geom. interpretations: intersection of 2 planes

Q: what is the geometric interpretation of this system? 1st: intersection of 2 planes



Geom. interpretations: intersection of 3 planes



Q: what if a system can not be reduced to a triangular form?

Q: does this always mean that their is no valid solution?

$$0 \times + 0 \times + 0 \times + 0 = 0$$

$$0 \times + 0 \times + 0 \times + 0 = 0$$

$$0 \times + 0 \times + 0 \times + 0 = 0$$

Note: In the literature you also find a slightly different procedure

1st step: "Put 0's in the lower triangle ..."
2nd step: ".. then work your way back up"

Gaussian elimination: inverting matrices

The same procedure can also be used to invert matrices.

$$A \cdot A^{-1} = I = A^{-1} \cdot A$$

$$A \cdot x = B \xrightarrow{A^{-1}} A^{-1} \cdot A \times A^{-1} \cdot B \longrightarrow x = A^{-1} \cdot B$$

$$A \times = I \cdot B \longrightarrow I \cdot x = A^{-1} \cdot B$$

Gaussian elimination: inverting matrices

Gaussian elimination: inverting matrices

The last augmented matrix tells us that the inverse of

$$\mathbf{A} = \begin{pmatrix} 1 & 1 & 2 \\ 1 & 3 & 4 \\ 0 & 2 & 5 \end{pmatrix}$$

equals

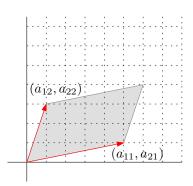
$$\mathbf{A}^{\mathbf{n}} = \frac{1}{6} \begin{pmatrix} 7 & -1 & -2 \\ -5 & 5 & -2 \\ 2 & -2 & 2 \end{pmatrix}$$

Determinants

The determinant of a matrix is the signed volume spanned by the column vectors. The determinant $\det A$ of a matrix A is also written as |A|. For example,

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}$$

$$\det A = |A| = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$



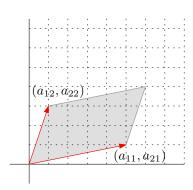
Determinants: geometric interpretation

In 2D: detA is the <u>oriented</u> area of the parallelogram defined by the 2 vectors.

$$\det A = |A| = \begin{vmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{vmatrix}$$

In 3D: detA is the oriented area of the parallelepiped defined by the 3 vectors.

$$|\alpha_1 \alpha_2| = -|\alpha_2 \alpha_1|$$



Volume Computing determinants: cofactors Solving systems of linear equations II Inverting matrices II Computing determinants II

Computing determinants

Determinants can be computed as follows:

The determinant of a matrix is the sum of the products of the elements of any row or column of the matrix with their cofactors

If only we knew what cofactors are. . .

Cofactors

Take a deep breath...

The cofactor of an entry \underline{a}_{ij} in an $n \times n$ matrix a is the determinant of the $(n-1) \times (n-1)$ matrix A' that is obtained from A by removing the i-th row and the j-th column, multiplied by -1^{i+j} .

Right: long live recursion!

Q: what is the bottom of this recursion?

Cofactors

Example: for a 4×4 matrix A, the cofactor of the entry a_{13} is

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & a_{14} \\ a_{21} & a_{22} & a_{23} & a_{24} \\ a_{31} & a_{32} & a_{33} & a_{34} \\ a_{41} & a_{42} & a_{43} & a_{44} \end{pmatrix} \qquad a_{18}^c = \begin{vmatrix} a_{21} & a_{22} & a_{24} \\ a_{31} & a_{32} & a_{34} \\ a_{41} & a_{42} & a_{44} \end{vmatrix} \cdot (-1)$$

and
$$|A| = a_{12}a_{12}^c + a_{22}a_{22}^c + a_{32}a_{32}^c + \underline{a_{42}}a_{42}^c$$

Determinants and cofactors

Example

$$\Rightarrow \begin{vmatrix} \frac{0}{3} & \frac{1}{4} & \frac{2}{5} \\ 6 & 7 & 8 \end{vmatrix}$$

$$\begin{vmatrix} \frac{9}{3} & \frac{1}{4} & \frac{2}{5} \\ 6 & 7 & 8 \end{vmatrix} = 0 \begin{vmatrix} 4 & 5 \\ 7 & 8 \end{vmatrix} - 1 \begin{vmatrix} 3 & 5 \\ 6 & 8 \end{vmatrix} + 2 \begin{vmatrix} 3 & 4 \\ 6 & 7 \end{vmatrix}$$
$$= 0(32 - 35) - 1(24 - 30) + 2(21 - 24)$$
$$= 0$$

Systems of linear equations and determinants

Consider our system of linear equations again:

$$x_1 + y_2 + 2x_3 = 17$$

 $2x_1 + y + z = 15$
 $x + 2y + 3z = 26$

Such a system of n equations in n unknowns can be solved by using determinants.

In general, if we have Ax = b, then $x_i = \frac{|A^i|}{|A|}$. where A^i is obtained from A by replacing the i-th column with b.

Systems of linear equations and determinants

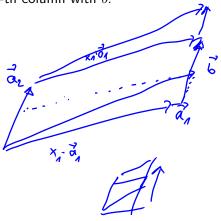
In general, if we have Ax=b, then $x_i=\frac{|A^i|}{|A|}$. where A^i is obtained from A by replacing the i-th column with b.

$$a_{11} \times_{1} + a_{12} \times_{2} = b_{1}$$
 $a_{21} \times_{1} + a_{22} \times_{2} = b_{2}$

$$\bigcup_{i \in \mathcal{A}_i} \vec{a}_i \cdot \vec{a}_i \Big| = \Big| \vec{b} \cdot \vec{a}_i \Big|$$

$$\times_{4} \cdot \left| \overrightarrow{a}_{i} \overrightarrow{a}_{2} \right| = \left| \overrightarrow{b} \cdot \overrightarrow{a}_{2} \right|$$

$$A \qquad A^{7}$$



Determinants and systems of linear equations

So for our system

$$A = \begin{pmatrix} A & A & 2 \\ 2 & I & I \\ I & 2 & 3 \end{pmatrix}$$

$$A = \begin{pmatrix} A & A & 2 \\ 2 & 1 & 1 \\ 1 & 2 & 3 \end{pmatrix} \qquad \begin{array}{c} x + y + 2z & = \begin{pmatrix} 17 \\ 15 \\ 26 \end{pmatrix} = \begin{pmatrix} 7 \\ 15 \\ 26 \end{pmatrix}$$

we have

$$x = \begin{vmatrix} 17 & 1 & 2 \\ 15 & 1 & 1 \\ 26 & 2 & 3 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 1 & 2 \\ 2 & 1 & 1 \\ 1 & 2 & 3 \end{vmatrix}$$

$$y = \frac{\begin{vmatrix} 1 & 17 \\ 2 & 15 \\ 15 & 1 \end{vmatrix}}{\begin{vmatrix} 1 & 1 & 2 \\ 26 & 3 \end{vmatrix}}$$

$$\frac{\begin{vmatrix} 1 & 1 & 2 \\ 2 & 1 & 1 \\ 1 & 2 & 3 \end{vmatrix}}{\begin{vmatrix} 2 & 1 & 1 \\ 1 & 2 & 3 \end{vmatrix}}$$

$$z = \frac{\begin{vmatrix} 1 & 1 & 17 \\ 2 & 1 & 15 \\ 1 & 2 & 26 \end{vmatrix}}{\begin{vmatrix} 1 & 1 & 2 \\ 2 & 1 & 1 \\ 1 & 2 & 3 \end{vmatrix}}$$

Determinants and inverse matrices

Determinants can also be used to compute the inverse A^{-1} of an invertible matrix A:

$$A^{-1} = \frac{1}{|A|}\tilde{A}$$

where $\underline{\tilde{A}}$ is the <u>adjoint</u> of A, which is the <u>transpose</u> of the <u>cofactor</u> matrix of A.

The cofactor matrix of A is obtained from A by replacing every entry a_{ij} by its cofactor \underline{a}_{ij}^c .

Volume Computing determinants: cofactors Solving systems of linear equations II Inverting matrices II Computing determinants II

Computing determinants differently

3x3 matrices:

Computing determinants differently

3x3 matrices:

$$\begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - \dots$$

$$= (aei + bfg + cd\mathbf{y}) - (hfa + idb + gec)$$

2x2 matrices:

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

Note: This does not generalize to higher dimensions!

Computing determinants differently

Determinants can also be computed by a method that resembles Gaussian elimination:

- $\bigwedge \bullet$ if A' is obtained from A by exchanging two rows, then |A'| = -|A|.
- if A' is obtained from A by multiplying a row with a scalar c, then |A'|=c|A|.
- if A' is obtained from A by adding a multiple of one row of A to another, then |A'| = |A|.

Computing determinants differently

Example
$$\begin{vmatrix} 0 & 1 & 2 \\ 3 & 4 & 5 \\ 6 & 7 & 8 \end{vmatrix} = \frac{1}{2} \begin{vmatrix} 0 & 1 & 2 \\ 6 & 8 & 10 \\ 6 & 7 & 8 \end{vmatrix} = \frac{1}{2} \begin{vmatrix} 0 & 1 & 2 \\ 6 & 7 & 8 \\ 6 & 7 & 8 \end{vmatrix} = \frac{1}{2} \begin{vmatrix} 0 & 1 & 2 \\ 6 & 7 & 8 \\ 6 & 7 & 8 \end{vmatrix} = \frac{1}{2} \cdot 0 = 0.$$

Volume
Computing determinants: cofactors
Solving systems of linear equations II
Inverting matrices II
Computing determinants II

