

# Matrices

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix}$$

$$c_{11} = a_{11} * b_{11} + a_{12} * b_{21} + a_{13} * b_{31}$$

$$c_{12} = a_{11} * b_{12} + a_{12} * b_{22} + a_{13} * b_{32}$$

$$c_{21} = a_{21} * b_{11} + a_{22} * b_{21} + a_{23} * b_{31}$$

$$c_{22} = a_{21} * b_{12} + a_{22} * b_{22} + a_{23} * b_{32}$$

Fall 2025 

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# At the end of the session the students or candidates should be able to understand and work with:



- Matrices and Matrix Arithmetic
- Transposes and Symmetric Matrices
- Linear Systems and Vectors
- Image, Kernel, Rank, Nullity
- Superposition Principles for Linear Systems
- Matrix Inverses
- Linear and Affine Functions
  - Linear function
  - Affine Functions

# Matrices

- ❑ **Vectors** serve as fundamental blocks, often representing a single data point or a set of features for one observation in machine learning context.
- ❑ A vector can hold features such as square footage and number of

bedrooms for one house.

- ❑ Machine learning tasks almost always involve working with collections of data points, not just one.
- ❑ We need a way to organize and manipulate these collections efficiently and this where matrices come in.

❑ A matrix is a rectangular grid of numbers, arranged in rows and columns.

❑ If a matrix has  $m$  rows and  $n$  columns, we say it has dimensions  $m \times n$

Size (sq ft)	Bedrooms	Price (\$1000s)
1500	3	300
1200	2	250
1800	4	380
1350	3	290

$$A = \begin{bmatrix} 1500 & 3 & 300 \\ 1200 & 2 & 250 \\ 1800 & 4 & 380 \\ 1350 & 3 & 290 \end{bmatrix}$$

What is the dimension of matrix A?

# Why Use Matrices?

- ❑ **Compact Representation:** Matrices offer a concise way to store and refer to large amounts of structured data.
- ❑ **Standardised Format:** This structure is universally understood and forms the basis for many algorithms and software libraries.



❑ **Foundation for Operations:** Matrix operations allows complex data transformation and calculations to be done across an entire dataset.

□ A matrix is a rectangular array of real numbers.

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

$$\begin{pmatrix} \pi & 0 \\ e & \frac{1}{2} \\ -1 & .83 \\ \sqrt{5} & -\frac{4}{7} \end{pmatrix}$$

$$(.2 \quad -1.6 \quad .32)$$

$$\begin{pmatrix} 0 \\ 0 \end{pmatrix}, \quad \begin{pmatrix} 1 & 3 \\ -2 & 5 \end{pmatrix}$$

□ We use the notation

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

for a general matrix of size  $m \times n$ , where  $m$  denotes the number of rows and  $n$  the number of columns.

- ❑ A matrix is square if  $m = n$ , i.e., it has the same number of rows and columns.
- ❑ A *column vector* is an  $m \times 1$  matrix, while a *row vector* is a  $1 \times n$  matrix.
- ❑ An  $m \times n$  matrix contains  $m$  column vectors in  $\mathbb{R}^n$  and  $n$  row vectors having  $m$  entries each.

- ❑ A  $1 \times 1$  matrix is both a column and a row (scalar)
- ❑ The number that lies in the  $i$  –  $th$  row and the  $j$  –  $th$  column of  $A$  is called the  $(i, j)$  entry of  $A$ , and is denoted by  $a_{ij}$
- ❑ The row index always appear first and the column index second.

□ Two matrices are equal,  $A = B$ , if and only if they have the same size and all their entries are the same:

$$a_{ij} = b_{ij} \text{ for } i = 1, \dots, m \text{ and } j = 1, \dots, n.$$

# Basic Matrix Operations

- ❑ Matrix arithmetic involves three basic operations:  
*matrix addition, scalar multiplication, and matrix multiplication.*

❑ One is allowed to add two matrices if and only if they are of the same size.

❑ **Matrix addition**, is performed entry by entry.

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



□ If  $A$  and  $B$  are  $m \times n$  matrices, their sum  $C = A + B$  is the  $m \times n$  matrix whose entries are given by  $c_{ij} = a_{ij} + b_{ij}$  for  $i = 1, \dots, m$  and  $j = 1, \dots, n$

□ **Scalar multiplication** takes a scalar  $c \in \mathbb{R}$  and an  $m \times n$  matrix  $A$  and computes the  $m \times n$  matrix  $B = cA$  by multiplying each entry of  $A$  by  $c$ .

$$3 \begin{pmatrix} 1 & 2 \\ -1 & 0 \end{pmatrix} = \begin{pmatrix} 3 & 6 \\ -3 & 0 \end{pmatrix}$$

□ In general,  $b_{ij} = ca_{ij}$  for  $i = 1, \dots, m$  and  $j = 1, \dots, n$

□ The product of a row vector  $\mathbf{v}^T$  and a column vector  $\mathbf{w}$  having the same number of entries is the scalar or  $1 \times 1$  matrix defined by the following rule:

$$\mathbf{v}^T \mathbf{w} = (v_1, v_2, \dots, v_n) \begin{pmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{pmatrix} = v_1 w_1 + v_2 w_2 + \dots + v_n w_n = \sum_{i=1}^n v_i w_i.$$

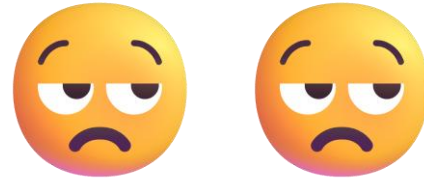
□ The matrix product of a row and column vector is the same as the dot product between the corresponding column vectors.

$$\boldsymbol{v} \cdot \boldsymbol{w} = \boldsymbol{v}^T \boldsymbol{w} = \boldsymbol{w}^T \boldsymbol{v} = \boldsymbol{w} \cdot \boldsymbol{v}$$

□ It should be emphasized that the **matrix product** between two column vectors  $v, w \in \mathbb{R}^n$  is **not defined**, except in the scalar case  $n = 1$  when it coincides with the multiplication in  $\mathbb{R}$ .

□ If  $A$  is an  $m \times n$  matrix and  $B$  is an  $n \times p$  matrix, so that the number of *columns* in  $A$  equals the number of *rows* in  $B$ , then the matrix product  $C = AB$  is defined as the  $m \times p$  matrix whose  $(i, j)$  entry equals the product of the  $i$  – *th* row of  $A$  and the  $j$  – *th* column of  $B$ .

$$c_{ij} = \sum_{k=1}^n a_{ik} b_{kj}, \quad i = 1, \dots, m, \quad j = 1, \dots, n.$$



❑ The bad news is that matrix multiplication is not commutative -  $BA$  is not necessarily equal to  $AB$ .

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

$$\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 0 & 1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} -2 & 5 \\ -4 & 11 \end{pmatrix} \neq \begin{pmatrix} 3 & 4 \\ 5 & 6 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix}$$





□ Matrix multiplication is **associative**, so  $A(BC) = (AB)C$  whenever  $A$  has size  $m \times n$ ,  $B$  has size  $n \times p$ , and  $C$  has size  $p \times q$ ; the result is a matrix of size  $m \times q$ .



❑ Matrix multiplication is also distributive over matrix addition:

$$A(B + C) = AB + AC$$

$$(A + B)C = AC + BC,$$

for matrices of the appropriate size.

❑ The difference between *matrix algebra* and *ordinary algebra* is that you need to be careful not to change the order of multiplicative factors without proper justification.

❑ Matrix multiplication acts by multiplying rows by columns.

$$\begin{pmatrix} 1 & -1 & 2 \\ 2 & 0 & -2 \end{pmatrix} \begin{pmatrix} 3 & 4 \\ 0 & 2 \\ -1 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 4 \\ 8 & 6 \end{pmatrix}$$

$$\begin{pmatrix} 1 & -1 & 2 \\ 2 & 0 & -2 \end{pmatrix} \begin{pmatrix} 3 \\ 0 \\ -1 \end{pmatrix} = \begin{pmatrix} 1 \\ 8 \end{pmatrix}, \qquad \begin{pmatrix} 1 & -1 & 2 \\ 2 & 0 & -2 \end{pmatrix} \begin{pmatrix} 4 \\ 2 \\ 1 \end{pmatrix} = \begin{pmatrix} 4 \\ 6 \end{pmatrix}$$

□ In general, if we use  $b_k$  to denote the  $k - th$  column of  $B$ , then

$$AB = A(\mathbf{b}_1 \ \mathbf{b}_2 \ \dots \ \mathbf{b}_p) = (A\mathbf{b}_1 \ A\mathbf{b}_2 \ \dots A\mathbf{b}_p),$$

Indicating that the  $k - th$  column of their matrix product is  $A\mathbf{b}_k$

□ Multiplying  $m \times n$  matrix  $A$  by the standard basis vector  $\mathbf{e}_j \in \mathbb{R}^n$  produces the  $j$  –  $th$  column  $\mathbf{v}_j = A\mathbf{e}_j$  of  $A$ .

□ Individual entries of a matrix  $A$  can be obtained by multiplying it on the left and the right by the standard basis vector:

$$a_{ij} = \mathbf{e}_i^T A \mathbf{e}_j = \mathbf{e}_i \cdot (A\mathbf{e}_j), \mathbf{e}_i \in \mathbb{R}^m, \mathbf{e}_j \in \mathbb{R}^n$$

- ❑ Matrix multiplication  $AB$  is defined by multiplying rows of  $A$  by columns of  $B$ .
- ❑ This can be also achieved by multiplying columns  $A$  by rows of  $B$ .
- ❑ Suppose that  $A$  is an  $m \times n$  matrix with columns  $v_1, \dots, v_n$  and  $B$  is an  $n \times p$  matrix with rows  $w_1^T, \dots, w_n^T$ , where  $w_1, \dots, w_n \in \mathbb{R}^p$ .

$$AB = v_1 w_1^T + v_2 w_2^T + \cdots + v_n w_n^T,$$

where each summand is a matrix of size  $m \times p$

$$\begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \begin{pmatrix} 0 & -1 \\ 2 & 3 \end{pmatrix} = \begin{pmatrix} 1 \\ 3 \end{pmatrix} (0 \ -1) + \begin{pmatrix} 2 \\ 4 \end{pmatrix} (2 \ 3) = \begin{pmatrix} 0 & -1 \\ 0 & -3 \end{pmatrix} + \begin{pmatrix} 4 & 6 \\ 8 & 12 \end{pmatrix} = \begin{pmatrix} 4 & 5 \\ 8 & 9 \end{pmatrix}$$



- ❑ There are **two** important special matrices.
- ❑ The first is the zero matrix, all of whose entries are 0.
- ❑ We use  $O_{m \times n}$  to denote the  $m \times n$  zero matrix
- ❑ The zero matrix is the additive unit, so  $A + O = A = O + A$  when  $O$  has the same size as  $A$ .

□ The *identity matrix* has its entries along the main diagonal – which runs from top left to bottom right – equal to 1, while the off-diagonal entries are all 0.

$$\mathbf{I} = \mathbf{I}_n = \begin{pmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 1 & \cdots & 0 & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \cdots & 1 & 0 \\ 0 & 0 & 0 & \cdots & 0 & 1 \end{pmatrix}$$

- ❑ The columns  $I$  are the standard basis vectors of  $\mathbb{R}^n$ .
- ❑ If  $A$  is any  $m \times n$  matrix, then  $I_m A = A = A I_n$ . This equation can be generalized as:  $IA = A = AI$ .
- ❑ The identity matrix is a particular example of a **diagonal matrix**.
- ❑ A **square matrix**  $A$  is said to be **diagonal** if all its off-diagonal entries are zero:  $a_{ij} = 0$  for all  $i \neq j$

□  $D = \text{diag}(c_1, \dots, c_n) = \text{diag } \mathbf{c}$ , where  $\mathbf{c} = (c_1, \dots, c_n)^T \in \mathbb{R}^n$  for the  $n \times n$  diagonal matrix with diagonal entries  $d_{ii} = c_i$

$$\text{diag}(1, 0, 3) = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$

□ The  $n \times n$  identity matrix  $I = \text{diag } \mathbf{1}$  is the diagonal matrix associated with all the ones vector  $\mathbf{1} = (1, \dots, 1)^T \in \mathbb{R}^n$ .

□ A square matrix is said to be ***upper triangular*** if all its entries below the main diagonal are zero.

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

□ A square matrix is said to be ***lower triangular*** if all its entries above the main diagonal are zero.

$$L_1 = \begin{bmatrix} 1 & 0 & 0 \\ -8 & 1 & 0 \\ 2 & -5 & 1 \end{bmatrix}$$

# Transposes and Symmetric Matrices

- ❑ Transposing a matrix is to interchange its rows and columns.
- ❑ If  $A$  is an  $m \times n$  matrix, then its transpose, denoted by  $A^T$ , is the  $n \times m$  matrix whose  $(i, j)$  entry equals the  $(j, i)$  entry of  $A$ ; thus  $B = A^T$  means that  $b_{ij} = a_{ij}$ ,  
 $i = 1, \dots, m, j = 1, \dots, n$

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

- ❑ The rows of  $A$  become the column of  $A^T$  and vice versa.
- ❑ If  $A$  is a  $1 \times 1$  matrix, i.e., a scalar, then  $A^T = A$ .
- ❑ In general, transposing twice returns you to where you started:  $(A^T)^T = A$



- ❑ The transpose of an upper triangular matrix is lower triangular and vice versa.
- ❑ The transpose operation does not alter a diagonal matrix.

□ Transposition is compatible with *matrix addition* and *scalar multiplication*:

$$(A + B)^T = A^T + B^T,$$

$$(cA)^T = cA^T$$

□ It is also compatible with matrix multiplication, but reverses the order:

$$(AB)^T = B^T A^T$$

□ More generally, if  $(A_1 A_2 \cdots A_{k-1} A_k)^T = A_k^T A_{k-1}^T \cdots A_2^T A_1^T$ .

□ This is used to find the product of a row vector  $v^T$  and a column vector  $w$  with the same number of entries.

$$v^T w = (v^T w)^T = w^T v, \quad v, w \in \mathbb{R}^n$$

- ❑ A matrix  $S$  is called *symmetric* if it equals its own transpose:  $S = S^T$ .
- ❑ A symmetric matrix must be square.
- ❑  $S$  is symmetric if and only if it is square and its entries satisfy  $s_{ji} = s_{ij}$  for all  $i, j$ .
- ❑ In other words, entries lying in “mirror image” positions relative to the main diagonal must be equal.

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

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

❑ Which of these matrices is symmetric?

❑ Note that all diagonal matrices, including the identity matrix, are symmetric.

# Linear Systems and Vectors

□ If  $A$  is an  $m \times n$  matrix, and  $x$  is a column vector in  $\mathbb{R}^n$ , then the product  $Ax$  is a column vector in  $\mathbb{R}^m$ .

□ Let  $\mathbf{b} \in \mathbb{R}^m$  be another vector.

$$Ax = \mathbf{b}$$

□ The above equation is equivalent to:

$$\begin{array}{rcl}
a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n & = & b_1, \\
a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n & = & b_2, \\
\vdots & & \vdots \\
a_{m1}x_1 + a_{m2}x_2 + \cdots + a_{mn}x_n & = & b_m.
\end{array}$$

This consist of  $m$  linear algebraic equations in  $n$  unknowns, in which  $A$ , with entries  $a_{ij}$ , is the *coefficient matrix*,  $\mathbf{x} = (x_1, x_2, \dots, x_n)^T$  is a column vector containing the unknowns, while  $\mathbf{b} = (b_1, b_2, \dots, b_m)^T$  is the column vector containing the right-hand sides.

□ A *homogeneous linear system* has the right sides all 0, and can be written in vectorial form as  $A\mathbf{x} = \mathbf{0}$ , where  $\mathbf{0}$  is the zero vector in  $\mathbb{R}^m$ .



□ For the linear system

$$x + 3y + 2z - 2 = 0,$$

$$6y + z + 4w = 3,$$

$$-x - 3z + 2w = 1$$

the coefficient matrix, vector of unknowns, and right hand side are

$$A = \begin{pmatrix} 1 & 3 & 2 & -1 \\ 0 & 6 & 1 & 4 \\ -1 & 0 & -3 & 2 \end{pmatrix}, \quad \mathbf{x} = \begin{pmatrix} x \\ y \\ z \\ w \end{pmatrix}, \quad \mathbf{b} = \begin{pmatrix} 0 \\ 3 \\ 1 \end{pmatrix}$$

□ Given a set of vectors  $\mathbf{v}_1, \dots, \mathbf{v}_n \in \mathbb{R}^m$ , one can form an  $m \times n$  matrix  $A = (\mathbf{v}_1 \dots \mathbf{v}_n)$  with the indicated columns.

$$A\mathbf{x} = x_1 \mathbf{v}_1 + x_2 \mathbf{v}_2 + \dots + x_n \mathbf{v}_n, \quad \text{where} \quad \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix}$$

$$\begin{pmatrix} 1 & 3 & 0 \\ -1 & 2 & 1 \\ 4 & -1 & -2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 + 3x_2 \\ -x_1 + 2x_2 + x_3 \\ 4x_1 - x_2 - 2x_3 \end{pmatrix} = x_1 \begin{pmatrix} 1 \\ -1 \\ 4 \end{pmatrix} + x_2 \begin{pmatrix} 3 \\ 2 \\ -1 \end{pmatrix} + x_3 \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix}$$

Let  $\boldsymbol{v}_1, \dots, \boldsymbol{v}_n \in \mathbb{R}^m$ , and let  $A = (\boldsymbol{v}_1 \dots \boldsymbol{v}_n)$  be the corresponding  $m \times n$  matrix:

- a. The vectors are linearly dependent if and only if there is a nonzero solution  $\boldsymbol{x} \neq \mathbf{0}$  to the homogeneous linear system  $A\boldsymbol{x} = \mathbf{0}$ .

- b. The vectors are linearly independent if and only if the only solution to the homogeneous system  $A\mathbf{x} = \mathbf{0}$  is the trivial one,  $\mathbf{x} = \mathbf{0}$ .
- c. A vector  $\mathbf{b}$  lies in the span of  $\mathbf{v}_1, \dots, \mathbf{v}_n$  if and only if the linear system  $A\mathbf{x} = \mathbf{b}$  has a solution.

Given the vectors  $v_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \end{pmatrix}$ ,  $v_2 = \begin{pmatrix} 0 \\ 1 \\ -2 \end{pmatrix}$ ,  $v_3 = \begin{pmatrix} -1 \\ -2 \\ 3 \end{pmatrix}$ , the

corresponding matrix is  $A = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 2 \\ 1 & -2 & 3 \end{pmatrix}$ . Setting

$\mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$  and  $\mathbf{b} = \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix}$ , the linear system:  $A\mathbf{x} = \mathbf{b}$

The linear systems are:  $x_1 - x_3 = b_1$ ,  $x_2 - 2x_3 = b_2$ ,  $x_1 - 2x_2 + 3x_3 = b_3$

Solving the for  $x_1$  and  $x_2$  and substituting them into their equation we will have:  $b_1 - 2b_2 + b_3 = 0$

This is a compatibility condition that needs to be imposed on the right hand side of the system in order that there be a solution.

- Setting  $b_1 = b_2 = b_3 = 0$ , the solution to the homogeneous system  $A\mathbf{x} = \mathbf{0}$  is  $x_1 = x_3, x_2 = 2x_3$ , where  $x_3$  is a “free variable” that can assume any value.
- The homogeneous system admits nonzero solutions, implying that the vector  $\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3$  are linearly dependent.

- ❑ Not every linear system has a solution;
- ❑ Every homogeneous linear system has at least one solution, namely when all the unknowns are equal to zero.
- ❑ Gaussian elimination for solving linear system is unable to accurately and efficiently handle many of the large linear systems that arise in applications



to data science and machine learning.

# Image, Kernel, Rank, Nullity

□ Let  $A = (\mathbf{v}_1 \dots \mathbf{v}_n)$  be an  $m \times n$  matrix whose columns  $\mathbf{v}_1, \dots, \mathbf{v}_n$  form a set of  $n$  vectors in  $\mathbb{R}^m$ .

□ The subspace spanned by its column vectors is known as the image of  $A$ , and denoted by

$$\text{img } A = \text{span}\{\mathbf{v}_1, \dots, \mathbf{v}_n\} \subset \mathbb{R}^m$$

□ The image is also known as **column space**.

- A vector  $b \in \mathbb{R}^m$  belongs to  $\text{img } A$  if it can be written as a linear combination,  $b = x_1 v_1 + \cdots + x_n v_n$
- The dimension of the image subspace provides an important numerical quantity called **rank**.
- The **rank** of a matrix  $A$  is the dimension of its image:
$$\text{rank } A = \dim \text{img } A$$
- Since  $\text{img } A \subset \mathbb{R}^n$ , we have  $0 \leq \text{rank } A \leq n$

□ The only matrix of rank 0 is the zero matrix:

$$\text{rank } O = 0, \text{ with } \text{img } O = \{\mathbf{0}\}.$$

□ A second important subspace consists of all vectors in  $\mathbb{R}^n$  that are annihilated, i.e., sent to zero, when multiplied by  $A$ .

□ It is known as the *kernel* or *null space* of  $A$  and denoted by:  $\ker A = \{z \in \mathbb{R}^n \mid Az = \mathbf{0}\} \subset \mathbb{R}^n$

- The ***kernel*** is the set of solutions  $z$  to the homogeneous linear system  $Az = \mathbf{0}$ .
- The ***nullity*** of a matrix  $A$  is the dimension of its kernel:  $\text{nullity } A = \dim \ker A$
- The rank and nullity are directly related by:  
 $\text{rank } A + \text{nullity } A = n$  if  $A$  is  $m \times n$  matrix.

Consider the  $2 \times 3$  matrix

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

What is its image, rank, kernel and nullity?

Consider a matrix  $A_{4 \times 3}$

$$A = \begin{pmatrix} 1 & 2 & 0 \\ 1 & 2 & 1 \\ 2 & 4 & -1 \\ 3 & 6 & 0 \end{pmatrix}$$

What is its image, rank, kernel and nullity?

□ Let  $A$  be a square  $n \times n$  matrix. Then  $A$  is said to be nonsingular if its rank is maximal, namely  $\text{rank } A = n$ .



□ Let  $A$  be a square  $n \times n$  matrix. Then the following are equivalent:

*a)  $A$  is nonsingular;*

*b)  $\text{rank } A = n$*

*c)  $\text{nullity } A = 0$*

*d)  $\text{img } A = \mathbb{R}^n$*

*e)  $\ker A = \{\mathbf{0}\}$*

□ If  $A$  is a nonsingular square matrix, so is  $A^T$ .

□ The  $\text{rank } A = n = \text{rank } A^T$

# Matrix Inverses

- ❑ Many problems in machine learning involve solving systems of linear equations, often represented in the compact form  $Ax = b$  where  $A$  is a matrix of coefficients,  $x$  is a vector of unknowns, and  $b$  is a vector of target values or outcomes.

❑ In linear algebra, solving equation:  $5x = 10$  will involve multiplying both sides by the reciprocal of 5, which is  $\frac{1}{5}$  or  $5^{-1}$ .

❑ This gives  $(5^{-1})5x = (5^{-1})10$

❑ This simplifies to:  $1x = 2$

❑ The  $5^{-1}$  is the multiplicative inverse of 5 because  $5 \times 5^{-1} = 1$ .

- ❑ The *matrix inverse* “undoes” the effect of *matrix*.
- ❑ For a given square matrix  $A$ , its inverse, denoted as  $A^{-1}$ , is a matrix such when multiplied by  $A$  (in either order), the result is the identity matrix  $I$ .

$$AA^{-1} = A^{-1}A = I$$

- ❑ The identity matrix  $I$  acts like the number 1 in matrix multiplication

$$AI = IA = A$$

- ❑ The matrix inverse is defined only for square matrices.
- ❑ However, not all square matrices have an inverse.
- ❑ Matrices that do have an inverse are called invertible or non-singular.

❑ Matrices that do not have an inverse are called non-invertible or singular.

# Properties of the Inverse

□ **Inverse of the inverse:** The inverse of  $A^{-1}$  is  $A$  itself.

$$(A^{-1})^{-1} = A$$

□ **Inverse of a Product:** The inverse of a product of two invertible matrices is the product of their inverses in reverse order.  $(AB)^{-1} = A^{-1}B^{-1}$



□ **Inverse of a Transpose:** The inverse of the transpose of a matrix is the transpose of its inverse.

$$(A^T)^{-1} = (A^{-1})^T$$

