

# MA423 Matrix Computations

## Lectures 4&5: Vectors and Matrices

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# Outline

## Topics:

- Vectors in  $\mathbb{R}^n$  and  $\mathbb{C}^n$
- Matrix-vector multiplication
- Matrix-matrix multiplication
- Block matrices
- Outer product of vectors

## Vectors in $\mathbb{R}^n$

We define  $\mathbb{R}^n$  to be the set of all **ordered  $n$ -tuples** of real numbers. Thus an  $n$ -tuple in  $\mathbb{R}^n$  (**also called an  $n$ -vector**) is of the form

$$\text{row vector: } \vec{\mathbf{v}} = [v_1, \dots, v_n] \text{ or column vector: } \mathbf{v} = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}$$

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$$\text{Transpose: } [v_1, \dots, v_n]^T = \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} \text{ and } \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}^T = [v_1, \dots, v_n].$$

## Vectors in $\mathbb{C}^n$

We define  $\mathbb{C}^n$  to be the set of all **ordered  $n$ -tuples** of complex numbers. Thus an  $n$ -tuple in  $\mathbb{C}^n$  (**also called an  $n$ -vector**) is of the form

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**Conjugate transpose:** Here  $\bar{z}$  is the complex conjugate of  $z \in \mathbb{C}$ .

$$[v_1, \dots, v_n]^* = \begin{bmatrix} \bar{v}_1 \\ \vdots \\ \bar{v}_n \end{bmatrix} \text{ and } \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix}^* = [\bar{v}_1, \dots, \bar{v}_n].$$



## Algebraic properties of vectors in $\mathbb{F}^n$

Define **addition** and **scalar multiplication** on  $\mathbb{F}^n$  ( $\mathbb{F} = \mathbb{R}$  or  $\mathbb{C}$ ) as follows:

$$\begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} + \begin{bmatrix} v_1 \\ \vdots \\ v_n \end{bmatrix} = \begin{bmatrix} u_1 + v_1 \\ \vdots \\ u_n + v_n \end{bmatrix} \quad \text{and} \quad \alpha \begin{bmatrix} u_1 \\ \vdots \\ u_n \end{bmatrix} = \begin{bmatrix} \alpha u_1 \\ \vdots \\ \alpha u_n \end{bmatrix} \quad \text{for } \alpha \in \mathbb{F}.$$

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This produces **new vectors** from **old vectors**. For  $\mathbf{u}, \mathbf{v}, \mathbf{w}$  in  $\mathbb{F}^n$  and scalars  $\alpha, \beta$  in  $\mathbb{F}$ , the following hold:

- ① **Commutativity:**  $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
- ② **Associativity:**  $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$
- ③ **Identity:**  $\mathbf{u} + \mathbf{0} = \mathbf{u}$
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- 3 **Identity:**  $\mathbf{u} + \mathbf{0} = \mathbf{u}$
- 4 **Inverse:**  $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$
- 5 **Distributivity:**  $\alpha(\mathbf{u} + \mathbf{v}) = \alpha\mathbf{u} + \alpha\mathbf{v}$
- 6 **Distributivity:**  $(\alpha + \beta)\mathbf{u} = \alpha\mathbf{u} + \beta\mathbf{u}$
- 7 **Associativity:**  $\alpha(\beta\mathbf{u}) = (\alpha\beta)\mathbf{u}$
- 8 **Identity:**  $1\mathbf{u} = \mathbf{u}$ .

# Examples of vectors

Standard vectors: The vectors

$\mathbf{e}_1 := [1 \ 0 \ \cdots 0]^\top$ ,  $\mathbf{e}_2 := [0 \ 1 \ 0 \ \cdots 0]^\top$ , ...,  $\mathbf{e}_n := [0 \ \cdots 0 \ 1]^\top$  are called **standard vectors** or **canonical vectors** in  $\mathbb{F}^n$ .

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For instance, a 5-vector  $\mathbf{x} := [x_1, x_2, x_3, x_4, x_5]^\top$  could give the **age, height, weight, blood pressure, and temperature** of a patient admitted to a hospital.

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**Word count vector.** An  $n$ -vector  $\mathbf{w}$  can represent the number of times each word in a dictionary of  $n$  words appears in a document.

For instance, the word count vector  $[25, 2, 0]^\top$  means that the first dictionary word appears 25 times, the second one twice, and the third one not at all.

# Inner product

Angle, Length, and Distance can all be described by using the notion of inner product (dot product) of two  $n$ -vectors.

**Definition:** If  $\mathbf{u} := [u_1, \dots, u_n]^\top$  and  $\mathbf{v} := [v_1, \dots, v_n]^\top$  are  $n$ -vectors then the inner product  $\langle \mathbf{u}, \mathbf{v} \rangle$  is defined by

$$\langle \mathbf{u}, \mathbf{v} \rangle := u_1 v_1 + u_2 v_2 + \cdots + u_n v_n \quad \text{when } \mathbf{u}, \mathbf{v} \in \mathbb{R}^n$$

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$$\langle \mathbf{u}, \mathbf{v} \rangle := u_1 \bar{v}_1 + u_2 \bar{v}_2 + \cdots + u_n \bar{v}_n \quad \text{when } \mathbf{u}, \mathbf{v} \in \mathbb{C}^n.$$

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**Example:** If  $\mathbf{u} := [1, 2, -3]^\top$  and  $\mathbf{v} := [-3, 5, 2]^\top$  then

$$\langle \mathbf{u}, \mathbf{v} \rangle = 1 \cdot (-3) + 2 \cdot 5 + (-3) \cdot 2 = 1.$$

# Matrices

**Definition:** A **matrix** is an array of numbers. An  $m \times n$  **matrix**  $A$  has  $m$  **rows** and  $n$  **columns** and is of the form

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

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The  $j$ -th column of  $A$ :  $\mathbf{a}_j := \begin{bmatrix} a_{1j} \\ \vdots \\ a_{mj} \end{bmatrix}$  for  $j = 1 : n$ .

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**Example:**  $I := \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$  and  $\mathbf{O} := \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$ .

# Matrix addition and scalar multiplication

Let  $\mathbb{F}^{m \times n}$  denote the set of all  $m \times n$  matrices with entries in  $\mathbb{F}$  where  $\mathbb{F} = \mathbb{R}$  or  $\mathbb{F} = \mathbb{C}$ .

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$$\begin{aligned} A + B &= \begin{bmatrix} 1 & 4 & 0 \\ -2 & 6 & 5 \end{bmatrix} + \begin{bmatrix} -3 & 1 & -1 \\ 0 & 0 & 2 \end{bmatrix} = \begin{bmatrix} -2 & 5 & -1 \\ -2 & 6 & 7 \end{bmatrix} \\ 2A &= \begin{bmatrix} 2 & 8 & 0 \\ -4 & 12 & 10 \end{bmatrix} \text{ and } (-1)A = \begin{bmatrix} -1 & -4 & 0 \\ 2 & -6 & -5 \end{bmatrix}. \end{aligned}$$

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- ③  $A + \mathbf{O} = A$ , where  $\mathbf{O} \in \mathbb{F}^{m \times n}$  is the zero matrix
- ④  $A + (-A) = \mathbf{O}$ , where  $-A := (-1)A$ .

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# Properties of matrix addition and scalar multiplication

**Theorem:** Let  $A, B, C \in \mathbb{F}^{m \times n}$  and  $\alpha, \beta \in \mathbb{F}$ . Then

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- ⑦  $\alpha(\beta A) = (\alpha\beta)A$ .
- ⑧  $1A = A$ .

# Transpose and Conjugate transpose

**Transpose:** The transpose of an  $m \times n$  matrix  $A = [a_{ij}]_{m \times n}$  is the  $n \times m$  matrix denoted by  $A^T$  and is given by  $A^T = [a_{ji}]_{n \times m}$ .



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**Example:**  $\begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 7 & 8 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 & 7 \\ 2 & 5 & 8 \end{bmatrix}$  and  $\begin{bmatrix} 1+i & 2 \\ 3 & 4+5i \end{bmatrix}^T = \begin{bmatrix} 1+i & 3 \\ 2 & 4+5i \end{bmatrix}$

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$$A^* = [\bar{a}_{ji}]_{n \times m} = ([\bar{a}_{ij}]_{m \times n})^T = (\bar{A})^T,$$

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**Example:**  $\begin{bmatrix} i & 4 & 1+i \\ 3 & 4+5i & 0 \end{bmatrix}^* = \begin{bmatrix} -i & 3 \\ 4 & 4-5i \\ 1-i & 0 \end{bmatrix}$

# Transpose and conjugate transpose

**Exercise:** Let  $A, B \in \mathbb{F}^{m \times n}$  and  $\alpha \in \mathbb{F}$ . Then show that

$$(a) (A + B)^{\top} = A^{\top} + B^{\top} \quad (b) (\alpha A)^{\top} = \alpha A^{\top} \text{ and } (\alpha A)^{*} = \bar{\alpha} A^{*} \quad (c) (A^{\top})^{\top} = A.$$

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**Remark:** Let  $A := [a_{ij}]_{n \times n}$ . If  $A^{\top} = -A$  then  $a_{jj} = 0$  for  $j = 1 : n$ . On the other hand, if  $A^{*} = -A$  then  $\operatorname{Re}(a_{jj}) = 0$  for  $j = 1 : n$ .



## Matrix-vector multiplication

Let  $A := [\mathbf{a}_1 \ \cdots \ \mathbf{a}_n] \in \mathbb{F}^{m \times n}$  and  $\mathbf{x} := [x_1, \dots, x_n]^\top \in \mathbb{F}^n$ . We define the matrix-vector multiplication  $A\mathbf{x}$  as the linear combination of columns of  $A$ .

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**Example:**

$$\begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = x_1 \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}.$$

## Matrix-vector multiplication

A row vector  $\begin{bmatrix} a_{i1} & \cdots & a_{in} \end{bmatrix}$  is a  $1 \times n$  matrix. Therefore

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**Example:** Matrix-vector multiplication in two ways

$$\begin{aligned} \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} &= x_1 \begin{bmatrix} 1 \\ 1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} x_1 \\ x_1 + x_2 \\ x_2 + x_3 \end{bmatrix} = \begin{bmatrix} \begin{bmatrix} 1 & 0 & 0 \end{bmatrix} \mathbf{x} \\ \begin{bmatrix} 1 & 1 & 0 \end{bmatrix} \mathbf{x} \\ \begin{bmatrix} 0 & 1 & 1 \end{bmatrix} \mathbf{x} \end{bmatrix} \end{aligned}$$

## Row and column oriented matrix-vector multiplication

$$\begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \cdots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = x_1 \begin{bmatrix} a_{11} \\ \vdots \\ a_{m1} \end{bmatrix} + \cdots + x_n \begin{bmatrix} a_{1n} \\ \vdots \\ a_{mn} \end{bmatrix}$$

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Writing  $A := [\mathbf{a}_1 \mid \cdots \mid \mathbf{a}_n]$  and  $A = \begin{bmatrix} -\hat{\mathbf{a}}_1 - \\ \vdots \\ -\hat{\mathbf{a}}_m - \end{bmatrix}$ , we have

$$\mathbf{Ax} = x_1\mathbf{a}_1 + \cdots + x_n\mathbf{a}_n = \begin{bmatrix} a_{11}x_1 + \cdots + a_{1n}x_n \\ \vdots \\ a_{m1}x_1 + \cdots + a_{mn}x_n \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{a}}_1\mathbf{x} \\ \vdots \\ \hat{\mathbf{a}}_m\mathbf{x} \end{bmatrix}.$$



# Matrix-matrix multiplication

Let  $A \in \mathbb{F}^{m \times n}$  and  $B := \begin{bmatrix} \mathbf{b}_1 & \cdots & \mathbf{b}_p \end{bmatrix} \in \mathbb{F}^{n \times p}$ .

**Definition:** Define the matrix-matrix multiplication  $AB$  by

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Let  $C := AB$  be given by  $C = \begin{bmatrix} \mathbf{c}_1 & \cdots & \mathbf{c}_p \end{bmatrix}$ . Let  $\mathbf{e}_j \in \mathbb{F}^p$  be the standard unit vector.

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$$\mathbf{c}_j = C\mathbf{e}_j = (AB)\mathbf{e}_j = A(B\mathbf{e}_j) = A\mathbf{b}_j \implies C = [\mathbf{Ab}_1 \ \cdots \ \mathbf{Ab}_p].$$

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**Fact:** Let  $A \in \mathbb{F}^{m \times n}$ . Let  $\mathbf{e}_i \in \mathbb{F}^m$  and  $\mathbf{e}_j \in \mathbb{F}^n$  be standard unit vectors. Then

- $A\mathbf{e}_j$  is the  $j$ -th column of  $A$ .
- $\mathbf{e}_i^\top A$  is the  $i$ -th row of  $A$ .

## Matrix-matrix multiplication

Let  $A = \begin{bmatrix} -\hat{\mathbf{a}}_1- \\ \vdots \\ -\hat{\mathbf{a}}_m- \end{bmatrix} \in \mathbb{F}^{m \times n}$ ,  $B := [\mathbf{b}_1 \ \cdots \ \mathbf{b}_p] \in \mathbb{F}^{n \times p}$ . Then

$$AB = [A\mathbf{b}_1 \ \cdots \ A\mathbf{b}_p] = \begin{bmatrix} \hat{\mathbf{a}}_1\mathbf{b}_1 & \cdots & \hat{\mathbf{a}}_1\mathbf{b}_p \\ \vdots & \cdots & \vdots \\ \hat{\mathbf{a}}_m\mathbf{b}_1 & \cdots & \hat{\mathbf{a}}_m\mathbf{b}_p \end{bmatrix} = \begin{bmatrix} \hat{\mathbf{a}}_1 B \\ \vdots \\ \hat{\mathbf{a}}_m B \end{bmatrix}.$$

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Thus if  $A := [a_{ij}]_{m \times n}$ ,  $B := [b_{ij}]_{n \times p}$  and  $C := AB = [c_{ij}]_{m \times p}$  then

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**Remark:** If  $A$  and  $B$  are  $n \times n$  matrices then in general  $AB \neq BA$ .



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Let  $A = \begin{bmatrix} 1 & 3 & 2 \\ 0 & -1 & 1 \end{bmatrix}$  and  $B := \begin{bmatrix} 4 & -1 \\ 1 & 2 \\ 3 & 0 \end{bmatrix}$ . Then

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$$\hat{\mathbf{a}}_1 B = [1 \quad 3 \quad 2] \begin{bmatrix} 4 & -1 \\ 1 & 2 \\ 3 & 0 \end{bmatrix} = [13 \quad 5] \text{ and } \hat{\mathbf{a}}_2 B = [0 \quad -1 \quad 1] \begin{bmatrix} 4 & -1 \\ 1 & 2 \\ 3 & 0 \end{bmatrix} = [2 \quad -2].$$

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# Block matrices

**Definition:** An  $m \times n$  **block matrix** (or a partitioned matrix) is a matrix of the form

$$A := \begin{bmatrix} A_{11} & \cdots & A_{1n} \\ \vdots & \cdots & \vdots \\ A_{m1} & \cdots & A_{mn} \end{bmatrix}$$

where each  $A_{ij}$  is a  $p_i \times q_j$  **matrix** for  $i = 1 : m$  and  $j = 1 : n$ .

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Then  $\begin{bmatrix} A_{i1} & \cdots & A_{in} \end{bmatrix}$  is the  $i$ -th **block row** of  $A$  and  $\begin{bmatrix} A_{1j} \\ \vdots \\ A_{mj} \end{bmatrix}$  is the  $j$ -th **block column** of  $A$ .

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**Example:**  $\left[ \begin{array}{cc|cc|c} 1 & 2 & 2 & 0 & 1 & 4 \\ 3 & 4 & 1 & 2 & 3 & 5 \\ \hline 5 & 7 & 2 & 7 & 8 & 8 \\ 3 & 4 & 1 & 9 & 2 & 2 \end{array} \right]$  has 2 block rows and 3 block columns.



## Block matrix operations

**Block matrix addition:** Let  $A := [A_{ij}]_{m \times n}$  and  $B := [B_{ij}]_{m \times n}$  be block matrices such that  $\text{size of } A_{ij} = \text{size of } B_{ij}$  for  $i = 1 : m$  and  $j = 1 : n$ . Then  $A + B := [A_{ij} + B_{ij}]_{m \times n}$ .

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Example: 
$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} B_{11} & B_{12} & B_{13} \\ B_{21} & B_{22} & B_{23} \end{bmatrix} =$$
$$\begin{bmatrix} A_{11}B_{11} + A_{12}B_{21} & A_{11}B_{12} + A_{12}B_{22} & A_{11}B_{13} + A_{12}B_{23} \\ A_{21}B_{11} + A_{22}B_{21} & A_{21}B_{12} + A_{22}B_{22} & A_{21}B_{13} + A_{22}B_{23} \end{bmatrix}.$$

# Block matrix multiplication

Example:

$$\left[ \begin{array}{cc|cc} 1 & 1 & 1 & 1 \\ \hline 2 & 2 & 1 & 1 \\ 3 & 3 & 2 & 2 \end{array} \right] \left[ \begin{array}{cc|cc} 1 & 1 & 1 & 1 \\ \hline 1 & 2 & 1 & 1 \\ 3 & 1 & 1 & 1 \\ 3 & 2 & 1 & 2 \end{array} \right] = \left[ \begin{array}{cc|cc} 8 & 6 & 4 & 5 \\ \hline 10 & 9 & 6 & 7 \\ 18 & 15 & 10 & 12 \end{array} \right]$$

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## Outer product

Given two vectors  $\mathbf{x}$  and  $\mathbf{y}$  in  $\mathbb{R}^n$ , we have seen that  $\mathbf{y}^\top \mathbf{x}$  is the inner product given by

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**Outer product:** The matrix product  $\mathbf{x}\mathbf{y}^\top$  is an  $n \times n$  matrix and is given by

$$\mathbf{x}\mathbf{y}^\top = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} \begin{bmatrix} y_1 & y_2 & \cdots & y_n \end{bmatrix} = \begin{bmatrix} x_1 y_1 & x_1 y_2 & \cdots & x_1 y_n \\ x_2 y_1 & x_2 y_2 & \cdots & x_2 y_n \\ \vdots & \vdots & \ddots & \vdots \\ x_n y_1 & x_n y_2 & \cdots & x_n y_n \end{bmatrix}.$$

The product  $\mathbf{x}\mathbf{y}^\top$  is called the **outer product** of  $\mathbf{x} \in \mathbb{R}^n$  and  $\mathbf{y} \in \mathbb{R}^n$ .

## Outer product

Example: If  $\mathbf{x} := \begin{bmatrix} 4 & 1 & 3 \end{bmatrix}^\top$  and  $\mathbf{y} := \begin{bmatrix} 3 & 5 & 2 \end{bmatrix}^\top$  then

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# Properties of matrix multiplication

**Thorem:** Let  $A$ ,  $B$  and  $C$  be matrices (whose sizes are such that the indicated operations can be performed) and let  $\alpha$  be a scalar. Then

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- ④ **Scalar multiplication:**  $\alpha(AB) = (\alpha A)B = A(\alpha B)$
- ⑤ **Multiplicative identity:** If  $A$  is an  $m \times n$  matrix then  $I_m A = A = A I_n$ .

# The inverse of a matrix

**Definition:** An  $n \times n$  matrix  $A$  is said to be **invertible** if there exists a matrix  $B$  such that  $AB = I_n = BA$ . The matrix  $B$  is called an **inverse** of  $A$ .

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- The  $n \times n$  zero matrix  $\mathbf{O}$  is **not invertible**.
- If an  $n \times n$  matrix  $A$  has a zero row or a zero column, then  $A$  is **NOT invertible**.

# Floating-Point Operation (FLOP) count

**Vector-vector operations:** Let  $\alpha \in \mathbb{R}$ . Let  $\mathbf{x} := [x_1 \ \cdots \ x_n]^\top \in \mathbb{R}^n$  and  $\mathbf{y} := [y_1 \ \cdots \ y_n]^\top \in \mathbb{R}^n$ .

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- $D \leftarrow A^\top B$  or  $D \leftarrow AB^\top$  and  $D \leftarrow \alpha \cdot A^\top B + \beta \cdot C$  require  $2n^3$  flops