

Chapter 7.

Matrices, Linear Systems.

Sec 7.1:

1] Matrix: a matrix is a rectangular array of elements (objects) arranged in rows and columns enclosed in brackets $[]$ or $()$.

* We use the letters A, B, C, \dots to denote a matrix.

ex: $\begin{bmatrix} 1 & 2 & 3 \\ -1 & 5 & 0 \end{bmatrix}$, $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$, $\begin{bmatrix} x & x+1 \\ 2y & 3y \end{bmatrix}$

2] Size of a matrix = no. of rows \times no. of columns

ex: $A = \begin{bmatrix} 1 & 2 & 0 \\ 1 & 3 & -4 \end{bmatrix}_{2 \times 3}$ size = 2×3

3] An $m \times n$ matrix A : (the general form)

$$A = [a_{ij}] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & \dots & \dots & a_{mn} \end{bmatrix},$$

a_{ij} = entry of i^{th} row and j^{th} column.

[5] A is an $n \times n$ matrix = square matrix. (2)
 A is an $m \times n$ matrix = rectangular matrix.

[6] A is an $n \times n$ matrix. $A = [a_{ij}]_{n \times n}$

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & \dots & \dots & a_{nn} \end{bmatrix}$$

main diagonal

$$A = \begin{bmatrix} a_{11} & & 0 \\ & \ddots & \\ 0 & & a_{nn} \end{bmatrix}$$

diagonal matrix.

$$A = \begin{bmatrix} a_{11} & \dots & a_{1n} \\ & \ddots & \\ 0 & & a_{nn} \end{bmatrix}$$

upper-triangular matrix.

$$A = \begin{bmatrix} a_{11} & \dots & 0 \\ & \ddots & \\ a_{n1} & \dots & a_{nn} \end{bmatrix}$$

Lower-triangular matrix.

$$I = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix} = \text{identity matrix.}$$

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \quad I_3 = \begin{bmatrix} & & \\ & & \\ & & \end{bmatrix}$$

I identity of size 2

[3]

[7] Zero matrix: O , need not a square matrix.
 $O = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$, $O = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ —

[8] Row matrix: A has 1-row.

$A = [a_1 \dots a_n]_{1 \times n}$ = row vector.

Column matrix = has 1-column.

$B = \begin{bmatrix} b_1 \\ \vdots \\ b_m \end{bmatrix}_{m \times 1}$ = column vector.

[9] Equality of matrices:

$A = B \iff \begin{cases} \text{size } A = \text{size } B \\ a_{ij} = b_{ij} \forall i, j \end{cases}$

$[a_{ij}] = [b_{ij}]$ Ex: if $\begin{bmatrix} a^2 & 3 \\ 0 & b+2 \end{bmatrix} = \begin{bmatrix} 0 & 3 \\ 0 & 5 \end{bmatrix}$, find a, b .

[10] Addition and subtraction — A, B of the same size.

$A \pm B = [a_{ij} \pm b_{ij}]$

Ex: if $\begin{bmatrix} x^2 & 1 \\ 3 & 1 \end{bmatrix} + 2 \begin{bmatrix} x & -1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} -1 & -1 \\ 3 & 3 \end{bmatrix}$
 Find x .
 $x^2 + 2x + 1 = 0$

Rules for addition and subtraction — $(A+B)^T = A^T + B^T$

- (i) $A+B = B+A$
- (ii) $A+(B+C) = (A+B)+C$

[11] Scalar multiplications:

Let c be a scalar, $A = [a_{ij}]_{m \times n}$.

then $cA = [ca_{ij}]$;

note A and cA are of the same size.

Ex: Let $A = \begin{bmatrix} 1 & 2 & -1 \\ 0 & 1 & 3 \end{bmatrix}$, $B = \begin{bmatrix} 0 & 1 & -2 \\ 1 & 0 & 4 \end{bmatrix}$

1) Find a) $2A - 3B$.

b) $A + 2B$.

2) Find the matrix C such that $2A + 4C = B$.

[12] Rules for scalar multiplications.

$$c(A+B) = cA + cB$$

$$(c+k)A = cA + kA$$

$$c(kA) = (ck)A$$

9

sec 7.2

1 Matrix multiplication

$A_{n \times q}$, $B_{q \times m}$ then

$$AB = [C]_{n \times m} = [c_{ij}]$$

$$c_{ij} = a_{i1}b_{1j} + \dots + a_{iq}b_{qj}$$

Ex: $A = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & 1 \end{bmatrix}_{2 \times 3}$, $B = \begin{bmatrix} 2 & 1 \\ 1 & 1 \\ 0 & -2 \end{bmatrix}_{3 \times 2}$

$$AB = \begin{bmatrix} 1 \times 2 + 2 \times 1 + 3 \times 0 & 1 \times 1 + 2 \times 1 + 3 \times (-2) \\ \dots & \dots \end{bmatrix}_{2 \times 2}$$

$$BA = \begin{bmatrix} & & \\ & & \\ & & \end{bmatrix}_{3 \times 3}$$

Ex: $A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix}$, $I_2 A = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} A = \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix}$

$$A I_2 = A^T, I_2 A = A$$

Note: ① $AB \neq BA$

② if A square, then $AI = IA$

[5]

Ex 1 $A = \begin{bmatrix} 2 & -1 \\ 1 & 5 \end{bmatrix}$, $B = \begin{bmatrix} 0 & 1 \\ 2 & 0 \end{bmatrix}$, $C = \begin{bmatrix} -2 & 1 \\ 0 & 3 \end{bmatrix}$

Find $A(B+C)$, $AB + AC$.

Ex 2 $A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$, $B = \begin{bmatrix} 1 & -1 \\ -1 & 1 \end{bmatrix}$, Find AB , BA .

$AB = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$, $BA = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

$\therefore AB = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$, but $A \neq 0$, $B \neq 0$.

$AB=0 \Rightarrow A, B$ need not be zero matrices.

Ex 3: If $A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$, Find A^2 , Find A^{100} .

$A^2 = A \cdot A = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix}$

$A^3 = A^2 \cdot A = \begin{bmatrix} 1 & 2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix}$

$A^4 = A^3 \cdot A = \begin{bmatrix} 1 & 3 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 4 \\ 0 & 1 \end{bmatrix}$

$A^{100} = \begin{bmatrix} 1 & 100 \\ 0 & 1 \end{bmatrix}$ □.

(7)

Problems:

① Is $(A+B)^2 = A^2 + 2AB + B^2$ No

sol $(A+B)^2 = (A+B)(A+B)$
 $= A^2 + AB + BA + B^2$

we know $AB \neq BA$ in general.

② If $AB = AD$ then $B = D$ No

$AB = AD \Rightarrow AB - AD = 0$

$\Rightarrow A(B - D) = 0$

$B - D$ need not be zero,

$\therefore B \neq D$ in general

ex: $A = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$, $B = \begin{bmatrix} 2 & 1 \\ 2 & 2 \end{bmatrix}$, $D = \begin{bmatrix} 3 & 0 \\ 1 & 3 \end{bmatrix}$

II Transpose of the matrix:

$$A = [a_{ij}]_{n \times m} \Rightarrow A^T = [a_{ji}]_{m \times n}.$$

Ex: $A = \begin{bmatrix} 1 & 0 \\ -2 & 3 \\ 0 & 5 \end{bmatrix}$ then $A^T = \begin{bmatrix} 1 & -2 & 0 \\ 0 & 3 & 5 \end{bmatrix}$.

Properties of Transpose:

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

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

(c) $(A^T)^T = A$

Examples ---

(d) If $A^T = A$, then A is symmetric matrix.

Ex: $A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix} \Rightarrow A^T = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$ ✓

(e) $A^T = -A$ then A is skew-symmetric.

Ex: $A = \begin{bmatrix} 0 & 1 & -2 \\ -1 & 0 & 3 \\ 2 & -3 & 0 \end{bmatrix}, A^T = -A$

(f) $A^2 = A$ idempotent matrix.

Ex: $A = \begin{bmatrix} 1/2 & -1/2 \\ -1/2 & 1/2 \end{bmatrix}$