Matrix Basics

MATH 3512, BCIT

Matrix Methods and Statistics for Geomatics

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Matrix Definition

A matrix is a tabular arrangement of real numbers.

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & \ddots & & \\ \vdots & & & \vdots \\ a_{m1} & & \cdots & a_{mn} \end{bmatrix} \tag{1}$$

The number of rows is m, the number of columns is n. $m \times n$ is called the dimension or size of the matrix.

Matrix Addition

We can define operations on matrices just like we define operations on numbers. For example, we can add an $m \times n$ matrix to another one as follows,

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & \ddots & & \\ \vdots & & & \vdots \\ a_{m1} & & \cdots & a_{mn} \end{bmatrix} + \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & \ddots & & \\ \vdots & & & \vdots \\ b_{m1} & & \cdots & b_{mn} \end{bmatrix} =$$

$$\begin{bmatrix} a_{11}+b_{11} & a_{12}+b_{12} & \cdots & a_{1n}+b_{1n} \\ a_{21}+b_{21} & \ddots & & \\ \vdots & & & \vdots \\ a_{m1}+b_{m1} & & \cdots & a_{mn}+b_{mn} \end{bmatrix}$$

Matrix Addition

Example 1: Adding and Subtracting Matrices.

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

$$\begin{bmatrix} 5 & -6 \\ -2 & 2 \end{bmatrix} - \begin{bmatrix} -6 & 5 \\ 0 & 7 \end{bmatrix} = \begin{bmatrix} 11 & -11 \\ -2 & -5 \end{bmatrix}$$

Matrix Scalar Multiplication

Next, we define what it means to multiply a matrix by a scalar, i.e. a real number (NOT a matrix).

$$k \cdot \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & \ddots & & \\ \vdots & & & \vdots \\ a_{m1} & & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} ka_{11} & ka_{12} & \cdots & ka_{1n} \\ ka_{21} & \ddots & & \\ \vdots & & & \vdots \\ ka_{m1} & & \cdots & ka_{mn} \end{bmatrix}$$

Example 2: Multiplying a Matrix by a Scalar.

$$2 \cdot \begin{bmatrix} -5 & -3 \\ -7 & 8 \end{bmatrix} = \begin{bmatrix} -10 & -6 \\ -14 & 16 \end{bmatrix}$$

$$-\frac{1}{3} \cdot \begin{bmatrix} -1 & -3 \\ -7 & 1 \end{bmatrix} = \begin{bmatrix} \frac{1}{3} & 1 \\ \frac{7}{3} & -\frac{1}{3} \end{bmatrix}$$

Matrix Transpose

The columns of a transpose $A^\intercal$ are the rows of the matrix A. The rows of a transpose $A^\intercal$ are the columns of the matrix A.

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

$$A^\intercal = \begin{bmatrix} a_{11} & a_{21} & \cdots & a_{n1} \\ a_{12} & \ddots & & \\ \vdots & & & \vdots \\ a_{1m} & & \cdots & a_{nm} \end{bmatrix}$$

Matrix Transpose

Example 3: Transposing a Matrix.

$$\begin{bmatrix} -1 & 2 & 1 \\ 7 & -2 & -1 \\ 0 & 6 & 6 \\ 7 & 6 & 4 \end{bmatrix}^{\mathsf{T}} = \begin{bmatrix} -1 & 7 & 0 & 7 \\ 2 & -2 & 6 & 6 \\ 1 & -1 & 6 & 4 \end{bmatrix} \tag{2}$$

Matrix Product

Finally, we define matrix multiplication. You can multiply an $m \times j$ matrix by a $j \times n$ matrix, which will give you an $m \times n$ matrix.

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1j} \\ a_{21} & \ddots & & \\ \vdots & & & \vdots \\ a_{m1} & & \cdots & a_{mj} \end{bmatrix} \cdot \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & \ddots & & \\ \vdots & & & \vdots \\ b_{j1} & & \cdots & b_{jn} \end{bmatrix} =$$

$$\begin{bmatrix} c_{11} & c_{12} & \cdots & c_{1n} \\ c_{21} & \ddots & & \\ \vdots & & & \vdots \\ c_{m1} & & \cdots & c_{mn} \end{bmatrix}$$

where $c_{ik} = a_{i1}b_{1k} + a_{i2}b_{2k} + \ldots + a_{ij}b_{jk}$.

Matrix Product

Notice that c_{ik} is the product of the i-th row vector of A and the k-th column vector of B. The dot product of two vectors $\vec{v}$ and $\vec{w}$ is defined to be $\vec{v}^{\intercal} \cdot \vec{w}$.

Example 4: Multiplying Matrices.

$$\begin{bmatrix} -1 & 5 \\ 10 & 8 \end{bmatrix} \cdot \begin{bmatrix} -3 & -8 \\ 7 & 0 \end{bmatrix} = \begin{bmatrix} 38 & 8 \\ 26 & -80 \end{bmatrix}$$

Matrix Product

Exercise 1: Consider

$$A = \begin{bmatrix} 0 & -1 \\ 3 & 2 \end{bmatrix} \qquad B = \begin{bmatrix} 1 & -2 \\ 2 & 1 \end{bmatrix} \tag{3}$$

Find $A \cdot B$ as well as $B \cdot A$ and determine whether matrix multiplication is commutative.

Identity Matrix

The identity matrix I with dimension $m \times m$ is a square matrix such that for all $m \times m$ matrices A it is true that

$$A \cdot I = I \cdot A = A \tag{4}$$

An identity matrix always has all 1's in the diagonal and all 0's elsewhere.

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & & \ddots & \vdots \\ 0 & \dots & 0 & 1 \end{bmatrix} \tag{5}$$

Matrix Inverse

The inverse matrix A^{-1} of a square matrix A is the matrix for which

$$A \cdot A^{-1} = A^{-1} \cdot A = I \tag{6}$$

Not all matrices have an inverse. Finding the inverse of a $m \times m$ matrix is equivalent to solving a system of $m \cdot m$ equations with $m \cdot m$ variables. For example, the inverse of the matrix

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \qquad \text{is } A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \tag{7}$$

Matrix Method

$$
\begin{array}{rcrcl}
5x & + & 3y & = & 13.5 \\
x & + & 5y & = & 13.7
\end{array}
\tag{8}
$$

is the system of linear equations that we are trying to solve. A matrix is a rectangular arrangement of numbers, for example

$$
\begin{bmatrix} 5 & 3 & 13.5 \\ 1 & 5 & 13.7 \end{bmatrix}
\tag{9}
$$

There are many fascinating things you can do with matrices. The discipline that deals with matrices is called Linear Algebra.

Matrix Inverse I

Matrix multiplication for an an $m \times j$ matrix by a $k \times n$ matrix is not defined when $j \neq k$. An inverse matrix A^{-1} of a square matrix A is defined to be the matrix

$$A \cdot A^{-1} = A^{-1} \cdot A = E \tag{10}$$

where

$$E = \begin{bmatrix} 1 & 0 & \cdots & & 0 \\ 0 & 1 & \cdots & & 0 \\ \vdots & & \ddots & & \vdots \\ 0 & & \cdots & 1 & 0 \\ 0 & & \cdots & 0 & 1 \end{bmatrix}$$

Matrices and Systems of Linear Equations I

Remember our system of linear equations.

$$\begin{array}{rcrcl} 5x & + & 3y & = & 13.5 \\ x & + & 5y & = & 13.7 \end{array} \tag{11}$$

In matrix notation, we can write

$$\begin{bmatrix} 5 & 3 \\ 1 & 5 \end{bmatrix} \cdot \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 13.5 \\ 13.7 \end{bmatrix}$$

Matrices and Systems of Linear Equations II

Let's call these three matrices A, v, b respectively. A and b are provided, and we are looking for v. If we had A^{-1}, we could go from

$$Av = b \tag{12}$$

to

$$A^{-1}Av = A^{-1}b \tag{13}$$

which is the same as

$$v = A^{-1}b \tag{14}$$

The challenge is therefore to find A^{-1}. Scientific calculators and computers can find A^{-1} for you.

Matrix Inverse and Determinants

If you want to know how to find the inverse yourself, one method to use is calculating the determinant of a matrix. It takes a bit of time to understand determinants, and then it's still a complicated (and not very transparent) procedure to get to the inverse. For 2×2 matrices, however, the inverse is

$$A^{-1} = \frac{1}{\det A} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \tag{15}$$

for

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \tag{16}$$

and the determinant is $\det A = ad - bc$.

Matrix Row Operations

Another method to find the inverse of a matrix is using matrix row operations. There are three matrix row operations.

- Row Switching means you are allowed to switch two rows, for example $R_1 \leftrightarrow R_2$
- Row Multiplication means you are allowed to multiply all elements of a row by a real non-zero number, for example $\frac{2}{5}R_2 \rightarrow R_2$
- Row Addition means you are allowed to add one row to another and then replace one of the original rows by the sum of the two rows, for example $R_1 + R_2 \rightarrow R_1$

Row multiplication and row addition are often used together, for example $\frac{7}{8}R_1 - R_3 \rightarrow R_3$.

Matrix Row Operations

To find the inverse of a square matrix, we combine A and E

$$\left[\begin{array}{cccc} 5 & 3 & 1 & 0 \\ 1 & 5 & 0 & 1 \end{array}\right]$$

and apply matrix row operations until we get

$$\left[\begin{array}{cccc} 1 & 0 & x & y \\ 0 & 1 & z & w \end{array}\right]$$

where

$$A^{-1} = \left[\begin{array}{cc} x & y \\ z & w \end{array}\right]$$

Inverse Example

For our example,

$$\begin{bmatrix} 5 & 3 & 1 & 0 \\ 1 & 5 & 0 & 1 \end{bmatrix} \longrightarrow \begin{bmatrix} 25/3 & 5 & 5/3 & 0 \\ 1 & 5 & 0 & 1 \end{bmatrix} \longrightarrow$$

$$\begin{bmatrix} 22/3 & 0 & 5/3 & -1 \\ 1 & 5 & 0 & 1 \end{bmatrix} \longrightarrow$$

$$\begin{bmatrix} 22/3 & 0 & 5/3 & -1 \\ 22/3 & 110/3 & 0 & 22/3 \end{bmatrix} \longrightarrow \begin{bmatrix} 22/3 & 0 & 5/3 & -1 \\ 0 & 110/3 & -5/3 & 25/3 \end{bmatrix} \longrightarrow$$

$$\begin{bmatrix} 1 & 0 & 5/22 & -3/22 \\ 0 & 1 & -1/22 & 5/22 \end{bmatrix}$$

Inverse Example

For step 1, we multiplied the first row by $5/3$ (row multiplication). For step 2, we subtracted the second row from the first row and replaced the first row by the result (row addition). For step 3, we multiplied the second row by $22/3$ (row multiplication). For step 4, we subtracted the first row from the second row and replaced the second row by the result (row addition). For the last step, we multiplied the first row by $3/22$ and the second row by $3/110$ (row multiplication applied twice).

Thus,

$$A^{-1} = \begin{bmatrix} 5/22 & -3/22 \\ -1/22 & 5/22 \end{bmatrix} = \frac{1}{22} \cdot \begin{bmatrix} 5 & -3 \\ -1 & 5 \end{bmatrix}$$

and

$$v = A^{-1}b = \begin{bmatrix} 5/22 & -3/22 \\ -1/22 & 5/22 \end{bmatrix} \cdot \begin{bmatrix} 13.5 \\ 13.7 \end{bmatrix} = \begin{bmatrix} 1.2 \\ 2.5 \end{bmatrix}$$

End of Lesson

Next Lesson: Determinants and Inverse