# Linear Algebra

[KOMS120301] - 2023/2024

# 2.1 - Algebra of Matrices

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# Motivating example (1)

	Mon	Tue	Wed	Thu	Fri
John	30	10	20	9	14
Amy	10	9	7	19	25
Bob	20	7	0	10	20

A matrix of messages

# Motivating example (2)



A matrix of expenses

# Motivating example (3)

	Boston	New York	London
Boston	0	187	3269
New York	187	0	3459
London	3269	3459	0

# Motivating example (4)

#### MOTIVATION MATRIX

Enter your sub headline here



# Then...what can you say about matrix?



# Learning objectives

#### After this lecture, you should be able to:

- 1. Define and write the components of a matrix (row, column, diagonal, and entry) correctly.
- Perform the operations between matrices, such as: scalar multiplication, matrix addition, matrix mutiplication, transpose, powering of matrix, and polynomial of matrix.
- 3. Apply the properties of matrix operations to solve a problem.
- 4. Explain the concept and properties of square matrix.
- 5. Apply the concept of block matrices to solve matrix operation.

# **Part 1:** Matrices and their operations

#### Formal definition of matrices

A matrix A over a field K (or simply a matrix A, when K is implicit), is a rectangular array of scalars:

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

The rows of matrix A are the m horizontal lists:

$$(a_{11}, a_{12}, \ldots, a_{1n}), (a_{21}, a_{22}, \ldots, a_{2n}), \ldots, (a_{m1}, a_{m2}, \ldots, a_{mn})$$

The columns of matrix A are the n vertical lists:

$$\begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix}, \begin{bmatrix} a_{12} \\ a_{22} \\ \vdots \\ a_{m3} \end{bmatrix}, \dots, \begin{bmatrix} a_{1n} \\ a_{2n} \\ \vdots \\ a_{mn} \end{bmatrix}$$

**Note:** So, a matrix is composed by a set of *vectors*.



#### Formal definition of matrices

The element  $a_{ij}$  of matrix A (on row i, column j) is called ij-entry or ij-element.

We write the matrix as:  $A = [a_{ij}]$ .

A is a matrix of size  $m \times n$ .

- if m = 1 (only one row), then it is called row matrix or row vector;
- if n = 1 (only one column), then it is called column matrix or column vector.

A is called zero matrix if all entries of the matrix are zero.

# Example

• Row matrix: [1 2 3]

• Column matrix: 
$$\begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

• Zero matrix:  $\begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$ 

• A 
$$3 \times 2$$
 matrix: 
$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$$

# Matrix operations

#### We are going to discuss:

- 1. Scalar multiplication
- 2. Matrix addition
- 3. Matrix multiplication
- 4. Transpose matrix
- 5. Power of matrix
- 6. Polynomial of matrix

## 1. Scalar multiplication

The product of matrix  $A = [a_{ij}]$  with a scalar  $k \in \mathbb{R}$  is defined as:

$$kA = \begin{bmatrix} ka_{11} & ka_{12} & \cdots & ka_{1n} \\ ka_{21} & ka_{22} & \cdots & ka_{2n} \\ \cdots & \cdots & \cdots \\ ka_{m1} & ka_{m2} & \cdots & ka_{mn} \end{bmatrix}$$

Moreover, -A = (-1)A.

#### 2. Matrix addition

Let  $A = [a_{ij}]$  and  $B = [b_{ij}]$  be matrices of the same size  $m \times n$ . The sum of A and B is defined as:

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

Moreover, A - B = A + (-B).

# Properties of matrices under addition and scalar multiplication

#### Theorem

Let A, B, and C be matrices with the same size, and  $k, k' \in \mathbb{R}$ . Then:

• 
$$(A+B)+C=A+(B+C)$$
 (associativity)

• 
$$A + B = B + A$$
 (commutativity)

• 
$$A + 0 = A$$
 (0 is the identity elt over addition)

• 
$$A + (-A) = 0$$
 (invers matrix over addition)

• 
$$k(A+B) = kA + kB$$
 (distributivity)

• 
$$(k + k')A = kA + kA'$$
 (distributivity w.r.t. scalar)

• 
$$(kk')A = k(k'A)$$
 (associativity w.r.t. scalar)

•  $1 \cdot A = A$ (1 is the identity elt over scalar multiplication)

**Note:** Hence, the sum  $A_1 + A_2 + \cdots + A_n$  can be done in any order, and does not require any parenthesis. 

# Example

Given the following matrices:

$$A = \begin{bmatrix} 1 & 2 & 3 \\ -1 & 2 & 1 \\ 5 & 5 & 5 \end{bmatrix} \quad B = \begin{bmatrix} 2 & 4 & 6 \\ 1 & 2 & 2 \\ -1 & 0 & 4 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 2 & 3 \\ 9 & 8 & 7 \end{bmatrix}$$

Simplify the following matrix expression.

• 
$$-3A + 2B$$

• 
$$5A + 2B - 3C$$

• 
$$3(A-C)+B$$

## 3. Matrix multiplication

**Special case:** the product of a row matrix and a column matrix having the same number of elements.

Let  $A = [a_i]$  be a row matrix and  $B = [b_i]$  be a column matrix. Then the product AB is defined as:

$$AB = [a_1, a_2, \dots, a_n] \begin{bmatrix} b_1 \\ b_2 \\ \dots \\ b_n \end{bmatrix} = a_1b_1 + a_2b_2 + \dots + a_nb_n = \sum_{i=1}^n a_ib_i$$

Example

$$[7, -4, 5]$$
  $\begin{bmatrix} 3 \\ 2 \\ -1 \end{bmatrix}$  = 7(3) + (-4)(2) + 5(-1) = 21 - 8 - 5 = 8



# Matrix multiplication

Let  $A = [a_{ij}]$  and  $B = [b_{ij}]$  are matrices of size  $m \times p$  and  $p \times n$  respectively. Then the product of A and B is a matrix AB of size  $m \times n$  defined by:

$$\begin{bmatrix} a_{11} & \cdots & a_{1p} \\ \vdots & \ddots & \vdots \\ a_{i1} & \cdots & a_{ip} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mp} \end{bmatrix} \times \begin{bmatrix} b_{11} & \cdots & b_{1j} & \cdots & b_{1p} \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ b_{p1} & \cdots & b_{pj} & \cdots & b_{pn} \end{bmatrix} = \begin{bmatrix} c_{11} & \cdots & c_{1n} \\ \vdots & \ddots & \vdots \\ \vdots & \ddots & \vdots \\ c_{m1} & \cdots & c_{mn} \end{bmatrix}$$

where 
$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \cdots + a_{ip}b_{pj} = \sum_{k=1}^{p} a_{ik}b_{kj}$$

# Example

Find 
$$AB$$
 where  $A = \begin{bmatrix} 1 & 3 \\ 2 & -1 \end{bmatrix}$  and  $B = \begin{bmatrix} 2 & 0 & -4 \\ 5 & -2 & 6 \end{bmatrix}$ .

# Example

Find 
$$AB$$
 where  $A = \begin{bmatrix} 1 & 3 \\ 2 & -1 \end{bmatrix}$  and  $B = \begin{bmatrix} 2 & 0 & -4 \\ 5 & -2 & 6 \end{bmatrix}$ .

Multiply each row of A with each column of B.

Since A is of size  $2 \times 2$  and B is of size  $2 \times 3$ , then AB is of size  $2 \times 3$ .

$$AB = \begin{bmatrix} 2+15 & 0-6 & -4+18 \\ 4-5 & 0+2 & -8-6 \end{bmatrix} = \begin{bmatrix} 17 & -6 & 14 \\ -1 & 2 & -14 \end{bmatrix}$$

# Relation between matrix addition and matrix multiplication

#### **Theorem**

Let A, B, and C be matrices. Then whenever the products and sums are defined,

• 
$$(AB)C = A(BC)$$
 (associative)

• 
$$A(B+C) = AB + AC$$
 (left distributive)

• 
$$(B+C)A = BA + CA$$
 (right distributive)

- k(AB) = (kA)B = A(kB) where  $k \in \mathbb{R}$
- 0A = 0 and A0 = 0, where 0 is the zero matrix

# Transpose matrix

The transpose of a matrix A, denoted by  $A^T$ , is the the matrix obtained by writing the columns of A, in order, as rows.

If 
$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \cdots & \cdots & \cdots & \cdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$
, then  $A^T = \begin{bmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \cdots & \cdots & \cdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{bmatrix}$ 

**Note:** If A has size  $m \times n$ , then  $A^T$  has size  $n \times m$ .

Example

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & -3 & 5 \end{bmatrix}^T = \begin{bmatrix} 1 \\ -3 \\ 5 \end{bmatrix}$$

# Operations on matrix transpose

#### **Theorem**

If A and B are matrices such that the following operations are well defined, then:

- 1.  $(A^T)^T = A$
- 2.  $(A + B)^T = A^T + B^T$
- 3.  $(A B)^T = A^T B^T$
- 4.  $(kA)^T = kA^T$
- 5.  $(AB)^T = B^T A^T$

# Powers of Matrices, Polynomials in Matrices

Let A be an n-square matrix over  $\mathbb{R}$  (or over other fields). Powers of A are defined as:

$$A^2 = AA$$
,  $A^3 = A^2A$ , ...,  $A^{n+1} = A^nA$ , ..., and  $A^0 = 1$ 

We can also define polynomials in the matrix A. For any polynomial:

$$f(x) = a_0 + a_1x + a_2x^2 + \cdots + a_nx^n$$
, where  $a_i \in \mathbb{R}$ ,

Polynomial f(A) is defined as:

$$f(A) = a_0I + a_1A + a_2A^2 + \cdots + a_nA^n$$

**Note:** If f(A) = 0 (the zero matrix), then A is called a *zero* or *root* of f(x).



# Example

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

$$A^2 = \begin{bmatrix} 1 & 2 \\ 3 & -4 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & -4 \end{bmatrix} = \begin{bmatrix} 7 & -6 \\ -9 & 22 \end{bmatrix}, \text{ and}$$

$$A^3 = A^2 A = \begin{bmatrix} 7 & -6 \\ -9 & 22 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & -4 \end{bmatrix} = \begin{bmatrix} -11 & 38 \\ 57 & -106 \end{bmatrix}$$

Suppose  $f(x) = 2x^2 - 3x + 5$ , then:

$$f(A) = 2\begin{bmatrix} 7 & -6 \\ -9 & 22 \end{bmatrix} + 3\begin{bmatrix} 1 & 2 \\ 3 & -4 \end{bmatrix} + 5\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 16 & -18 \\ -27 & 61 \end{bmatrix}$$

#### Exercise

- 1. Form a group of 3 students;
- 2. Do the following exercises (Howard Anton's book):
  - Number 1 & 2 (2 questions @)
  - Number 3-6 (3 questions @)
  - Number 9-10 (choose 1 or 2 columns)

# Part 2: Square matrices

# Square matrices

A square matrix is a matrix with the same number of rows and columns.

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}$$

#### Example

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix}$$

# Diagonal and Trace

Let  $A = [a_{ij}]$  be an *n*-square matrix. The diagonal or main diagonal of A consists of the elements with the same subscripts, that is:

$$a_{11}, a_{22}, \ldots, a_{nn}$$

The trace of A, denoted by tr(A) is the sum of the diagonal elements of A.

$$tr(A) = a_{11} + a_{22} + \cdots + a_{nn} = \sum_{i=1}^{n} a_{ii}$$

## Theorem (Properties of trace)

- $\bullet tr(A+B) = tr(A) + tr(B)$
- tr(kA) = ktr(A)
- $tr(A^T) = tr(A)$
- tr(AB) = tr(BA) (recall that  $AB \neq BA$  is not always correct)



# Identity matrix, scalar matrices

The identity or unit matrix, denoted by  $I_n$  (or simply I) is the square matrix  $n \times n$ , with 1's on the diagonal, and 0's elsewhere.

$$I = egin{bmatrix} 1 & 0 & \cdots & 0 \ 0 & 1 & \cdots & 0 \ \cdots & \cdots & \cdots & \cdots \ 0 & 0 & \cdots & 1 \end{bmatrix}$$

I has a similar role as the scalar 1 for  $\mathbb{R}$ .

**Important property:** When it is well-defined,

$$IA = A$$

For some scalar  $k \in \mathbb{R}$ , the matrix kI is called scalar matrix corresponding to scalar k.



# Special types of square matrices

A matrix  $D = [d_{ii}]$  is a diagonal matrix if its nondiagonal entries are all zero.

$$D = \operatorname{diag}(d_{11}, d_{22}, \dots, d_{nn})$$

where some or all the  $d_{ii}$  may be zero.

#### Example

$$\begin{bmatrix} 3 & 0 & \cdots & 0 \\ 0 & -5 & \cdots & 0 \\ \cdots & \cdots & \ddots & \cdots \\ 0 & 0 & \cdots & 9 \end{bmatrix}$$

Hence, identity matrices and scalar matrices are also diagonal matrices.

# Upper and lower triangular matrices

A square matrix  $A = [a_{ij}]$  is upper triangular, if all entries below the (main) diagonal are equal to 0.

A lower triangular matrix is a square matrix whose entries above the diagonal are all zero.

$a_{11}$	a <sub>12</sub>	a <sub>13</sub>		$a_{1n}$
0	a <sub>22</sub>	a <sub>23</sub>	• • •	a <sub>2n</sub>
0	0	a <sub>33</sub>	• • •	a <sub>3n</sub>
			٠	
0	0	0		$a_{nn}$

$a_{11}$	0	0	• • •	0 ]
a <sub>21</sub>	a <sub>22</sub>	0	• • •	0
a <sub>31</sub>	a <sub>32</sub>	a <sub>33</sub>		0
			٠	
$a_{n1}$	$a_{n2}$	$a_{n3}$		ann

# Upper and lower triangular matrices

#### **Theorem**

If  $A = [a_{ij}]$  and  $B = [b_{ij}]$  are  $n \times n$  triangular matrices. Then:

$$A + B$$
,  $kA$ ,  $AB$ 

are triangular matrices w.r.t. diagonals:

$$(a_{11}+b_{11}, \ldots, a_{nn}+b_{nn}), (ka_{11}, \ldots, ka_{nn}), (a_{11}b_{11}, \ldots, a_{nn}b_{nn})$$

# Symmetric matrices

A matrix A is symmetric if  $A^T = A$ , i.e.  $a_{ii} = a_{ii}$  for every  $i, j \in \{1, 2, \ldots, n\}.$ 

It is skew-symmetric if  $A^T = -A$ .

#### Example

$$A = \begin{bmatrix} 2 & -3 & 5 \\ -3 & 6 & 7 \\ 5 & 7 & -8 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 0 & 3 & -4 \\ -3 & 0 & 5 \\ 4 & -5 & 0 \end{bmatrix}$$

A is a symmetric matrix, and B is a skew-symmetric matrix.

Can you find other examples? Find an example of matrix that is neither symmetric nor skew-symmetric.

#### Normal matrices

A matrix A is normal if  $AA^T = A^TA$ .

Let 
$$A = \begin{bmatrix} 6 & -3 \\ 3 & 6 \end{bmatrix}$$
. Then:  

$$AA^{T} = \begin{bmatrix} 6 & -3 \\ 3 & 6 \end{bmatrix} \begin{bmatrix} 6 & 3 \\ -3 & 6 \end{bmatrix} = \begin{bmatrix} 45 & 0 \\ 0 & 45 \end{bmatrix}$$

$$A^{T}A = \begin{bmatrix} 6 & 3 \\ -3 & 6 \end{bmatrix} \begin{bmatrix} 6 & -3 \\ 3 & 6 \end{bmatrix} = \begin{bmatrix} 45 & 0 \\ 0 & 45 \end{bmatrix}$$

Since  $AA^T = A^TA$ , the matrix A is normal.

# Exercise of square matrices

- Create 3 groups;
- Each group discusses about the application of the following matrices in CS:
  - Upper (lower) triangular matrices;
  - Symmetric matrices;
  - Normal matrices.
- Write your discussion's result on a piece of paper (i.e., 1 page), and submit it.

# Part 3: Block matrices

#### Block matrices

Using a system of horizontal and vertical (dashed) lines, a matrix A can be partitioned into submatrices called blocks (or cells) of A.

#### Example

$$\begin{pmatrix}
1 & -2 & 0 & 1 & 3 \\
2 & 3 & 5 & 7 & -2 \\
\hline
3 & 1 & 4 & 5 & 9 \\
4 & 6 & -3 & 1 & 8
\end{pmatrix}
\begin{pmatrix}
\frac{1 & -2 & 0 & 1 & 3}{2 & 3 & 5 & 7 & -2} \\
\hline
3 & 1 & 4 & 5 & 9 \\
\hline
4 & 6 & -3 & 1 & 8
\end{pmatrix}
\begin{pmatrix}
\frac{1 & -2 & 0 & 1 & 3}{2 & 3 & 5 & 7 & -2} \\
\hline
3 & 1 & 4 & 5 & 9 \\
\hline
4 & 6 & -3 & 1 & 8
\end{pmatrix}$$

# Operations on block matrices

Let  $A = [A_{ij}]$  and  $B = [B_{ij}]$  are block matrices with the same numbers of row and column blocks, and suppose that corresponding blocks have the same size.

$$A + B = \begin{bmatrix} A_{11} + B_{11} & A_{12} + B_{12} & \cdots & A_{1n} + B_{1n} \\ A_{11} + B_{11} & A_{12} + B_{12} & \cdots & A_{1n} + B_{1n} \\ \cdots & \cdots & \cdots & \cdots \\ A_{m1} + B_{m1} & A_{m2} + B_{m2} & \cdots & A_{mn} + B_{mn} \end{bmatrix}$$

and

$$kA = \begin{bmatrix} kA_{11} & kA_{12} & \cdots & kA_{1n} \\ kA_{21} & kA_{22} & \cdots & kA_{2n} \\ \cdots & \cdots & \cdots \\ kA_{m1} & kA_{m2} & \cdots & kA_{mn} \end{bmatrix}$$

# Square block matrices

A block matrix M is called a square block matrix if:

- 1. M is a square matrix.
- 2. The blocks form a square matrix.
- 3. The diagonal blocks are also square matrices.

#### Example

$$A = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 1 & 1 & 1 & 1 \\ \hline 9 & 8 & 7 & 6 & 5 \\ \hline 4 & 4 & 4 & 4 & 4 \\ 3 & 5 & 3 & 5 & 3 \end{pmatrix} \qquad B = \begin{pmatrix} 1 & 2 & 3 & 4 & 5 \\ 1 & 1 & 1 & 1 & 1 \\ \hline 9 & 8 & 7 & 6 & 5 \\ 4 & 4 & 4 & 4 & 4 \\ \hline 3 & 5 & 3 & 5 & 3 \end{pmatrix}$$

Which one of the matrices is a square block matrix?

# Block diagonal matrices

A block diagonal matrix is a square block matrix  $M = [A_{ij}]$  s.t. the non-diagonal blocks are zero matrices.

#### Example

$$\begin{pmatrix}
1 & 2 & 0 & 0 & 0 \\
1 & 1 & 0 & 0 & 0
\end{pmatrix}$$

$$\begin{pmatrix}
0 & 0 & 7 & 6 & 0 \\
0 & 0 & 4 & 4 & 0
\end{pmatrix}$$

$$\begin{pmatrix}
0 & 0 & 0 & 0 & 3
\end{pmatrix}$$

A block diagonal matrix is often denoted as  $M = \text{diag}(A_{11}, A_{22}, \dots, A_{rr})$ 

# Exercise

(This will be discussed during the lecture)

# 1. Find an algorithm for matrix multiplication

#### Given two matrices:

$$A = \begin{pmatrix} 1 & -2 & 3 \\ 2 & 3 & -2 \\ 3 & 1 & 9 \\ 4 & 6 & 8 \end{pmatrix} \qquad B = \begin{pmatrix} 0 & 2 & 1 & 4 \\ -1 & 1 & 0 & 0 \\ 2 & 3 & -1 & 4 \end{pmatrix}$$

- Compute A × B.
- Describe the step-by-step procedure to compute  $A \times B$  for any matrix  $A_{m \times k}$  and  $B_{k \times n}$ .
- Write the procedure in algorithm (you may write it as a pseudocode).

# 2. How to solve matrix multiplication using block matrix?

Given two matrices:

$$A = \begin{pmatrix} 1 & -2 & 3 \\ 2 & 3 & -2 \\ 3 & 1 & 9 \\ 4 & 6 & 8 \end{pmatrix} \qquad B = \begin{pmatrix} 0 & 2 & 1 & 4 \\ -1 & 1 & 0 & 0 \\ 2 & 3 & -1 & 4 \end{pmatrix}$$

Compute  $A \times B$ .

What if the two matrices are written in block matrices?

$$A = \begin{pmatrix} 1 & -2 & 3 \\ 2 & 3 & -2 \\ \hline 3 & 1 & 9 \\ 4 & 6 & 8 \end{pmatrix} \qquad B = \begin{pmatrix} 0 & 2 & 1 & 4 \\ -1 & 1 & 0 & 0 \\ \hline 2 & 3 & -1 & 4 \end{pmatrix}$$

Can you derive the step-by-step of block matrix multiplication?



to be continued...