

Section 3.6 Properties of Matrix
Product.

75

Distributive (left and right)

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

$$(D+E)F = DE + EF$$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \left(\begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} \right) = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} 2 & 1 \\ -1 & 2 \end{bmatrix} = \begin{bmatrix} 0 & 5 \\ 2 & 11 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 5 \\ 3 & 11 \end{bmatrix} + \begin{bmatrix} -1 & 0 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 5 \\ 2 & 11 \end{bmatrix}$$

Associative $A(BC) = (AB) \cdot C$

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \left(\begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} \right) = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} 0 & 0 \\ -2 & 0 \end{bmatrix} = \begin{bmatrix} -4 & 0 \\ -8 & 0 \end{bmatrix}$$

$$\left(\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \cdot \begin{bmatrix} 1 & 1 \\ 0 & 2 \end{bmatrix} \right) \cdot \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} 1 & 5 \\ 3 & 11 \end{bmatrix} \cdot \begin{bmatrix} 1 & 0 \\ -1 & 0 \end{bmatrix} = \begin{bmatrix} -4 & 0 \\ -8 & 0 \end{bmatrix}$$

77

Also $(\alpha B) \cdot C = \alpha (BC) = B (\alpha C)$

$$2. \begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} \cdot \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = \begin{vmatrix} 2 & 4 \\ 6 & 8 \end{vmatrix} \cdot \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = \begin{vmatrix} 2 & 10 \\ 6 & 22 \end{vmatrix}$$

$$\begin{vmatrix} 1 & 2 \\ 3 & 4 \end{vmatrix} \cdot 2 \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = \begin{vmatrix} 2 & 4 \\ 6 & 8 \end{vmatrix} \cdot \begin{vmatrix} 1 & 1 \\ 0 & 2 \end{vmatrix} = \begin{vmatrix} 2 & 10 \\ 6 & 22 \end{vmatrix}$$

$$\Rightarrow \alpha A \cdot \alpha B = \alpha^2 AB$$

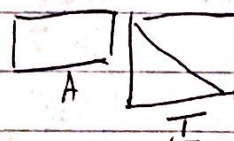
Identity matrix

$n \times n$

$$I = \begin{vmatrix} 1 & 0 & 0 & \dots \\ 0 & 1 & & \\ & & \ddots & \\ 0 & & & 1 \end{vmatrix}$$

Diagonal matrix $i i \text{ entry} = 1$
 $i j \text{ entry} = 0 \quad i \neq j$

is such that $I \cdot A = A$
 $A \cdot I = A$



Recall

A $n \times n$ square

(78)

$$A^2 = A \cdot A$$

$$A^3 = A^2 A = A A^2$$

$$A^n = \underbrace{A \cdots A}_{n \text{ times}}$$

define $A^0 = I$

(same as $a^0 = 1$
 $a \cdot 1 = a$
 $1 \cdot a = a$)

$$A^r A^s = A^{r+s}$$

$$(A^r)^s = A^{rs}$$

Observe since $AB \neq BA$

$$(A+B)^2 = (A+B)(A+B) =$$

$$= A^2 + AB + BA + B^2$$

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

$$A \quad B = AB$$

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

$\Rightarrow A^T A$ always symmetric

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

also $A A^T$

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

Recall $AB \neq BA$

But. Proposition: $\text{trace}(AB) = \text{trace}(BA)$

Proof. $\text{trace}(AB) = \sum_{i=1}^n (AB)_{ii} = \sum_{i=1}^n A_{i*} B_{*i} =$

$$= \sum_{i=1}^n \sum_{k=1}^m a_{ik} b_{ki} = \sum_{i=1}^n \sum_{k=1}^m b_{ki} a_{ik} = \sum_{k=1}^m \sum_{i=1}^n b_{ki} a_{ik}$$

\nearrow
 $ab = ba \text{ in } \mathbb{R}$

$$= \sum_{k=1}^m B_{k*} A_{*k} = \sum_{k=1}^m [BA]_k = \text{trace}(BA)$$

Note $A_{m \times n} \quad B_{n \times m} \quad AB_{m \times n}$
 $BA_{n \times m}$

$$\text{trace}(ABC) = \text{trace}(CAB) = \text{trace}(BCA)$$

But $\text{trace}(ABC) \neq \text{trace}(BAC)$!