

Matrix multiplication

different ways of matrix multiplication

Definition:

$$A_{m \times n} \cdot B_{n \times p} = C_{m \times p}$$

where $c_{ij} = \sum_{k=1}^n a_{ik} \cdot b_{kj}$ is the elements of $C_{m \times p}$.

Normally, we do matrix multiplication like above, but let's look at it in whole columns and rows.

- Consider columns of matrix B :

we have $A \cdot b_i = c_i$, where b_i is the column vector of B , and i is in range p , c_i is the combination of the columns of A .

- Consider rows of matrix A :

we have $a_i \cdot B = c_i$, where a_i is the row vector of A , and i is in range m , c_i is the combination of the rows of B .

- Or suppose all of the columns and rows:

$$A \cdot B = \text{sum of (cols of } A) \cdot \text{rows of } B$$

- partitioned multiplication

Inverses(square matrix)

For a square matrix A , if A is invertible, then exist a unique matrix A^{-1} satisfy that:

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

- Matrix A must be a square matrix, if not, then matrix A^{-1} on the left side and right side may have different size, it's against the unique case.

Look at matrix $\begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$, according to the value of determinant $\begin{vmatrix} 1 & 3 \\ 2 & 6 \end{vmatrix} = 0$ we can know this matrix is irreversible. But let's see the columns of the matrix, vector $\begin{bmatrix} 2 \\ 6 \end{bmatrix}$

is the multiple of vector $\begin{bmatrix} 1 \\ 3 \end{bmatrix}$, which means one of them is insignificant to its linear combination.

Thus,

if exist a non-zero vector x , makes $Ax = 0$ then A is invertible.

solution

solve the inverse of matrix $\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix}$.

Gauss-Jordan method

$$\left[\begin{array}{cc|cc} 1 & 3 & 1 & 0 \\ 2 & 7 & 0 & 1 \end{array} \right] \Rightarrow \left[\begin{array}{cc|cc} 1 & 3 & 1 & 0 \\ 0 & 1 & -2 & 1 \end{array} \right] \Rightarrow \left[\begin{array}{cc|cc} 1 & 0 & 7 & -3 \\ 0 & 1 & -2 & 1 \end{array} \right]$$

use augmented matrix and do matrix exchange.

After some operations, matrix $\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix}$ become matrix I , in *Lecture 2* we know matrix multiplication can present this process, so we can suppose exist a exchange matrix E makes $EA = I$ and E is equal A^{-1} .

And matrix I on the right side of the augmented matrix did the same operation then become $\begin{bmatrix} 7 & -3 \\ -2 & 1 \end{bmatrix}$ can see as exchange matrix $EI = E = A^{-1}$, thus matrix $\begin{bmatrix} 7 & -3 \\ -2 & 1 \end{bmatrix}$ is A^{-1} .