

Lecture 26: March 9, 2016

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26.1 Elementary Matrices

Definition 26.1 An $n \times m$ matrix E is called an elementary matrix if it can be obtained from the $n \times n$ identity matrix by performing exactly one matrix operation.

Example 26.2 The following are elementary matrices

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Theorem 26.3 If A is an $m \times n$ matrix and E is the $m \times m$ elementary matrix corresponding to the row operation $R_i + cR_j$, for $i \neq j$, then EA is the matrix obtained from A by performing the row operation $R_i + cR_j$ on A .

Theorem 26.4 If A is an $m \times n$ matrix and E is the $m \times m$ matrix corresponding to the row operation cR_i , then EA is the matrix obtained from A by performing the row operation cR_i on A .

Theorem 26.5 If A is an $m \times n$ matrix and E is the $m \times m$ matrix corresponding to the row operation $cR_i \longleftrightarrow r_j$ for $i \neq j$, then EA is the matrix obtained from A by performing the row operation $cR_i \longleftrightarrow r_j$ on A .

Note : Multiplying a matrix on the left by an elementary matrix is the same as performing the corresponding elementary row operation on A .

Corollary 26.6 If A is an $m \times n$ matrix and E is an $m \times m$ elementary matrix, then

$$\text{rank}(EA) = \text{rank} A$$

Theorem 26.7 If A is an $m \times n$ matrix with reduced row echelon form R , then there exists a sequence E_1, \dots, E_k of $m \times m$ elementary matrices such that $E_k \dots E_2 E_1 A = R$, particularly

$$A = E_1^{-1} E_2^{-1} \dots E_k^{-1} R$$

Proof: The first conclusion follows from the Gauss Elimination. The second part holds since

$$A = (E_1 \dots E_k)^{-1} R = E_k^{-1} \dots E_1^{-1} R$$

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Corollary 26.8 *If A is a $n \times n$ invertible matrix, then A and A^{-1} can be written as a product of elementary matrices*

End of Lecture Notes
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