Lab

Bulding matrices

```
m \leftarrow matrix(c(1, 0, 0, 1), nrow = 2, ncol = 2, byrow = TRUE)
##
         [,1] [,2]
## [1,]
            1
## [2,]
            0
You can test whether an item you have been given is a matrix using is.matrix and you can convert
appropriate objects to matrices using as.matrix
m \leftarrow matrix(c(1, 0, 0, 1), nrow = 2, ncol = 2, byrow = TRUE)
is.matrix(m)
## [1] TRUE
as.matrix(data.frame(x = c(1, 0), y = c(0, 1)))
        х у
## [1,] 1 0
## [2,] 0 1
```

Diagonal matrices

```
n <- 10
m <- diag(nrow = n, ncol = n)</pre>
           [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
##
##
     [1,]
              1
                    0
                          0
                                0
                                      0
                                             0
                                                               0
##
    [2,]
              0
                          0
                                0
                                      0
                                             0
                                                   0
                                                         0
                                                               0
                                                                      0
                    1
##
    [3,]
              0
                    0
                          1
                                      0
    [4,]
##
              0
                    0
                          0
                                      0
                                             0
                                                   0
                                                               0
                                                                      0
                                1
##
     [5,]
              0
                    0
                          0
                                0
                                      1
##
    [6,]
              0
                    0
                          0
                                0
                                      0
                                             1
                                                                      0
##
    [7,]
              0
                                                                      0
##
     [8,]
              0
                    0
                          0
                                0
                                      0
                                             0
                                                   0
                                                         1
                                                               0
##
     [9,]
              0
                    0
                          0
                                0
                                      0
                                             0
                                                   0
                                                               1
                                                                      0
                                             0
## [10,]
                                0
                                      0
                                                  0
                                                         0
                                                               0
                                                                      1
```

I will be exploiting a more interesting use of diag in my next post, so let's see how you can build matrices other than the identity with diag by specifying a vector of entries along the diagonal.

```
m <- diag(c(2, 1), nrow = 2, ncol = 2)
m</pre>
```

```
## [,1] [,2]
## [1,] 2 0
## [2,] 0 1
```

Matrix algebra: Addition, scalar Multiplication, matrix Multiplication

```
m \leftarrow matrix(c(0, 2, 1, 0), nrow = 2, ncol = 2, byrow = TRUE)
        [,1] [,2]
## [1,]
           0
## [2,]
           1
# Addition
m + m
##
        [,1] [,2]
## [1,]
           0
## [2,]
           2
# Scalar multiplication
        [,1] [,2]
## [1,]
           0
## [2,]
           2
# Matrix multiplication
m %*% m
##
        [,1] [,2]
## [1,]
           2
Note: Be careful with the * operator: it does not perform matrix multiplication, but rather an entry-wise
multiplication:
m * m
##
        [,1] [,2]
```

Matrix transposes and inverses

[1,] ## [2,]

1

To get the transpose of a matrix, you simply call the t function:

```
t(m)

## [,1] [,2]

## [1,] 0 1

## [2,] 2 0
```

In contrast, inversion is a little more complex, partly because the function you want to use has a non-obvious name: solve.

```
solve(m)
## [,1] [,2]
```

[1,] 0.0 1 ## [2,] 0.5 0

Now, you probably know this already, but the definition of a matrix's inverse is that the product of the matrix and its inverse is the identity matrix, if the inverse exists. I always find this a good way to make sure that I am correctly computing the inverse of a matrix:

```
solve(m) %*% m == diag(nrow = nrow(m), ncol = ncol(m))

## [,1] [,2]
## [1,] TRUE TRUE
## [2,] TRUE TRUE
```

Eigenvalues and eigenvectors

```
m <- diag(nrow = 2, ncol = 2)
eigen(m)

## eigen() decomposition
## $values
## [1] 1 1
##

## $vectors
## [,1] [,2]
## [1,] 0 -1
## [2,] 1 0</pre>
```

Matrix metadata

```
m <- diag(nrow = 2, ncol = 2)
dim(m)
## [1] 2 2
nrow(m)
## [1] 2
ncol(m)
## [1] 2</pre>
```