

(5) To show matrix multiplication is associative, i.e.,

$$\underline{(A \cdot B) \cdot C = A \cdot (B \cdot C)} \quad A \in \mathbb{R}^{p \times q}, B \in \mathbb{R}^{q \times r}, C \in \mathbb{R}^{r \times t}$$

Now $A \cdot B = S \quad (S \in \mathbb{R}^{p \times r})$ s.t. $S_{ij} = \sum_{k=1}^q A_{ik} \cdot B_{kj}$

$$\begin{aligned} \therefore (A \cdot B) \cdot C &= S \cdot C = X \quad (X \in \mathbb{R}^{p \times t}) \quad \text{s.t.} \quad X_{ij} = \sum_{l=1}^r \left(\sum_{k=1}^q A_{ik} \cdot B_{kl} \right) \cdot C_{lj} \\ &= \sum_{l=1}^r \sum_{k=1}^q A_{ik} \cdot B_{kl} \cdot C_{lj} \end{aligned}$$

Also $B \cdot C = T \quad (T \in \mathbb{R}^{q \times t})$ s.t. $T_{ij} = \sum_{k=1}^r B_{ik} \cdot C_{kj}$

$$\begin{aligned} \therefore A \cdot (B \cdot C) &= A \cdot T = Y \quad (Y \in \mathbb{R}^{p \times t}) \quad \text{s.t.} \quad Y_{ij} = \sum_{l=1}^q A_{il} \cdot \sum_{k=1}^r B_{lk} \cdot C_{kj} \\ &= \sum_{l=1}^q \sum_{k=1}^r A_{il} \cdot B_{lk} \cdot C_{kj} \end{aligned}$$

$\therefore X_{ij} = Y_{ij} \quad \therefore (A \cdot B) \cdot C = A \cdot (B \cdot C) \quad \therefore \text{Matrix multiplication is Associative.}$

Now, to show matrix multiplication is not commutative.

(2)

$$\Rightarrow A \cdot B \neq B \cdot A$$

$$A \cdot B = X \quad (X \in \mathbb{R}^{p \times r}) \quad \text{and} \quad B \cdot A = Y \quad (Y \in \mathbb{R}^{r \times p}) \quad \text{only when } (r = p)$$

If $r \neq p$, then ~~A.B~~ $B \cdot A$ is not even possible.

So let's assume $r = p$.

Also, if $(p = r) \neq 1$, then $A \cdot B$ and $B \cdot A$ don't have same dimensions. So they would not be equal.

So let's assume $p = r = 1$.

$$\therefore A \cdot B = X = \sum_{k=1}^p A_{ik} B_{kj}$$

$$B \cdot A = Y = \sum_{k=1}^p B_{ik} \cdot A_{kj}$$

$$\Rightarrow \sum_{k=1}^p A_{ik} B_{kj} \neq \sum_{k=1}^p B_{ik} A_{kj} \quad (\text{usually})$$

$\begin{matrix} \text{jth column of B} \\ \downarrow \\ \text{jth row of A} \end{matrix} \quad \begin{matrix} \text{jth column of A} \\ \downarrow \\ \text{jth row of B} \end{matrix}$

$$\therefore X \neq Y$$

$$\Rightarrow A \cdot B \neq B \cdot A \quad (\text{usually})$$

\therefore Matrix multiplication is not commutative.

\Rightarrow Now, For $(AB) \cdot C$ to be more computationally efficient than $A \cdot (BC)$

\Rightarrow while calculating $(AB) \cdot C$, computation complexity = $(\underbrace{q \cdot p \cdot r}_{\text{for one element of } A \cdot B}) \cdot (\underbrace{r \cdot p \cdot t}_{\text{for one element of } (A \cdot B) \cdot C})$

While calculating ~~A.B.C~~ $A \cdot (BC)$, computation complexity = $(\underbrace{r \cdot q \cdot t}_{\text{for } B \cdot C}) \cdot (\underbrace{q \cdot p \cdot t}_{\text{for } A \cdot (B \cdot C)})$

we want complexity $[AB]C < \text{complexity}[A(BC)]$

$$\Rightarrow (q \cdot p \cdot r)(r \cdot p \cdot t) < (r \cdot q \cdot t)(q \cdot p \cdot t)$$

$$\Rightarrow \boxed{rp < qt}$$