Math 341 - Linear Algebra §2.1 - 2.4

Fall 2019

Seek ye diligently and teach one another words of wisdom; yea, seek ye out of the best books words of wisdom; seek learning, even by study and also by faith.

- D&C 88:118

If A is an $m \times n$ matrix, then we let a_{ij} denote the element in the *i*th row and *j*th column. In other words

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \cdots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \cdots & a_{3n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & a_{m3} & \cdots & a_{mn} \end{bmatrix}$$

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We let \mathbf{a}_j denote the jth column of A, so that

$$A = \left[\begin{array}{cccc} \mathbf{a}_1 & \mathbf{a}_2 & \cdots & \mathbf{a}_n \end{array} \right]$$

An $n \times n$ matrix of the form

$$\begin{bmatrix}
a_{11} & 0 & \cdots & 0 \\
0 & a_{22} & \cdots & 0 \\
\vdots & \vdots & \ddots & \vdots \\
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\end{bmatrix}$$

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is called a **diagonal matrix**, while the $m \times n$ matrix

$$\mathbf{0} = \begin{bmatrix} 0 & 0 & \cdots & 0 \\ 0 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 0 \end{bmatrix}$$

is called the zero matrix.

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$$A + B = \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} + \begin{bmatrix} b_{11} & \cdots & b_{1n} \\ \vdots & \ddots & \vdots \\ b_{m1} & \cdots & b_{mn} \end{bmatrix}$$
$$= \begin{bmatrix} a_{11} + b_{11} & \cdots & a_{1n} + b_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} + b_{m1} & \cdots & a_{mn} + b_{mn} \end{bmatrix}$$

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and

$$cA = c \begin{bmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} ca_{11} & \cdots & ca_{1n} \\ \vdots & \ddots & \vdots \\ ca_{m1} & \cdots & ca_{mn} \end{bmatrix}.$$

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- 1. A + B = B + A
- 2. (A+B)+C = A + (B+C)
- 3. A + 0 = A
- $4. \ r(A+B) = rA + rB$
- 5. (r+s)A = rA + sA
- 6. r(sA) = (rs)A

If A is an $m \times p$ matrix, and $B = [\mathbf{b}_1 \ \mathbf{b}_2 \ \cdots \ \mathbf{b}_n]$ is a $p \times n$ matrix, then the **matrix product** of A and B, denoted AB, is the $m \times n$ matrix defined by

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$$AB = A \begin{bmatrix} \mathbf{b}_1 & \mathbf{b}_2 & \cdots & \mathbf{b}_n \end{bmatrix}$$

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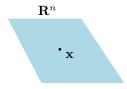
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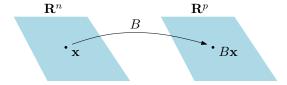
i.e. the jth column of AB is A times the jth column of B.

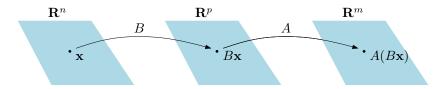
Example: Compute the products AB, BA, AC, and CA for the matrices

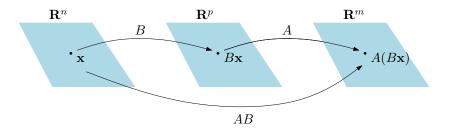
$$A = \begin{bmatrix} 1 & 3 & -2 \\ 2 & 5 & -1 \end{bmatrix}, \qquad B = \begin{bmatrix} 5 & -3 \\ 2 & -1 \\ 1 & 1 \end{bmatrix},$$
and
$$C = \begin{bmatrix} 5 & 1 & 1 \\ 3 & -1 & 2 \\ 1 & 2 & 1 \end{bmatrix}.$$

$\S 2.1 \text{ Matrix Operations}$ - Matrix Multiplication

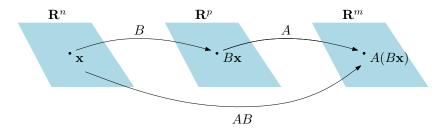








Let A be $m \times p$ and B be $p \times n$.



The linear transformation defined by $T(\mathbf{x}) = (AB)\mathbf{x}$ is the same as the linear transformation obtained my first mapping $\mathbf{x} \mapsto B\mathbf{x}$, followed by mapping $B\mathbf{x} \mapsto A(B\mathbf{x})$.

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$$(AB)_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{ip}b_{pj} = \sum_{k=1}^{p} a_{ik}b_{kj}$$

THEOREM

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1.
$$A(BC) = (AB)C$$

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Let A be an $m \times n$ matrix, and let B and C be matrices which have sizes so that the following sums and products are defined.

1. A(BC) = (AB)C (associative law of multiplication)

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- 5. $I_m A = A = A I_n$

$\S 2.1 \text{ Matrix Operations}$ - Matrix Properties

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$$\left[\begin{array}{cc} 1 & 2 \\ 2 & 4 \end{array}\right] \left[\begin{array}{cc} 2 & -6 \\ -1 & 3 \end{array}\right] = \left[\begin{array}{cc} 0 & 0 \\ 0 & 0 \end{array}\right]$$

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$\S 2.1 \text{ Matrix Operations}$ - Transpose

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- 2. $(A+B)^T = A^T + B^T$

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An $n \times n$ matrix A is said to be **invertible** if there is an $n \times n$ matrix C such that

$$AC = I$$
 and $CA = I$

where $I = I_n$, the $n \times n$ identity matrix.

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Note: Only $n \times n$ (square) matrices can be invertible.

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If A is invertible, then the inverse of A is unique.

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Proposition

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PROOF.

If B and C are two inverse matrices for A then

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Since the inverse of a matrix A (if it exists) is unique, we denote it by A^{-1} .

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In other words, A^{-1} is the unique matrix satisfying

$$AA^{-1} = A^{-1}A = I$$

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If ad - bc = 0, then A is not invertible.

The quantity ad - bc is called the **determinant** of A, and we use the notation

$$\det A = ad - bc.$$

$$A = \left[\begin{array}{cc} 1 & 2 \\ -1 & 3 \end{array} \right]$$

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$$C = \begin{bmatrix} 0 & 4 \\ 1 & 3 \end{bmatrix}.$$

$\S 2.2$ The Inverse of a Matrix - Solving Eqns

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If A is an invertible matrix, then the equation $A\mathbf{x} = \mathbf{b}$ has a unique solution for each $\mathbf{b} \in \mathbb{R}^n$,

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Example: Find the solutions of

§2.2 The Inverse of a Matrix - Properties

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3. If A is an invertible matrix, then so is A^T , and

$$\left(A^{T}\right)^{-1} = \left(A^{-1}\right)^{T}.$$

An **elementary matrix** is a matrix obtained by performing a single row operation on the identity matrix I.

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Examples:

$$E_1 = \left[\begin{array}{ccc} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 4 & 0 & 1 \end{array} \right],$$

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Examples:

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If E is an elementary matrix obtained by some row operation on I, then the matrix EA is the same as the matrix we'd get by performing the same row operation on A.

Example:

$$\begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} = \begin{bmatrix} d & e & f \\ a & b & c \\ g & h & i \end{bmatrix}$$

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$$[A \mid I]$$

- ▶ If A is row equivalent to I, then you obtain $[I \mid A^{-1}]$
- ightharpoonup If A is not row equivalent to I, then A is not invertible.

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Let A be a square $n \times n$ matrix. Then TFAE:

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- K) There is an $n \times n$ matrix D such that AD = I.
- L) A^T is an invertible matrix.

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Let $T : \mathbb{R}^n \to \mathbb{R}^n$ be a linear transformation and let A be the standard matrix for T. Then T is invertible if and only if A is an invertible matrix. In that case, the inverse of T is given by $T^{-1}(\mathbf{x}) = A^{-1}\mathbf{x}$.

Consider the matrices

$$Q = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \quad \text{and} \quad P = \begin{bmatrix} r & s \\ p & q \\ t & v \end{bmatrix}.$$

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By dividing them up by some set of vertical and horizontal lines, we can think of them as matrices made up of smaller matrices:

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§2.4 PARTITIONED (BLOCK) MATRICES

$$Q = \begin{bmatrix} a & b & c \\ d & e & f \\ \hline g & h & i \end{bmatrix} \quad \text{and} \quad P = \begin{bmatrix} r & s \\ p & q \\ \hline t & v \end{bmatrix}$$

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then we write

$$Q = \begin{bmatrix} A & B \\ C & D \end{bmatrix}$$
 and $P = \begin{bmatrix} E \\ F \end{bmatrix}$.

(notice that the way we partitioned the columns of Q is the same way we partitioned the rows of P).

Now if A,B,C,D,E, and F were all real numbers, then the product of the matrices Q and P would be given by

$$QP = \begin{bmatrix} A & B \\ C & D \end{bmatrix} \begin{bmatrix} E \\ F \end{bmatrix} = \begin{bmatrix} AE + BF \\ CE + DF \end{bmatrix}.$$

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We can also add two block matrices of the same size, though in this situation the partitions must be exactly the same.