

Linear Algebra I

Summary of Lectures: Matrices

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1. Definition of an $n \times m$ matrix, $\mathbf{A} = (a_{ij})$ with n row and m columns.
Addition of matrices $\mathbf{A} + \mathbf{B} = (a_{ij} + b_{ij})$.
 - Associativity, commutativity and existence of a zero for addition.
2. Multiplication of a matrix by a scalar: $\lambda \mathbf{A} = (\lambda a_{ij})$.
3. The matrix multiplication of an $n \times m$ matrix \mathbf{A} and an $m \times k$ matrix \mathbf{B} is an $n \times k$ matrix $\mathbf{C} = \mathbf{AB} = (c_{ij})$ where $c_{ij} = \sum_{r=1}^m a_{ir}b_{rj}$.
 - Associativity, existence of a zero matrix ($\mathbf{0}$) and an identity matrix \mathbb{I} , distributivity.
 - No commutativity!
4. A matrix \mathbf{A} can have a right inverse $\mathbf{AB} = \mathbb{I}$ and a left inverse $\mathbf{CA} = \mathbb{I}$.
 - Prop. 1.1: If a square matrices has either a left or right inverse then they have a unique inverse from both the left and right.
 - If a non-square matrix has both a left and right inverse then they are the same and the inverse is unique.
 - Prop. 1.2: If \mathbf{A} and \mathbf{B} are invertible square matrices then \mathbf{AB} is also invertible and $(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$.
5. The transpose of an $n \times m$ matrix is written as \mathbf{A}^T , which is an $m \times n$ matrix found by transposing the rows and columns of \mathbf{A} .
 - Prop. 1.3: For two $n \times n$ matrices $(\mathbf{AB})^T = \mathbf{B}^T\mathbf{A}^T$ and $(\mathbf{A}^T)^{-1} = (\mathbf{A}^{-1})^T$.
6. Elementary row operations perform simple operations on the rows of an $n \times m$ matrix \mathbf{A} and can be written as an $n \times n$ matrix \mathbf{R} with the operation preformed by the multiplication \mathbf{RA} . ρ_i is used to refer to row i . There are three of them:
 - $\rho_j := \rho_j + \lambda \rho_i$, add λ copies of row i to row j ;
 - $\rho_i := \lambda \rho_i$, multiple row i by λ with $\lambda \neq 0$;
 - $\text{swap}(\rho_i, \rho_j)$ swap rows i and j .
7. Echelon form: