

MATRIX

A matrix is an arrangement of $m \times n$ scalars from a given field F .

$$X = \begin{pmatrix} a & b \\ c & d \end{pmatrix}_{2 \times 2} \longrightarrow \text{Rows}$$

$$Y = \begin{pmatrix} p & q & r \\ u & v & w \end{pmatrix}_{2 \times 3}$$

↓

Columns

$$x = (a \quad b) \quad \text{Row vector}$$

$$y = \begin{pmatrix} q \\ v \end{pmatrix} \quad \text{Column vector}$$

Field is a set on which addition and multiplication are defined and behave as operations on real and rational numbers.

$$A \equiv \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & \ddots & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}_{m \times n} \quad a_{ij} \in F$$

Matrix **dimension/order/size**: $m \times n$

Zero matrix : $a_{ij} = 0 \quad \forall i, j$

Square matrix: $m=n$

Diagonal matrix: $a_{ij} = 0 \quad \forall i \neq j$ and $a_{ii} = d_i$

Identity matrix: $d_i = 1 \quad \forall i$

Tridiagonal matrix:

$$A \equiv \begin{pmatrix} a_{11} & a_{12} & 0 & 0 & \cdots & 0 \\ a_{21} & a_{22} & a_{23} & 0 & \cdots & 0 \\ 0 & a_{32} & a_{33} & a_{34} & \cdots & 0 \\ 0 & & \ddots & \ddots & \ddots & \\ & & & & & \end{pmatrix}_{n \times n}$$

Band-diagonal matrix:

Upper / Lower triangular matrices:

$$A \equiv \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & & \ddots & \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}_{m \times n}$$

Symmetric matrix

$$a_{ij} = a_{ji} \quad \forall \quad i, j \quad \text{and} \quad a_{ij} \in \mathbb{R}$$

$$A = \begin{pmatrix} a & d & e \\ d & b & f \\ e & f & c \end{pmatrix}_{3 \times 3}$$

Hermitian matrix

$$a_{ij} = \bar{a}_{ji} \quad \forall \quad i, j \quad \text{and} \quad a_{ij} \in \mathbb{C}$$



Complex conjugate

$$B = \begin{pmatrix} a & x + iy \\ x - iy & c \end{pmatrix}_{2 \times 2}$$

The set of all $m \times n$ matrices is denoted by $M_{m,n}(F)$ where $F \equiv \mathbb{R}$ or \mathbb{C}

Let $A, B, C, D \in M_{m,n}(F)$

Equality: two matrices A and B are equal iff they have same dimension and $a_{ij} = b_{ij} \quad \forall i, j$

Scalar Multiplication: $B = \alpha A \quad \alpha \in F \quad \text{such that} \quad b_{ij} = \alpha a_{ij} \quad \forall i, j$

Addition: $C = A + B \quad \text{such that} \quad c_{ij} = a_{ij} + b_{ij} \quad \forall i, j$

Difference: $D = A - B = A + (-1)B$

Matrix Addition

Let $A, B, C, D \in M_{m,n}(F)$

Commutativity: $A + B = B + A$

Associativity: $A + (B + C) = (A + B) + C$

Distributivity: $x(A + B) = xA + xB$

Zero matrix: $A + \mathbf{O} = A$

$$(x + y)A = xA + yA$$

$$x(yA) = (xy)A$$

$$0A = \mathbf{O}$$

$$x\mathbf{O} = \mathbf{O}$$