MIT Linear Algebra Lecture 3

Wenqing Cao

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 $\star\star$ Rules for Matrix Multiplication:

1. Regular way for row times a column(Dot Product)

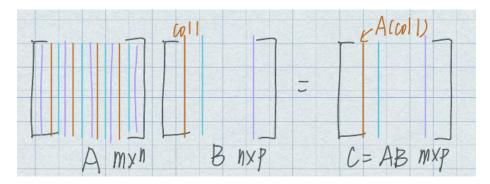
$$\begin{bmatrix} a_{31} & a_{32} & a_{33} \end{bmatrix} \begin{bmatrix} & b_{14} \\ b_{24} \\ b_{34} \end{bmatrix} = \begin{bmatrix} & & \\ & C_{34} \end{bmatrix}$$

$$A: m \times n \qquad B: n \times p \qquad C = AB: m \times p$$

$$\begin{array}{l} C_{34} = (\text{row 3 of } A) \cdot (\text{col 4 of } B) \\ = a_{31} \cdot b_{14} + a_{32} \cdot b_{24} + a_{33} \cdot b_{34} \\ = \sum_{k=1}^{n} a_{3k} b_{k4} \end{array}$$

2. Looking at whole columns(Multiply a matrix by a column)

A column at a time:



Matrix times 1st column in B is 1st column in C.

Matrix times 2nd column in B is 2nd column in C.

These columns of C are combinations of columns of A.

Recall in lecture 2:

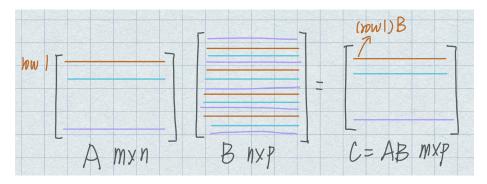
Multiply a matrix by a right-hand side:

$$\begin{bmatrix} - & - & - \\ - & - & - \\ - & - & - \end{bmatrix} \begin{bmatrix} 3 \\ 4 \\ 5 \end{bmatrix} = 3 \times \text{col } 1 + 4 \times \text{col } 2 + 5 \times \text{col } 3$$

 $Matrix \times column = column$

2. Looking at whole rows(Multiply a matrix by a row)

A row at a time:



1st row in A times matrix B is 1st row in C. 2nd row in A times matrix B is 2nd row in C.

These rows of C are combinations of rows of B.

Recall in lecture 2:

$$\begin{bmatrix} 1 & 2 & 7 \end{bmatrix} \begin{bmatrix} - & - & - \\ - & - & - \\ - & - & - \end{bmatrix} = 1 \times \text{row } 1 + 2 \times \text{row } 2 + 7 \times \text{row } 3$$

Linear combination of the rows

Knowledge for lecture 2:

When multiply on the right, is doing the column operation.

When multiply on the left, is doing the row operation.

When do matrix multiplication, pay attention on what it's doing with the whole vector.

4. Column times a row

Column of A × row of B

$$m \times 1$$
 1 × P

$$\begin{bmatrix} 2\\3\\4 \end{bmatrix} \begin{bmatrix} 1 & 6 \end{bmatrix} = \begin{bmatrix} 2 & 12\\3 & 18\\4 & 24 \end{bmatrix}$$
 (A special matrix)

The rows of this special matrix are multiples of $\begin{bmatrix} 1 & 6 \end{bmatrix}$. ALL those rows lie on the line through (1,6). If draw picture of all these row vectors, they're all the same direction. Row space, which is all the combinations of the rows is just a line through the vector $\begin{bmatrix} 1 & 6 \end{bmatrix}$ for this matrix. (row space come in future lecture)

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vector $\begin{bmatrix} 2\\3\\4 \end{bmatrix}$ for this matrix. (column space come in future lecture)

Therefore the 4th way $AB = sumof(cols of A) \times (rows of B)$

$$\begin{bmatrix} 2 & 7 \\ 3 & 8 \\ 4 & 9 \end{bmatrix} \begin{bmatrix} 1 & 6 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \begin{bmatrix} 1 & 6 \end{bmatrix} + \begin{bmatrix} 7 \\ 8 \\ 9 \end{bmatrix} \begin{bmatrix} 0 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 12 \\ 3 & 18 \\ 4 & 24 \end{bmatrix}$$

I. cut the matrix into blocks and do the multiplication by blocks

$$\begin{bmatrix} A_1 & | & A_2 \\ -- & -- & -- \\ A_3 & | & A_4 \end{bmatrix} \begin{bmatrix} B_1 & | & B_2 \\ -- & -- & -- \\ B_3 & | & B_4 \end{bmatrix} = \begin{bmatrix} A_1B_1 + A_2B_3 & | & -- \\ -- & | & -- \\ | & | & -- \end{bmatrix}$$

** Inverses(square matrix)

If A^{-1} exists:

$$A^{-1}A = I = AA^{-1}$$
 (invertible, non singular matrix)

For square matrices, a left inverse is also a right inverse.

For rectangular matrices, a left inverse isn't a right inverse, because the shapes won't allow it.

* * * Singular Case(No inverse)

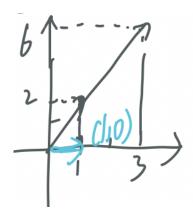
$$\mathbf{A} = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$$
 has no inverse

Reason:

- 1. $det(A) = 1 \times 6 2 \times 3 = 0$
- **2.** Suppose $A \times$ some matrix gave the identity.

The columns of products are combinations of columns of A.

But the column of identity matrix like $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ is not a combination of these columns $\begin{bmatrix} 1 \\ 2 \end{bmatrix} \begin{bmatrix} 3 \\ 6 \end{bmatrix}$, because these two columns both lie on the same line. Thus every combination is going to be on that line and can't get $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$.



 $\star\star\star$ 3. A square matrix won't have an inverse if you can find a vector $x\neq 0$ with Ax=0.

 $\star\star\star$ Since if A has an inverse, then $Ax=0\longleftrightarrow AA^{-1}x=A^{-1}0\longleftrightarrow x=0.$

However, in this case, when Ax = 0, it exists $x \neq 0$:

$$\mathbf{A}\mathbf{x} = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} 3 \\ -1 \end{bmatrix} = 3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} - 1 \begin{bmatrix} 3 \\ 6 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

 $\star\,\star\,\star$ The matrix can't have an inverse if some combination of the column gives nothing.

Matrix has inverse

$$\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} a & c \\ b & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

 $\begin{array}{ccc} A & A^{-1} & I \\ A \times \text{ column } j \text{ of } A^{-1} = \text{column } j \text{ of I (2 equations)} \end{array}$

Guass-Jordan solve 2 equations at once:

$$\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} a \\ b \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \qquad \begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} c \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$
$$\begin{bmatrix} 1 & 3 & | & 1 & 0 \\ 2 & 7 & | & 0 & 1 \\ A & & I \end{bmatrix}$$

Do elimination steps to make A into I The inverse will show up

Elimination:

$$\begin{bmatrix} 1 & 3 & | & 1 & 0 \\ 2 & 7 & | & 0 & 1 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 3 & | & 1 & 0 \\ 0 & 1 & | & -2 & 1 \end{bmatrix}$$

AI(Augmented Matrix) U(Guass quit there, but Jordan will keep going)

Elimination upwards
$$\begin{bmatrix} 1 & 0 & | & 7 & -3 \\ 0 & 1 & | & -2 & 1 \end{bmatrix}$$

$$I \qquad A^{-1}$$

 $\star\star\star$ Q: Why did we get A^{-1} here?

A: The statement of Guass Jordan Elimination:

$$EA = I$$
 tells us $E = A^{-1}$

$$E[AI] = [IA^{-1}]$$

Summary(That's how we find the inverse):

We can look at it as elimination as solving N equations at the same time and tacking N columns, solving these equations we can get the N columns of A inverse.

Reference:

Introduction to Linear Algebra 5th by Gilbert Strang