

Matrices: An $m \times n$ matrix A is a rectangular array of numbers, real or complex, with m rows and n columns. We shall write d_{ij} for the number that appears in the i th row and the j th column of A ; this is called the (i,j) entry of A . We can either write A in the extended form

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & \ddots & \vdots \\ a_{m1} & \cdots & a_{mn} \end{pmatrix}$$

Ex:

$$\begin{array}{lll} 1- \begin{bmatrix} 1 & 3 \\ 5 & 7 \end{bmatrix} & 2- \llbracket 3 \rrbracket & 3- \begin{bmatrix} \sqrt{2} & 0.5 & 3 \\ 7 & 6 & 1+i \\ 18 & 20 & -3 \end{bmatrix} \\ 4- \begin{bmatrix} 12 & 4 \\ 34 & 23 \\ 2 & -4 \end{bmatrix} & 5- [3 \quad 9 \quad 27] & 6- \begin{bmatrix} -8 \\ 4 \\ -2 \end{bmatrix} \end{array}$$

Some special matrices

(i) A $1 \times n$ matrix, or n — *row vector*, A has a single row $A = (a_{11} \ a_{12} \ \dots \ a_{1n})$

(ii) An $m \times 1$ matrix, or m -*column vector*, B has just one column

$$B = \begin{bmatrix} b_{11} \\ \vdots \\ b_{m1} \end{bmatrix}$$

(iii) A matrix with the same number of rows and columns is said to be *square*.

(iv) A *zero matrix* is a matrix all of whose entries are zero. The zero $m \times n$ matrix is denoted by 0_{nm}

$$\text{Ex: } 0_{23} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

(v) The *identity $n \times n$ matrix* has 1's on the *principal diagonal*, that is, from top left to bottom right, and zeros elsewhere; thus it has the form

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Note: The identity matrix plays the role of the number 1 in matrix multiplication.

- (vi) A square matrix is called *upper triangular* if it has only zero entries below the principal diagonal. Similarly, a matrix is *lower triangular* if all entries above the principal diagonal are zero. For example, the matrices

$$\begin{pmatrix} 1 & 3 \\ 0 & 5 \end{pmatrix} \text{ and } \begin{pmatrix} a & 0 & 0 \\ e & b & 0 \\ f & g & d \end{pmatrix}$$

are respectively diagonal and scalar

- (vii) A square matrix in which all the non-zero elements lie on the principal diagonal is called a *diagonal matrix*.

$$\begin{pmatrix} a & 0 & 0 \\ 0 & b & 0 \\ 0 & 0 & c \end{pmatrix}$$

A scalar matrix is a diagonal matrix in which the elements on the principal diagonal are all equal.

$$\begin{pmatrix} a & 0 & 0 \\ 0 & a & 0 \\ 0 & 0 & a \end{pmatrix}$$

Operations with Matrices

1- Addition and subtraction

Let A and B be two $m \times n$ matrices; as usual write a_{ij} and b_{ij} for their respective (i,j) entries. Define the *sum* $A + B$ to be the $m \times n$ matrix whose (i,j) entry is $a_{ij} + b_{ij}$; thus to form the matrix $A + B$ we simply add corresponding entries of A and B . Similarly, the *difference* $A - B$ is the $m \times n$ matrix whose (i,j) entry is $a_{ij} - b_{ij}$. However, $A + B$ and $A - B$ are not defined if A and B do not have the same numbers of rows and columns.

Ex:

if $A = \begin{pmatrix} 1 & 2 & 0 \\ -1 & 0 & 1 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & 1 & 1 \\ 0 & -3 & 1 \end{pmatrix}$ find $A+B$, and $B-A$

Sol:

$$A + B = \begin{pmatrix} 1 & 2 & 0 \\ -1 & 0 & 1 \end{pmatrix} + \begin{pmatrix} 1 & 1 & 1 \\ 0 & -3 & 1 \end{pmatrix} = \begin{pmatrix} 2 & 3 & 1 \\ -1 & -3 & 2 \end{pmatrix}$$

$$B - A = \begin{pmatrix} 1 & 1 & 1 \\ 0 & -3 & 1 \end{pmatrix} - \begin{pmatrix} 1 & 2 & 0 \\ -1 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 0 & -1 & 1 \\ 1 & -3 & 0 \end{pmatrix}$$

B+A, A-B **H.W**

2- Scalar multiplication

By a *scalar* we shall mean a number, as opposed to a matrix or array of numbers. Let c be a scalar and A an $m \times n$ matrix. The *scalar multiple* cA is the $m \times n$ matrix whose (i, j) entry is ca_{ij} . Thus to form cA we multiply every entry of A by the scalar c . The matrix $(-1)A$ is usually written $-A$; it is called the *negative* of A since it has the property that

$$A + (-A) = 0$$

Ex: find $2A$, and $3B$

$$\text{Sol: } 2A = \begin{pmatrix} 2 & 4 & 0 \\ -2 & 0 & 2 \end{pmatrix}, 3B = A = \begin{pmatrix} 3 & 3 & 3 \\ 0 & -9 & 3 \end{pmatrix}$$

Ex: find $2A+3B$, and $2A-3B$ **H.W.**

3- Matrix multiplication

When, we want to multiple between two matrices, should follow these steps

- 1- The number of rows for the first matrix = The number of columns for the second matrix.
- 2- We need to do the dot products of rows and columns. For example

"Dot Product"

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \times \begin{bmatrix} 7 & 8 \\ 9 & 10 \end{bmatrix} = \begin{bmatrix} 58 \\ 139 \end{bmatrix}$$

$$(1, 2, 3) \cdot (7, 9, 11) = 1 \times 7 + 2 \times 9 + 3 \times 11 = 58$$

$$(1, 2, 3) \cdot (8, 10, 12) = 1 \times 8 + 2 \times 10 + 3 \times 12 = 64$$

$$(4, 5, 6) \cdot (7, 9, 11) = 4 \times 7 + 5 \times 9 + 6 \times 11 = 139$$

$$(4, 5, 6) \cdot (8, 10, 12) = 4 \times 8 + 5 \times 10 + 6 \times 12 = 154$$

The 1st row and 1st column

The 1st row and 2nd column

The 2nd row and 1st column

The 2nd row and 2nd column

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \times \begin{bmatrix} 7 & 8 \\ 9 & 10 \\ 11 & 12 \end{bmatrix} = \begin{bmatrix} 58 & 64 \\ 139 & 154 \end{bmatrix}$$

Ex: if $A = \begin{bmatrix} 2 & 4 & 6 \\ -1 & 32 & 2 \\ 1 & 0 & 5 \end{bmatrix}$, and $B = \begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}$

Find a) $3A \times 2B$ **H.W**

b) can we do $B \times A$, why? **H.W**

4- Power of a matrix

Once matrix products have been defined, it is clear how to define a non-negative power of a square matrix. Let A be an $n \times n$ matrix; then the m th power of A , where m is a nonnegative integer, is defined by the equations

$$A^0 = I, \text{ and } A^{m+1} = A^m A.$$

Ex: if $A = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$

Then

$$A^2 = \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix}, A^3 = \begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}, \text{ and } A^4 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

5- The transpose of matrix

If A is an $m \times n$ matrix, the *transpose* of A ,

$$A^T$$

is the $n \times m$ matrix whose (i,j) entry equals the (j,i) entry of A . Thus the columns of A become the rows of A^T .

$$A = \begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix} \text{ then } A^T = \begin{bmatrix} a & c & e \\ b & d & f \end{bmatrix}$$

Note: A matrix which equals its transpose is called *symmetric*.

$$A = \begin{bmatrix} a & b \\ b & c \end{bmatrix} \text{ then } A^T = \begin{bmatrix} a & b \\ b & c \end{bmatrix}$$

Theorem:

- (a) $A + B = B + A$, {commutative law of addition}
- (b) $(A + B) + C = A + (B + C)$, (associative law of addition);
- (c) $A + 0 = A$;
- (d) $(AB)C = A(BC)$, (associative law of multiplication)
- (e) $AI = A = I A$;
- (f) $A(B + C) = AB + AC$, {distributive law};
- (g) $(A + B)C = AC + BC$, (distributive law);
- (h) $A - B = A + (-1)B$;
- (i) $(cd)A = c(dA)$;
- (j) $c(AB) = (cA)B = A(cB)$;
- (k) $c(A + B) = cA + cB$;
- (l) $(c + d)A = cA + dA$;
- (m) $(A + B)^T = A^T + B^T$;
- (n) $(AB)^T = B^T A^T$.

Determinant of matrix

The determinant is a **special number** that can be calculated from a matrix. The matrix has to be square (same number of rows and columns)

- 1- If matrix has dimension 2×2 $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$
 then the determinant $|A| = ad - bc$

It is easy to remember when you think of a cross:

- Blue is positive (+ad),
- Red is negative (-bc)



Ex: find the determinant of $C = \begin{bmatrix} 4 & 6 \\ 3 & 8 \end{bmatrix}$

$$\begin{aligned} \text{Sol: } |C| &= (4 * 8) - (3 * 6) \\ &= 32 - 18 \\ &= 14 \end{aligned}$$

- 2- If matrix has 3×3 or more $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$

$$\begin{aligned} \text{The determinant } |A| &= a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix} \\ |A| &= a(ei - hf) - b(di - gf) + c(dh - ge) \end{aligned}$$

Example:

$$D = \begin{bmatrix} 6 & 1 & 1 \\ 4 & -2 & 5 \\ 2 & 8 & 7 \end{bmatrix}$$

$$\begin{aligned} |D| &= 6 \times (-2 \times 7 - 5 \times 8) - 1 \times (4 \times 7 - 5 \times 2) + 1 \times (4 \times 8 - (-2 \times 2)) \\ &= 6 \times (-54) - 1 \times (18) + 1 \times (36) \\ &= -306 \end{aligned}$$

Note: It follows that the coefficient of a_{ik} in $\det(A)$ is $(-1)^{i+k}M_{ik}$, which is just the definition of A_{ik} .

Cofactors:

The (i,j) cofactor A_{ik} of A is simply the minor with an appropriate sign:

$$A_{ij} = (-1)^{i+j}M_{ij}$$

For example, if $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$,

$$\text{Then } M_{23} = \begin{vmatrix} a_{11} & a_{12} \\ a_{31} & a_{32} \end{vmatrix}$$

$$\text{and } A_{23} = (-1)^{2+3}M_{23} = -(a_{11}a_{32} - a_{31}a_{12}) = a_{31}a_{12} - a_{11}a_{32}$$

The adjoint matrix

Let $A = a_{ij}$ be an $n \times n$ matrix. Then the *adjoint matrix*

$$\text{adj}(A)$$

of A is defined to be the $n \times n$ matrix whose (i,j) element is the (j,i) cofactor A_{ji} of A .

Thus $\text{adj}(A)$ is the *transposed matrix of cofactors* of A .

Ex: if $A = \begin{bmatrix} 1 & 2 & 1 \\ 6 & -1 & 3 \\ 2 & -3 & 4 \end{bmatrix}$ find the $adj(A)$

Sol: first we need to find cofactor for each element of A,

$$A_{11} = (-1)^{1+1}M_{11} = \begin{vmatrix} -1 & 3 \\ -3 & 4 \end{vmatrix} = 5$$

$$A_{12} = (-1)^{1+2}M_{12} = (-1) \begin{vmatrix} 6 & 3 \\ 2 & 4 \end{vmatrix} = -18$$

$$A_{13} = (-1)^{1+3}M_{13} = \begin{vmatrix} 6 & -1 \\ 2 & -3 \end{vmatrix} = -16$$

the same way we find the other elements.

$$A_{21} = -11, A_{22} = 2, A_{23} = 7, A_{31} = 7, A_{32} = 3, \text{ and } A_{33} = -13$$

And then we find the transpose for the new matrix

$$\therefore adj(A) = \begin{bmatrix} 5 & -11 & 7 \\ -18 & 2 & 3 \\ -16 & 7 & -13 \end{bmatrix}$$

The inverse of matrix

If A is an invertible matrix, then $A^{-1} = (1/\det(A))adj(A)$.

Ex: if $A = \begin{bmatrix} 2 & -1 & 0 \\ -1 & 2 & -1 \\ 0 & -1 & 2 \end{bmatrix}$ find A^{-1}

Sol: the adjoint of A is

$$\begin{bmatrix} 3 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 3 \end{bmatrix}$$

$$\text{Then } A^{-1} = \frac{1}{4} \begin{bmatrix} 3 & 2 & 1 \\ 2 & 4 & 2 \\ 1 & 2 & 3 \end{bmatrix} = \begin{bmatrix} \frac{3}{4} & \frac{1}{2} & \frac{1}{4} \\ \frac{1}{2} & 1 & \frac{1}{2} \\ \frac{1}{4} & \frac{1}{2} & \frac{3}{4} \end{bmatrix}$$

