

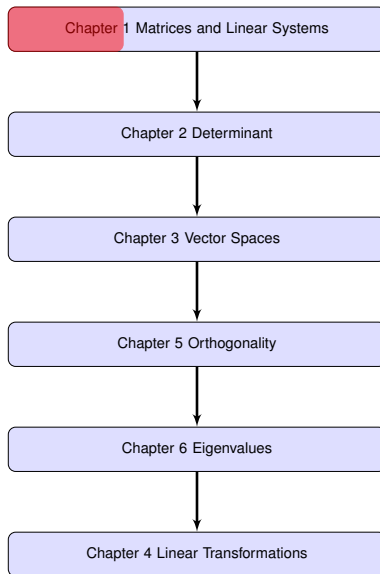
Chapter 1: Linear Systems and Matrices

Section: Matrix Operations

Lecture #2

Lebanese University

Prof. Ali WEHBE



- 1 Matrix Notation and Arithmetic
 - Operations with Matrices
 - Properties for Matrix Operations

- 2 Particular Matrices
 - Identity Matrix
 - Upper, Lower and Diagonal Matrices

- 3 The transpose of a Matrix

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Matrix Definition

Definition (Matrix)

A matrix (plural matrices) is a rectangular array of numbers, or symbols, arranged in rows and columns.

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Notation:

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & \cdots & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & \cdots & \cdots & a_{mn} \end{bmatrix} \quad \text{with a compact form: } A = [a_{ij}]$$

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Example

$$A = \begin{bmatrix} 1 & -2 & -3 \\ 4 & 8 & -6 \\ 7 & 0 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}, \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

Definition (Size of a Matrix)

The size of a matrix is defined by the number of **rows** and **columns** that it contains. A matrix with **m** rows and **n** columns is called an **$m \times n$** matrix or **m -by- n** matrix.

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$$A = \begin{bmatrix} 1 & -2 & -3 \\ 4 & 8 & -6 \\ 7 & 0 & 1 \end{bmatrix}, \quad B = \begin{bmatrix} 2 \\ -1 \\ 1 \\ 5 \end{bmatrix}, \quad X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$$

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$$\text{size}(A) = 3 \times 3, \quad \text{size}(B) = 4 \times 1, \quad \text{size}(X) = 3 \times 1$$

Operations with Matrices

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Note: The sum of two matrices of different sizes is not defined.

Operations with Matrices

Example

Find $\mathbf{A} + \mathbf{B}$:

$$\textcircled{1} \mathbf{A} = \begin{bmatrix} 1 & -2 & -3 \\ 4 & 8 & -6 \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} 7 & 0 & 1 \\ -4 & 0 & -6 \end{bmatrix}$$

$$\textcircled{2} \mathbf{A} = \begin{bmatrix} 3 & 2 \\ -7 & 0 \end{bmatrix}, \quad \mathbf{B} = \begin{bmatrix} 8 & 0 & -1 \\ 0 & 0 & 2 \end{bmatrix}$$

Operations with Matrices

Definition (Scalar Multiplication)

If $\mathbf{A} = [a_{ij}]$ is an $m \times n$ matrix and α is a scalar, then the scalar multiple of \mathbf{A} by α is the matrix given by

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$$2 \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \\ 2 \end{bmatrix}, \quad -3 \begin{bmatrix} 2 & -1 \\ -1 & 2 \\ 4 & 5 \end{bmatrix} =$$

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$$2 \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix} = \begin{bmatrix} 4 \\ -2 \\ 2 \end{bmatrix}, \quad -3 \begin{bmatrix} 2 & -1 \\ -1 & 2 \\ 4 & 5 \end{bmatrix} = \begin{bmatrix} -6 & 3 \\ 3 & -6 \\ -12 & -15 \end{bmatrix}$$

Definition (Matrix Multiplication)

If $\mathbf{A} = [a_{ij}]$ is an $\underline{m} \times \underline{n}$ matrix and $\mathbf{B} = [b_{ij}]$ is an $\underline{n} \times \underline{r}$ matrix, then the product \mathbf{AB} is an $\underline{m} \times \underline{r}$ matrix $\mathbf{C} = [c_{ij}]$ where

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} + \dots + a_{in}b_{nj} = \sum_{k=1}^n a_{ik}b_{kj}.$$

for all $i = 1, \dots, m$ and $j = 1, \dots, r$

Example (Matrices Multiplication)

Find \mathbf{AB} and \mathbf{BA} .

$$\textcircled{1} \mathbf{A} = \begin{bmatrix} 3 & -2 \\ 2 & 4 \\ 1 & -3 \end{bmatrix} \text{ and } \mathbf{B} = \begin{bmatrix} -2 & 1 & 3 \\ 4 & 1 & 6 \end{bmatrix}$$

Solution:

Example (Matrices Multiplication)

Find **AB** and **BA** .

$$\textcircled{1} \mathbf{A} = \begin{bmatrix} 3 & -2 \\ 2 & 4 \\ 1 & -3 \end{bmatrix} \text{ and } \mathbf{B} = \begin{bmatrix} -2 & 1 & 3 \\ 4 & 1 & 6 \end{bmatrix}$$

Solution:

$$\mathbf{AB} = \begin{bmatrix} -14 & 1 & -3 \\ 12 & 6 & 30 \\ -14 & -2 & -15 \end{bmatrix}, \quad \mathbf{BA} = \begin{bmatrix} -1 & -1 \\ 20 & -22 \end{bmatrix}$$

$$\mathbf{AB} \neq \mathbf{BA}$$

Definition (Matrix Multiplication)

If $\mathbf{A} = [a_{ij}]$ is an $\underline{m} \times \underline{n}$ matrix and $\mathbf{B} = [b_{ij}]$ is an $\underline{n} \times \underline{r}$ matrix, then the product \mathbf{AB} is an $\underline{m} \times \underline{r}$ matrix $\mathbf{C} = [c_{ij}]$ where

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for all $i = 1, \dots, m$ and $j = 1, \dots, r$

Example (Matrices Multiplication)

$$① \quad A = \begin{bmatrix} 3 & 4 \\ 1 & 2 \end{bmatrix} \text{ and } B = \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 3 & 6 \end{bmatrix}$$

Solution:

Example (Matrices Multiplication)

$$\textcircled{1} \quad A = \begin{bmatrix} 3 & 4 \\ 1 & 2 \end{bmatrix} \text{ and } B = \begin{bmatrix} 1 & 2 \\ 4 & 5 \\ 3 & 6 \end{bmatrix}$$

Solution: The multiplication AB between the matrices A and B is not defined, since the number of columns of the matrix $A = 2 \neq 3 =$ number of rows of the matrix B . However:

$$BA = \begin{bmatrix} 5 & 8 \\ 17 & 26 \\ 15 & 24 \end{bmatrix}$$

Example (Matrices Multiplication)

2 $A = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$

Solution:

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$$② \quad A = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \text{ and } B = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$$

Solution:

$$AB = \begin{bmatrix} 3 & 3 \\ 0 & 0 \end{bmatrix}$$

$$BA = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$$

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Example (Matrices Multiplication)

③ $A = \begin{bmatrix} 1 & -2 & -3 \end{bmatrix}$ and $B = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$

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Example (Matrices Multiplication)

$$③ \quad A = \begin{bmatrix} 1 & -2 & -3 \end{bmatrix} \text{ and } B = \begin{bmatrix} 2 \\ -1 \\ 1 \end{bmatrix}$$

Solution:

$$AB = \begin{bmatrix} 1 \end{bmatrix}$$

$$BA = \begin{bmatrix} 2 & -4 & -6 \\ -1 & 2 & 3 \\ 1 & -2 & -3 \end{bmatrix}$$

$$AB \neq BA$$

Remark

In general, $\mathbf{AB} \neq \mathbf{BA}$. Matrix multiplication is not commutative.

Example (Matrices Multiplication)

Given $A = \begin{bmatrix} 2 & -1 & 5 \\ -3 & 0 & 9 \end{bmatrix}$ and $X = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$. Find AX .

Definition (Power of a matrix)

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Definition (Power of a matrix)

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$$\mathbf{A}^k = \mathbf{A}.\mathbf{A}.\mathbf{A}...\mathbf{A}, \quad k \text{ times.}$$

Example

Find \mathbf{A}^3 with $\mathbf{A} = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$.

Solution:

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Theorem:

Let A , B and C be three matrices (such the following operations are defined), and let α and β be two scalars. Then the following statements are true:

- 1) $A + B = B + A$.
- 2) $(A + B) + C = A + (B + C)$.
- 3) $(AB)C = A(BC)$.
- 4) $A(B + C) = AB + AC$.
- 5) $(A + B)C = AC + BC$.
- 6) $(\alpha\beta)A = \alpha(\beta A) = \beta(\alpha A)$.
- 7) $\alpha(AB) = (\alpha A)B = A(\alpha B)$.
- 8) $(\alpha + \beta)A = \alpha A + \beta A$.
- 9) $\alpha(A + B) = \alpha A + \alpha B$.

Example

Let

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}, \quad B = \begin{bmatrix} 2 & 1 \\ -3 & 2 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix}.$$

Verify that $A(BC) = (AB)C$ and $A(B + C) = AB + AC$.

Solution:

Example

Let

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Verify that $A(BC) = (AB)C$ and $A(B + C) = AB + AC$.

Solution:

$$A(BC) = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 4 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 6 & 5 \\ 16 & 11 \end{bmatrix}$$

$$(AB)C = \begin{bmatrix} -4 & 5 \\ -6 & 11 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 6 & 5 \\ 16 & 11 \end{bmatrix}$$

Thus

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

Example

$$A(B + C) = \begin{bmatrix} 1 & 2 \\ 3 & 3 \end{bmatrix} \begin{bmatrix} 3 & 1 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 7 \\ 5 & 15 \end{bmatrix}$$

$$AB + AC = \begin{bmatrix} -4 & 5 \\ -6 & 11 \end{bmatrix} + \begin{bmatrix} 5 & 2 \\ 11 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 7 \\ 5 & 15 \end{bmatrix}$$

Hence, $A(B + C) = AB + AC$.

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Definition

1) A **row** Matrix, is a matrix of size $1 \times n$ has the following form

$$\mathbf{A} = [a_{11}, a_{12}, \dots, a_{1n}].$$

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- 3) A **square** matrix, is a matrix of size $n \times n$, equivalently, the number of rows is equal the number of columns.
- 4) The **zero** matrix of size $m \times n$, denoted by O_{mn} , is the matrix with all the entries are equal to zero.

Special Matrices

Example (Square Matrix)

$$A = \begin{bmatrix} 1 & -2 & -3 \\ 4 & 8 & -6 \\ 7 & 0 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & -2 & -3 & 2 \\ 4 & 8 & -6 & 3 \\ 7 & 0 & 1 & 2 \\ 9 & 3 & -5 & 0 \end{bmatrix}$$

Example (Zero Matrix)

$$0_{1,1} = [0] \quad 0_{2,3} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad 0_{4,4} = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

Theorem (Property of zero matrix)

Let A be a $m \times n$ matrix and let c be a scalar. Then, the following statements are true:

- 1) $A + O_{mn} = O_{mn} + A = A$.
- 2) $A + (-A) = O_{mn}$.
- 3) If $cA = O_{mn}$ then $c = 0$ or $A = O_{mn}$.

Example

Solve for X in the equation $3X + A = B$ with

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

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Solution: $3X + A = B \Rightarrow 3X = B - A \Rightarrow X = \frac{1}{3}(B - A)$. Hence

$$B - A = \begin{bmatrix} -4 & 6 \\ 2 & -2 \end{bmatrix} \Rightarrow X = \begin{bmatrix} -\frac{4}{3} & 2 \\ \frac{2}{3} & -\frac{2}{3} \end{bmatrix}$$

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Definition (Diagonal of a Matrix)

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Example

$$\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \\ 13 & 14 & 15 & 16 \end{bmatrix}$$

Diagonal of a matrix

Definition

Let $\mathbf{A} = [a_{ij}]$ be a square matrix. The **Diagonal** of \mathbf{A} is the set that contains the entries a_{ij} such that $i = j$.

Example

$\mathbf{A} = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \\ 13 & 14 & 15 & 16 \end{bmatrix}$. The diagonal of \mathbf{A} is $\mathbf{S} = \{1, 6, 7, 16\}$.

Identity Matrix

Definition

The $n \times n$ **identity matrix** is the matrix $I_n = [\delta_{ij}]$ with

$$\delta_{ij} = \begin{cases} 1 & \text{if } i = j, \\ 0 & \text{if } i \neq j. \end{cases}$$

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Example

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad I_4 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}.$$

Identity Matrix

Theorem

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① $AI_n = A$.

② $I_mA = A$.

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Example

$A = \begin{bmatrix} 3 & 4 & 1 \\ 2 & 6 & 3 \\ 0 & 1 & 8 \end{bmatrix}$. Show that $I_3A = AI_3 = A$.

Solution: Homework.

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- 3- The matrix \mathbf{A} is said to be a diagonal matrix if $a_{ij} = 0$ for all $i > j, i < j$, and there exists $a_{ii} \neq 0$.

Example

$$A = \begin{bmatrix} 1 & -2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

$$B = \begin{bmatrix} 7 & 0 & 0 \\ -1 & 3 & 0 \\ 1 & 4 & -5 \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -5 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

Example

$$A = \begin{bmatrix} 1 & -2 & 3 \\ 0 & 0 & 0 \\ 0 & 0 & 5 \end{bmatrix} \quad B = \begin{bmatrix} 7 & 0 & 0 \\ -1 & 3 & 0 \\ 1 & 4 & -5 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -5 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

- **A** is an upper triangular matrix

Example

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- **A** is an upper triangular matrix
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Example

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Definition (Matrix Transpose)

Let $\mathbf{A} = [a_{ij}]$ be an $m \times n$ matrix. The **transpose** of \mathbf{A} is formed by writing its columns as rows and it is denoted by \mathbf{A}^T .

Accordingly, the size of \mathbf{A}^T is $n \times m$ and if $\mathbf{A}^T = [b_{ij}]$ then

$$b_{ij} = a_{ji}$$

for $i = 1, \dots, m$ and $j = 1, \dots, n$.

Example

Determine the Transpose of the following Matrices:

$$① \mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}.$$

Solution:

Example

Determine the Transpose of the following Matrices:

$$\textcircled{1} \mathbf{A} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}.$$

Solution: \mathbf{A} is an 2×3 matrix with entries a_{ij} given by:

$$\begin{cases} a_{11} = 1, & a_{12} = 2, & a_{13} = 3, \\ a_{21} = 4, & a_{22} = 5, & a_{23} = 6. \end{cases}$$

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Determine the Transpose of the following Matrices:

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Then, \mathbf{A}^T is an 3×2 matrix with entries

$$\begin{aligned} b_{11} &= 1, & b_{12} &= 4, \\ b_{21} &= 2, & b_{22} &= 5, \\ b_{31} &= 3, & b_{32} &= 6. \end{aligned} \Rightarrow$$

Example

Determine the Transpose of the following Matrices:

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$$\begin{cases} a_{11} = 1, & a_{12} = 2, & a_{13} = 3, \\ a_{21} = 4, & a_{22} = 5, & a_{23} = 6. \end{cases}$$

Then, \mathbf{A}^T is an 3×2 matrix with entries

$$\begin{aligned} b_{11} &= 1, & b_{12} &= 4, \\ b_{21} &= 2, & b_{22} &= 5, \\ b_{31} &= 3, & b_{32} &= 6. \end{aligned} \quad \Rightarrow \mathbf{A}^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$$

Example

$$② \quad B = \begin{bmatrix} -3 & 2 & 1 \\ 4 & 3 & 2 \\ 1 & 2 & 5 \end{bmatrix}$$

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Example

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Definition (Symmetric Matrix)

An $n \times n$ matrix A is said to be **symmetric** if $A^T = A$, equivalently, when $a_{ij} = a_{ji}$.

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An $n \times n$ matrix A is said to be **symmetric** if $A^T = A$, equivalently, when $a_{ij} = a_{ji}$.

An $n \times n$ matrix A is said to be **skew-symmetric** if $A^T = -A$, equivalently, when $a_{ij} = -a_{ji}$.

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$$① \quad A = \begin{bmatrix} 2 & 3 & 4 \\ 3 & 1 & 5 \\ 4 & 5 & 3 \end{bmatrix}$$

Example

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$\Rightarrow \mathbf{A}$ is symmetric.

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$\Rightarrow C$ is neither symmetric and nor skew-symmetric.

Theorem (Properties of the Transpose)

Let A and B be two $m \times n$ matrices and let α be a scalar.

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- 4 $(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T.$

Example

Calculate $(AB)^T$ in two methods, where $A = \begin{bmatrix} 1 & 2 & 1 \\ 3 & 3 & 5 \\ 2 & 4 & 1 \end{bmatrix}$ and $B = \begin{bmatrix} 1 & 0 & 2 \\ 2 & 1 & 1 \\ 5 & 4 & 1 \end{bmatrix}$.

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$$AB = \begin{bmatrix} 10 & 6 & 5 \\ 34 & 23 & 14 \\ 15 & 8 & 9 \end{bmatrix}$$

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$$AB = \begin{bmatrix} 10 & 6 & 5 \\ 34 & 23 & 14 \\ 15 & 8 & 9 \end{bmatrix} \Rightarrow (AB)^T = \begin{bmatrix} 10 & 34 & 15 \\ 6 & 23 & 8 \\ 5 & 14 & 9 \end{bmatrix}.$$

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Example

Given $\mathbf{A} = \begin{bmatrix} 1 & 3 & 2 \\ 2 & 3 & 4 \end{bmatrix}$, Find $\mathbf{A}\mathbf{A}^T$ and $(\mathbf{A}\mathbf{A}^T)^T$. What can you conclude?