

Lab 8

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Bulding matrices

```
m <- matrix(c(1, 0, 0, 1), nrow = 2, ncol = 2, byrow = TRUE)
m
```

```
##      [,1] [,2]
## [1,]    1    0
## [2,]    0    1
```

You can test whether an item you have been given is a matrix using `is.matrix` and you can convert appropriate objects to matrices using `as.matrix`

```
m <- matrix(c(1, 0, 0, 1), nrow = 2, ncol = 2, byrow = TRUE)
```

```
is.matrix(m)
```

```
## [1] TRUE
```

```
as.matrix(data.frame(x = c(1, 0), y = c(0, 1)))
```

```
##      x y
## [1,] 1 0
## [2,] 0 1
```

Diagonal matrices

```
n <- 10
m <- diag(nrow = n, ncol = n)
m
```

```
##      [,1] [,2] [,3] [,4] [,5] [,6] [,7] [,8] [,9] [,10]
## [1,]    1    0    0    0    0    0    0    0    0    0
## [2,]    0    1    0    0    0    0    0    0    0    0
## [3,]    0    0    1    0    0    0    0    0    0    0
## [4,]    0    0    0    1    0    0    0    0    0    0
## [5,]    0    0    0    0    1    0    0    0    0    0
## [6,]    0    0    0    0    0    1    0    0    0    0
## [7,]    0    0    0    0    0    0    1    0    0    0
## [8,]    0    0    0    0    0    0    0    1    0    0
## [9,]    0    0    0    0    0    0    0    0    1    0
## [10,]   0    0    0    0    0    0    0    0    0    1
```

I will be exploiting a more interesting use of `diag` in my next post, so let's see how you can build matrices other than the identity with `diag` by specifying a vector of entries along the diagonal.

```
m <- diag(c(2, 1), nrow = 2, ncol = 2)
m
```

```
##      [,1] [,2]
## [1,]    2    0
## [2,]    0    1
```

Matrix algebra: Addition, scalar Multiplication, matrix Multipli- cation

```
m <- matrix(c(0, 2, 1, 0), nrow = 2, ncol = 2, byrow = TRUE)
m
```

```
##      [,1] [,2]
## [1,]    0    2
## [2,]    1    0
```

```
# Addition
```

```
m + m
```

```
##      [,1] [,2]
## [1,]    0    4
## [2,]    2    0
```

```
# Scalar multiplication
```

```
2 * m
```

```
##      [,1] [,2]
## [1,]    0    4
## [2,]    2    0
```

```
# Matrix multiplication
```

```
m %*% m
```

```
##      [,1] [,2]
## [1,]    2    0
## [2,]    0    2
```

Note: Be careful with the `*` operator: it does not perform matrix multiplication, but rather an entry-wise multiplication:

```
m * m
```

```
##      [,1] [,2]
## [1,]    0    4
## [2,]    1    0
```

Matrix transposes and inverses

To get the transpose of a matrix, you simply call the `t` function:

```
t(m)
```

```
##      [,1] [,2]
## [1,]    0    1
## [2,]    2    0
```

In contrast, inversion is a little more complex, partly because the function you want to use has a non-obvious name: `solve`.

```
solve(m)
```

```
##      [,1] [,2]  
## [1,]  0.0  1  
## [2,]  0.5  0
```

Now, you probably know this already, but the definition of a matrix's inverse is that the product of the matrix and its inverse is the identity matrix, if the inverse exists. I always find this a good way to make sure that I am correctly computing the inverse of a matrix:

```
solve(m) %*% m == diag(nrow = nrow(m), ncol = ncol(m))
```

```
##      [,1] [,2]  
## [1,] TRUE TRUE  
## [2,] TRUE TRUE
```

Eigenvalues and eigenvectors

```
m <- diag(nrow = 2, ncol = 2)
```

```
eigen(m)
```

```
## eigen() decomposition  
## $values  
## [1] 1 1  
##  
## $vectors  
##      [,1] [,2]  
## [1,]  0  -1  
## [2,]  1   0
```

Matrix metadata

```
m <- diag(nrow = 2, ncol = 2)
```

```
dim(m)
```

```
## [1] 2 2
```

```
nrow(m)
```

```
## [1] 2
```

```
ncol(m)
```

```
## [1] 2
```