CX1104: Linear Algebra for Computing

$$\begin{bmatrix}
a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\
a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\
\vdots & \vdots & \vdots & \ddots & \vdots \\
a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn}
\end{bmatrix}_{m \times n} \begin{bmatrix}
x_1 \\
x_2 \\
x_3 \\
\vdots \\
x_n
\end{bmatrix}_{n \times 1} = \begin{bmatrix}
b_1 \\
b_2 \\
\vdots \\
b_m
\end{bmatrix}_{m \times 1}$$

Chap. No : **7.2.1**

Lecture: Least Squares

Topic: Reviewing Basic Matrix Algebra

Concept: Binary Matrix Operations

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Rev: 3rd July 2020

Binary Matrix Operations

Consider two matrices:

$$A, B \in \mathbb{R}^{M \times N}$$

The matrices have:

- M rows
- N columns

Product with a scalar [edit]

If **A** is a matrix and c a scalar, then the matrices c**A** and d**A** are obtained by left or right multiplying all entries of **A** by c. If the scalars have the commutative property, then d**A** by d**C**.

If the product \mathbf{AB} is defined (that is the number of columns of \mathbf{A} equals the number of rows of \mathbf{B} , then

$$c(\mathbf{AB}) = (c\mathbf{A})\mathbf{B}$$
 and $(\mathbf{AB})c = \mathbf{A}(\mathbf{B}c)$.

If the scalars have the commutative property, then all four matrices are equal. More generally, all four are equal if c belongs to the center of a ring containing the entries of the matrices, because in this case $c\mathbf{X} = \mathbf{X}c$ for all matrices \mathbf{X}

What are some of the rules of binary matrix operations?

Commutative law of addition

If [A] and [B] are $m \times n$ matrices, then [A] + [B] = [B] + [A]

Associative law of addition

If [A], [B] and [C] are all $m \times n$ matrices, then [A] + ([B] + [C]) = ([A] + [B]) + [C]

Associative law of multiplication

If [A], [B] and [C] are $m \times n$, $n \times p$ and $p \times r$ size matrices, respectively, then [A]([B][C]) = ([A][B])[C]

and the resulting matrix size on both sides of the equation is $m \times r$.

Distributive law

If [A] and [B] are $m \times n$ size matrices, and [C] and [D] are $n \times p$ size matrices [A]([C]+[D])=[A][C]+[A][D]

$$([A]+[B])[C]=[A][C]+[B][C]$$

and the resulting matrix size on both sides of the equation is $m \times p$.

In general, $AB \neq BA$ even when the sizes allows for the operation.