

Matrix Algebra

Adam Wilson

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Matrix

A **matrix** is a rectangular array of **elements** or **entries** (numbers or functions) arranged in **rows** (horizontal) and **columns** (vertical).

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m1} & \cdots & a_{mn} \end{bmatrix}$$

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Equal Matrices

Two matrices of the same order are **equal** if their corresponding entries are equal. If matrices $\mathbf{A} = [a_{ij}]$ and $\mathbf{B} = [b_{ij}]$ are both $m \times n$, then

$$\mathbf{A} = \mathbf{B} \Leftrightarrow a_{ij} = b_{ij}, \quad 1 \leq i \leq m, 1 \leq j \leq n$$

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$$\mathbf{D} = \begin{bmatrix} a_{11} & 0 & \cdots & 0 \\ 0 & a_{22} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & a_{nn} \end{bmatrix}$$

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- The $n \times n$ **identity matrix**, denoted \mathbf{I}_n is:

$$\mathbf{I}_n = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$

Matrix Addition

Two matrices of the same order are added (or subtracted) by adding (or subtracting) corresponding entries and recording the results in a matrix of the same size. Using matrix notation, if $A = [a_{ij}]$ and $B = [b_{ij}]$ are both $m \times n$.

$$\mathbf{A} + \mathbf{B} = [a_{ij}] + [b_{ij}] = [a_{ij} + b_{ij}]$$

$$\mathbf{A} - \mathbf{B} = [a_{ij}] - [b_{ij}] = [a_{ij} - b_{ij}]$$

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Multiplication by a Scalar

To find the product of a matrix and a scalar (a complex number), multiply each entry of the matrix by that number. This is called **multiplication by a scalar**. Using matrix notation, if $\mathbf{A} = [a_{ij}]$, then

$$c \cdot \mathbf{A} = [c \cdot a_{ij}] = [a_{ij} \cdot c] = \mathbf{A} \cdot c$$

Example

Suppose that

$$\mathbf{A} = \begin{bmatrix} 3 & 1 & 5 \\ -2 & 0 & 6 \end{bmatrix}$$

$$\mathbf{B} = \begin{bmatrix} 4 & 1 & 0 \\ 8 & 1 & -3 \end{bmatrix}$$

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What is $\mathbf{A} + \mathbf{B}$?

$$\begin{bmatrix} 3 + 4 & 1 + 1 & 5 + 0 \\ -2 + 8 & 0 + 1 & 6 + -3 \end{bmatrix}$$

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What is $\mathbf{A} + \mathbf{B}$?

$$\begin{bmatrix} 3+4 & 1+1 & 5+0 \\ -2+8 & 0+1 & 6+(-3) \end{bmatrix} = \begin{bmatrix} 7 & 2 & 5 \\ 6 & 1 & 3 \end{bmatrix}$$

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$$3 \begin{bmatrix} 3 & 1 & 5 \\ -2 & 0 & 6 \end{bmatrix} - 2 \begin{bmatrix} 4 & 1 & 0 \\ 8 & 1 & -3 \end{bmatrix}$$

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$$\begin{bmatrix} 3 \cdot 3 & 3 \cdot 1 & 3 \cdot 5 \\ 3 \cdot (-2) & 3 \cdot 0 & 3 \cdot 6 \end{bmatrix} - \begin{bmatrix} 2 \cdot 4 & 2 \cdot 1 & 2 \cdot 0 \\ 2 \cdot 8 & 2 \cdot 1 & 2 \cdot (-3) \end{bmatrix}$$

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$$\begin{bmatrix} 9 & 3 & 15 \\ -6 & 0 & 18 \end{bmatrix} - \begin{bmatrix} 8 & 2 & 0 \\ 16 & 2 & -6 \end{bmatrix}$$

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$$\begin{bmatrix} 9-8 & 3-2 & 15-0 \\ (-6)-16 & 0-2 & 18-(-6) \end{bmatrix}$$

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What is $3\mathbf{A} - 2\mathbf{B}$?

$$\begin{bmatrix} 1 & 1 & 15 \\ -22 & -2 & 24 \end{bmatrix}$$

Properties of Matrix Addition and Scalar Multiplication

Suppose **A**, **B**, and **C** are $m \times n$ matrices and c and k are scalars. Then the following properties hold:

- $\mathbf{A} + \mathbf{B} = \mathbf{B} + \mathbf{A}$ (Commutativity)

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Vectors

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Vector addition and Scalar Multiplication

Let

$$\vec{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \quad \text{and} \quad \vec{y} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix}$$

be vectors in \mathbb{R}^n and c be any scalar. Then, we have:

$$\begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} + \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} = \begin{bmatrix} x_1 + y_1 \\ \vdots \\ x_n + y_n \end{bmatrix} \quad \text{and} \quad c \cdot \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} c \cdot x_1 \\ \vdots \\ c \cdot x_n \end{bmatrix}$$

Properties of Vector Addition and Multiplication

For vectors \vec{u} , \vec{v} , and \vec{w} in \mathbb{R}^n and scalars c and k .

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- $\vec{u} + (\vec{v} + \vec{w}) = (\vec{u} + \vec{v}) + \vec{w}$ (Associativity)
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Dot Product

The **dot product** of a row vector \vec{x} and a column vector \vec{y} of equal length n is the result of adding the products of the corresponding entries as follows:

$$\begin{aligned}\vec{x} \cdot \vec{y} &= [x_1 \quad \cdots \quad x_n] \cdot \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \\ &= x_1 \cdot y_1 + x_2 \cdot y_2 + \cdots + x_n \cdot y_n\end{aligned}$$

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Example

Consider

$$\vec{r} = [3 \quad -5 \quad 2] \quad \text{and} \quad \vec{c} = \begin{bmatrix} 3 \\ 4 \\ -5 \end{bmatrix}$$

What is $\vec{r} \cdot \vec{c}$?

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Example

Consider

$$\vec{r} = [3 \quad -5 \quad 2] \quad \text{and} \quad \vec{c} = \begin{bmatrix} 3 \\ 4 \\ -5 \end{bmatrix}$$

What is $\vec{r} \cdot \vec{c}$?

$$[3 \quad -5 \quad 2] \cdot \begin{bmatrix} 3 \\ 4 \\ -5 \end{bmatrix} = 3 \cdot 3 + (-5) \cdot 4 + 2 \cdot (-5) = 9 - 20 - 10 = -21$$

Matrix Product

The **matrix product** of a $m \times r$ matrix **A** and a $r \times n$ matrix **B** is denoted

$$\mathbf{C} = \mathbf{A} \cdot \mathbf{B} = \mathbf{AB}$$

where the ij th entry of **C** is the dot product of the i th row vector of **A** and the j th column vector of **B**:

$$c_{ij} = [a_{i1} \quad a_{i2} \quad \cdots \quad a_{ir}] \cdot \begin{bmatrix} b_{1j} \\ \vdots \\ b_{rj} \end{bmatrix}$$

The matrix **C** has order $m \times n$.

Example

Perform \mathbf{AB} where

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

Example

Perform \mathbf{AB} where

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

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Example

Perform \mathbf{AB} where

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

$$\begin{array}{c|c} & \begin{bmatrix} 3 & 1 \\ 2 & -4 \\ -1 & 0 \end{bmatrix} \\ \hline \begin{bmatrix} 1 & -1 & 3 \\ 0 & 4 & 2 \end{bmatrix} & \begin{bmatrix} -2 & 5 \end{bmatrix} \end{array}$$

Example

Perform \mathbf{AB} where

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

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Example

Perform \mathbf{AB} where

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

$$\begin{array}{c|c} & \begin{bmatrix} 3 & 1 \\ 2 & -4 \\ -1 & 0 \end{bmatrix} \\ \hline \begin{bmatrix} 1 & -1 & 3 \\ 0 & 4 & 2 \end{bmatrix} & \begin{bmatrix} -2 & 5 \\ 6 & -16 \end{bmatrix} \end{array}$$

Example

Perform \mathbf{AB} where

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

Example

Perform \mathbf{AB} where

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

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Example

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

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	$\begin{bmatrix} 2 & 5 & 1 & 4 \\ 4 & 8 & 0 & 6 \\ -3 & 1 & -2 & -1 \end{bmatrix}$
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Properties of Matrix Multiplication

- $(\mathbf{AB})\mathbf{C} = \mathbf{A}(\mathbf{BC})$ (Associativity)
- $\mathbf{A}(\mathbf{B} + \mathbf{C}) = \mathbf{AB} + \mathbf{AC}$ (Distributivity)
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Properties of Identity Matrices

For a $m \times n$ matrix \mathbf{A} :

- $\mathbf{A} \cdot \mathbf{I}_n = \mathbf{A}$ and $\mathbf{I}_m \cdot \mathbf{A} = \mathbf{A}$
- $\mathbf{A} \cdot \mathbf{0}_n = \mathbf{0}_{mn}$ and $\mathbf{0}_m \cdot \mathbf{A} = \mathbf{0}_{mn}$

Inverse Matrix

If there exists, for an $n \times n$ matrix \mathbf{A} , another matrix \mathbf{A}^{-1} of the same order such that

$$\mathbf{A}^{-1}\mathbf{A} = \mathbf{A}\mathbf{A}^{-1} = \mathbf{I}_n$$

then \mathbf{A}^{-1} is called the **inverse** of matrix \mathbf{A} , and \mathbf{A} is called **invertible**.

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Vocabulary

- A square matrix that is not invertible is called **singular**.
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Invertible Matrix Properties

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Invertible Matrix Properties

- If \mathbf{A} is invertible, then so is \mathbf{A}^{-1} and $(\mathbf{A}^{-1})^{-1} = \mathbf{A}$
- If \mathbf{A} and \mathbf{B} are invertible matrices of the same order, then their product \mathbf{AB} is invertible. In fact, $(\mathbf{AB})^{-1} = \mathbf{B}^{-1}\mathbf{A}^{-1}$

Inverses by Reduced Row Echelon Form

For an $n \times n$ matrix \mathbf{A} , the following process will calculate \mathbf{A}^{-1} , or show that \mathbf{A} is not invertible.

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Step 1: Form the $n \times 2n$ augmented matrix $\mathbf{M} = [\mathbf{A} | \mathbf{I}_n]$.

Step 2: Transform \mathbf{M} into Reduced Row Echelon Form.

Step 3:

- If the left hand side of \mathbf{M} is the identity matrix, then the right hand side is \mathbf{A}^{-1} .
- Otherwise, \mathbf{A} is a non-invertible matrix.

Example

Consider the matrix:

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

Find \mathbf{A}^{-1}

Example

Consider the matrix:

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

Find \mathbf{A}^{-1}

Start by building the augmented matrix

$$\mathbf{M}_A = \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \end{array} \right]$$

Then transform \mathbf{M}_A into Reduced Row Echelon Form.

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 1 & 0 & 1 & 0 & 0 & 1 \end{array} \right] R_3 = r_3 - r_1$$

Example

$$\begin{bmatrix} 1 & 1 & 1 & | & 1 & 0 & 0 \\ 0 & 2 & 1 & | & 0 & 1 & 0 \\ 1 & 0 & 1 & | & 0 & 0 & 1 \end{bmatrix} R_3 = r_3 - r_1$$
$$\Rightarrow \begin{bmatrix} 1 & 1 & 1 & | & 1 & 0 & 0 \\ 0 & 2 & 1 & | & 0 & 1 & 0 \\ 0 & -1 & 0 & | & -1 & 0 & 1 \end{bmatrix}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & -1 & 0 & -1 & 0 & 1 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & -1 & 0 & -1 & 0 & 1 \end{array} \right] \begin{array}{l} \\ R_2 = -r_3 \\ R_3 = r_2 \end{array}$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 \\ 0 & -1 & 0 & -1 & 0 & 1 \end{array} \right] \begin{array}{l} R_2 = -r_3 \\ R_3 = r_2 \end{array} \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 2 & 1 & 0 & 1 & 0 \end{array} \right] \end{aligned}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 2 & 1 & 0 & 1 & 0 \end{array} \right]$$

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$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 2 & 1 & 0 & 1 & 0 \end{array} \right] R_3 = r_3 - 2r_2$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 2 & 1 & 0 & 1 & 0 \end{array} \right] R_3 = r_3 - 2r_2 \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right] \end{aligned}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right] R_1 = r_1 - r_3$$

Example

$$\begin{bmatrix} 1 & 1 & 1 & | & 1 & 0 & 0 \\ 0 & 1 & 0 & | & 1 & 0 & -1 \\ 0 & 0 & 1 & | & -2 & 1 & 2 \end{bmatrix} R_1 = r_1 - r_3$$
$$\Rightarrow \begin{bmatrix} 1 & 1 & 0 & | & 3 & -1 & -2 \\ 0 & 1 & 0 & | & 1 & 0 & -1 \\ 0 & 0 & 1 & | & -2 & 1 & 2 \end{bmatrix}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 0 & 3 & -1 & -2 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 0 & 3 & -1 & -2 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right] R_1 = r_1 - r_2$$

Example

$$\begin{bmatrix} 1 & 1 & 0 & | & 3 & -1 & -2 \\ 0 & 1 & 0 & | & 1 & 0 & -1 \\ 0 & 0 & 1 & | & -2 & 1 & 2 \end{bmatrix} R_1 = r_1 - r_2$$
$$\Rightarrow \begin{bmatrix} 1 & 0 & 0 & | & 2 & -1 & -1 \\ 0 & 1 & 0 & | & 1 & 0 & -1 \\ 0 & 0 & 1 & | & -2 & 1 & 2 \end{bmatrix}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 0 & 0 & 2 & -1 & -1 \\ 0 & 1 & 0 & 1 & 0 & -1 \\ 0 & 0 & 1 & -2 & 1 & 2 \end{array} \right]$$

Since the left hand side is I_3 , we know the right hand side is the inverse:

$$\mathbf{A}^{-1} = \begin{bmatrix} 2 & -1 & -1 \\ 1 & 0 & -1 \\ -2 & 1 & 2 \end{bmatrix}$$

Example

Consider the matrix:

$$\mathbf{B} = \begin{bmatrix} 3 & 0 & 3 \\ -1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

Find \mathbf{B}^{-1}

Example

Consider the matrix:

$$\mathbf{B} = \begin{bmatrix} 3 & 0 & 3 \\ -1 & 2 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

Find \mathbf{B}^{-1}

Start by building the augmented matrix

$$\mathbf{M}_B = \left[\begin{array}{ccc|ccc} 3 & 0 & 3 & 1 & 0 & 0 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right]$$

Then transform \mathbf{M}_B into Reduced Row Echelon Form.

Example

$$\left[\begin{array}{ccc|ccc} 3 & 0 & 3 & 1 & 0 & 0 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 3 & 0 & 3 & 1 & 0 & 0 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right] \begin{array}{l} R_1 = r_3 \\ \\ R_3 = r_1 \end{array}$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 3 & 0 & 3 & 1 & 0 & 0 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 1 & 1 & 2 & 0 & 0 & 1 \end{array} \right] \begin{array}{l} R_1 = r_3 \\ \\ R_3 = r_1 \end{array} \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 3 & 0 & 3 & 1 & 0 & 0 \end{array} \right] \end{aligned}$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 3 & 0 & 3 & 1 & 0 & 0 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 3 & 0 & 3 & 1 & 0 & 0 \end{array} \right] \quad \begin{array}{l} R_2 = r_2 + r_1 \\ R_3 = r_2 - 3r_1 \end{array}$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ -1 & 2 & 1 & 0 & 1 & 0 \\ 3 & 0 & 3 & 1 & 0 & 0 \end{array} \right] \begin{array}{l} R_2 = r_2 + r_1 \\ R_3 = r_2 - 3r_1 \end{array} \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 3 & 3 & 0 & 1 & 1 \\ 0 & -3 & -3 & 1 & 0 & -1 \end{array} \right] \end{aligned}$$

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Example

$$\left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 3 & 3 & 0 & 1 & 1 \\ 0 & -3 & -3 & 1 & 0 & -1 \end{array} \right] \begin{array}{l} \\ R_2 = \frac{1}{3}r_2 \\ R_3 = r_3 + r_2 \end{array}$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 3 & 3 & 0 & 1 & 1 \\ 0 & -3 & -3 & 1 & 0 & -1 \end{array} \right] \begin{array}{l} R_2 = \frac{1}{3}r_2 \\ R_3 = r_3 + r_2 \end{array} \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & 0 & 1 & 1 & 0 \end{array} \right] \end{aligned}$$

Example

$$\begin{aligned} & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 3 & 3 & 0 & 1 & 1 \\ 0 & -3 & -3 & 1 & 0 & -1 \end{array} \right] \begin{array}{l} R_2 = \frac{1}{3}r_2 \\ R_3 = r_3 + r_2 \end{array} \\ \Rightarrow & \left[\begin{array}{ccc|ccc} 1 & 1 & 2 & 0 & 0 & 1 \\ 0 & 1 & 1 & 0 & \frac{1}{3} & \frac{1}{3} \\ 0 & 0 & 0 & 1 & 1 & 0 \end{array} \right] \end{aligned}$$

This means that \mathbf{B} is a non-invertible matrix.

Invertibility and Solutions

Consider the matrix equation $\mathbf{A}\vec{x} = \vec{b}$.

Where \mathbf{A} is an $n \times n$ matrix, and \vec{x} and \vec{b} are of length n .

- A unique solution exists if and only if \mathbf{A} is invertible.

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Consider the matrix equation $\mathbf{A}\vec{x} = \vec{b}$.

Where \mathbf{A} is an $n \times n$ matrix, and \vec{x} and \vec{b} are of length n .

- A unique solution exists if and only if \mathbf{A} is invertible.
- Otherwise there are either:
 - No solutions.
 - Infinitely many solutions.

(Another method must be used to determine which.)

Example

Consider the system

$$\begin{array}{ccccccccc} x & + & y & + & z & = & 2 \\ & & 2y & + & z & = & -1 \\ x & & & + & z & = & 3 \end{array}$$

Example

Consider the system

$$\begin{array}{rcrcrcrcrcl} x & + & y & + & z & = & 2 \\ & & 2y & + & z & = & -1 \\ x & & & & + & z & = & 3 \end{array}$$

We can write this as the matrix equation:

$$\underbrace{\begin{bmatrix} 1 & 1 & 1 \\ 0 & 2 & 1 \\ 1 & 0 & 1 \end{bmatrix}}_{\mathbf{A}} \underbrace{\begin{bmatrix} x \\ y \\ z \end{bmatrix}}_{\vec{x}} = \underbrace{\begin{bmatrix} 2 \\ -1 \\ 3 \end{bmatrix}}_{\vec{b}}$$

Example

So, if \mathbf{A} is invertible, then we can solve the matrix equation for \vec{x}

$$\mathbf{A}\vec{x} = \vec{b}$$

Example

So, if \mathbf{A} is invertible, then we can solve the matrix equation for \vec{x}

$$\mathbf{A}\vec{x} = \vec{b}$$

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So, if we can compute $\mathbf{A}^{-1}\vec{b}$ we will have solved the system.

Example

$$\left[\begin{array}{ccc|c} 2 & -1 & -1 & 2 \\ 1 & 0 & -1 & -1 \\ -2 & 1 & 2 & 0 \end{array} \right]$$

Example

$$\left[\begin{array}{ccc|c} & & & 2 \\ & & & -1 \\ & & & 0 \\ \hline 2 & -1 & -1 & \\ 1 & 0 & -1 & 5 \\ -2 & 1 & 2 & 2 \end{array} \right]$$

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So, we have

$$\begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 5 \\ 2 \\ -5 \end{bmatrix}$$

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- The equation $\mathbf{A}\vec{x} = \vec{b}$ has a unique solution for every $\vec{b} \in \mathbb{R}^n$.