

Lec17: Matrices

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Matrices

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Example 2. What is the size of the matrix below?

$$\begin{pmatrix} \frac{1}{3} & -\frac{1}{4} & \frac{2}{9} \\ \frac{3}{11} & 4 & \frac{7}{11} \end{pmatrix}$$

ANSWER : It is a 2×3 matrix.

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Entries of a matrix

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Exercise 3. For example, if $A = \begin{pmatrix} 1 & 2 & 3 & 1 \\ -4 & 7 & 8 & -2 \\ -3 & 5 & 0 & 10 \end{pmatrix}$,

then ~~S~~ $[A]_{23} = 8$ and $[A]_{33} = 0$ $[A]_{32} = 5$ and $[A]_{24} = -2$


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Sometimes we write $[A]_{ij}$ as a_{ij} .

We generally use capital letters for matrices.

Adding or scaling matrices



Adding and scaling (multiplying by a scalar) matrices

To **add** or **scale matrices**, we just add or scale the corresponding entries, just like vectors.



Sometimes, you cannot add matrices : When the size of the matrices do not match, their sum or difference is not defined.

Exercise 4. Let $A = \begin{pmatrix} 2 & 3 \\ 1 & -3 \\ 0 & 4 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 5 & 0 \end{pmatrix}$ and $C = \begin{pmatrix} 1 & 3 \\ 3 & 0 \\ 2 & 5 \end{pmatrix}$.

Find, if possible, $A + C$, $A + B$, $4B$ and $2A - C$.

$$\begin{pmatrix} 2 & 3 \\ 1 & -3 \\ 0 & 4 \end{pmatrix} + \begin{pmatrix} 1 & 3 \\ 3 & 0 \\ 2 & 5 \end{pmatrix} = \begin{pmatrix} 3 & 6 \\ 4 & -3 \\ 2 & 9 \end{pmatrix}$$

$$4 \begin{pmatrix} 1 & 2 & 3 \\ -1 & 5 & 0 \end{pmatrix} = \begin{pmatrix} 4 & 8 & 12 \\ -4 & 20 & 0 \end{pmatrix}$$

$$3 \times 1$$
$$4 \begin{pmatrix} 1 \\ -2 \\ 3 \end{pmatrix}$$

Adding or scaling matrices

Exercise 4, continued. Let $A = \begin{pmatrix} 2 & 3 \\ 1 & -3 \\ 0 & 4 \end{pmatrix}$, $B = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 5 & 0 \end{pmatrix}$ and $C = \begin{pmatrix} 1 & 3 \\ 3 & 0 \\ 2 & 5 \end{pmatrix}$.

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$$2A - C$$

$$= 2 \begin{pmatrix} 2 & 3 \\ 1 & -3 \\ 0 & 4 \end{pmatrix} - \begin{pmatrix} 1 & 3 \\ 3 & 0 \\ 2 & 5 \end{pmatrix}$$

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

$$= \begin{pmatrix} 3 & 3 \\ -1 & -6 \\ -2 & 3 \end{pmatrix}$$

Linear equations in matrix form

The **system of linear equations**

$$\begin{array}{rrcr} x_1 & + & 2x_2 & + & 3x_3 & = & 1 \\ 4x_1 & + & 5x_2 & + & 6x_3 & = & -1 \\ 7x_1 & - & 5x_2 & - & 9x_3 & = & 0 \end{array}$$

can be written in matrix form as

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Let's look at the left hand side and see how the “multiplication” works.

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & -5 & -9 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 + 2x_2 + 3x_3 \\ 4x_1 + 5x_2 + 6x_3 \\ 7x_1 - 5x_2 - 9x_3 \end{pmatrix}$$

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This is the basis of **matrix multiplication**.

Matrix multiplication

Example 5. If $A = \begin{pmatrix} 7 & 2 \\ 1 & 4 \end{pmatrix}$ and $B = \begin{pmatrix} 3 & 5 \\ 6 & 8 \end{pmatrix}$

then

$$AB = \begin{pmatrix} 7 & 2 \\ 1 & 4 \end{pmatrix} \begin{pmatrix} 3 & 5 \\ 6 & 8 \end{pmatrix} = \begin{pmatrix} & \\ & \end{pmatrix} = \begin{pmatrix} & \\ & \end{pmatrix}.$$

What about

$$BA = \begin{pmatrix} 3 & 5 \\ 6 & 8 \end{pmatrix} \begin{pmatrix} 7 & 2 \\ 1 & 4 \end{pmatrix} = \begin{pmatrix} & \\ & \end{pmatrix}.$$

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Notice that $AB \neq BA$! Matrix multiplication is not commutative.

Matrix multiplication

Exercise 6. Given $A = \begin{pmatrix} 1 & 5 & 3 \\ -3 & 2 & 4 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{pmatrix}$, find BA and AB .

What do you notice about the sizes of these matrices?

BA

$B \rightarrow \begin{pmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 5 & 3 \\ -3 & 2 & 4 \end{pmatrix} \begin{matrix} \swarrow A \\ \nwarrow BA \end{matrix}$

$\begin{pmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{pmatrix} \begin{pmatrix} 1 & 5 & 3 \\ -3 & 2 & 4 \end{pmatrix} = \begin{pmatrix} 1 & 5 & 3 \\ 2-9 & 10+6 & 6+12 \\ 4+3 & 20-2 & 12-4 \end{pmatrix}$

$BA = \begin{pmatrix} 1 & 5 & 3 \\ 7 & 16 & 18 \\ 7 & 18 & 8 \end{pmatrix}$

$\begin{pmatrix} 1 & 5 & 3 \\ -3 & 2 & 4 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{pmatrix} = \begin{pmatrix} 1+10+12 & 15-3 \\ -3+4+16 & 6-4 \end{pmatrix}$

$AB = \begin{pmatrix} 23 & 12 \\ 17 & 2 \end{pmatrix}$

Matrix multiplication

Exercise 6. Given $A = \begin{pmatrix} 1 & 5 & 3 \\ -3 & 2 & 4 \end{pmatrix}$ and $B = \begin{pmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{pmatrix}$, find BA and AB .

What do you notice about the sizes of these matrices?



AB and BA have different sizes!

Matrix multiplication with Maple

```
> with(LinearAlgebra):  
> # Enter the matrices column by column  
  
A := < <1,-3>|<-5,2>|<3,4> >;  
B := < <1,2,4>|<0,3,-1> >;  
  
A :=  $\begin{bmatrix} 1 & -5 & 3 \\ -3 & 2 & 4 \end{bmatrix}$   
B :=  $\begin{bmatrix} 1 & 0 \\ 2 & 3 \\ 4 & -1 \end{bmatrix}$   
  
> # For matrix multiplication, use . not *  
  
BA := B.A;  
AB := A.B;  
  
BA :=  $\begin{bmatrix} 1 & -5 & 3 \\ -7 & -4 & 18 \\ 7 & -22 & 8 \end{bmatrix}$   
AB :=  $\begin{bmatrix} 3 & -18 \\ 17 & 2 \end{bmatrix}$ 
```

Matrix multiplication

Exercise 7. Let $C = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 0 & 1 \\ -1 & 0 & -2 \end{pmatrix}$ and $D = \begin{pmatrix} -1 \\ -2 \\ -3 \end{pmatrix}$.

Find, if possible, CD and DC .

Matrix multiplication

Exercise 7. Let $C = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 0 & 1 \\ -1 & 0 & -2 \end{pmatrix}$ and $D = \begin{pmatrix} -1 \\ -2 \\ -3 \end{pmatrix}$.

Find, if possible, CD and DC .

$$CD = \begin{pmatrix} 1 & 2 & 3 \\ 1 & 0 & 1 \\ -1 & 0 & -2 \end{pmatrix} \begin{pmatrix} -1 \\ -2 \\ -3 \end{pmatrix} = \begin{pmatrix} -1-4-9 \\ -1+0-3 \\ 1+0+6 \end{pmatrix} = \begin{pmatrix} -14 \\ -4 \\ 7 \end{pmatrix}$$

$(3 \times 3) \quad (3 \times 1)$
 3×1

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

$3 \times 1 \quad 3 \times 3$
Not possible

Matrix multiplication with Maple

```
> with(LinearAlgebra):  
> # Enter the matrices column by column  
  
C := < <1,1,-1>|<2,0,0>|<3,1,-2> >;  
M := < -1,-2,-3>;  
  

$$C := \begin{bmatrix} 1 & 2 & 3 \\ 1 & 0 & 1 \\ -1 & 0 & -2 \end{bmatrix}$$

$$M := \begin{bmatrix} -1 \\ -2 \\ -3 \end{bmatrix}$$
  
  
> # For matrix multiplication, use . not *  
  
CM := C.M;  
  

$$CM := \begin{bmatrix} -14 \\ -4 \\ 7 \end{bmatrix}$$
  
  
> MC := M.C;  
Error, (in LinearAlgebra:-Multiply) cannot multiply a column  
Vector and a Matrix
```

Zero matrices



Zero matrices : Defintion.

The $m \times n$ **zero matrix** is the $m \times n$ matrix with all entries equal to zero.

For example, $0 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ is the 2×2 zero matrix and

$0 = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$ is the 3×4 zero matrix.

$$\begin{matrix} A + 0 \\ 3 \times 2 & 3 \times 2 \end{matrix}$$



Zero matrices : Property.

For any matrix A , $A + 0 = 0 + A = A$,
where 0 denotes the zero matrix which is the same size as A .

Identity matrices



Diagonal entries of a matrix.

The **diagonal** entries of a matrix A are the entries $[A]_{11}, [A]_{22}, \dots, [A]_{ii} \dots$

Example 8. Circle the diagonal entries of the following matrix

$$\begin{pmatrix} 7 & 2 & 3 \\ \sqrt{3} & 1 & \cos 9 \\ -1 & \pi & 0 \end{pmatrix}.$$



Identity matrices : Definition.

The $n \times n$ **identity matrix** is the $n \times n$ matrix with all **diagonal** entries equal to 1 and zeros everywhere else.

*NB : All identity matrices are **square** matrices.*

$I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ is the 2×2 identity matrix and

$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ is the 3×3 ~~zero~~ ^{identity} matrix.



Identity matrices : Property.

For any matrix A , $AI = IA = A$.

*In other words, multiplying a matrix by the identity matrix leaves it unchanged/**identical**.*

Zero and identity matrices

Example 9. For $A = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix}$, use the properties seen earlier to find AI , IA , $A + 0$, $0 + A$ and check by performing the appropriate calculations.

☑ Using the properties

$$AI = A$$

$$IA = A$$

$$A + 0 = A$$

$$0 + A = A$$

☑ check using calculations

$$AI = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 3+0 & 0+1 \\ 2+0 & 0+5 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} = A$$

$$A + 0 = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} + \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} \quad \checkmark$$

Zero and identity matrices

Example 9. For $A = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix}$, use the properties seen earlier to find AI , IA , $A + 0$, $0 + A$ and check by performing the appropriate calculations.

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$AI = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} = \begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 3 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix} 3 & 1 \\ 2 & 5 \end{pmatrix} \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ 5 \end{pmatrix}$$

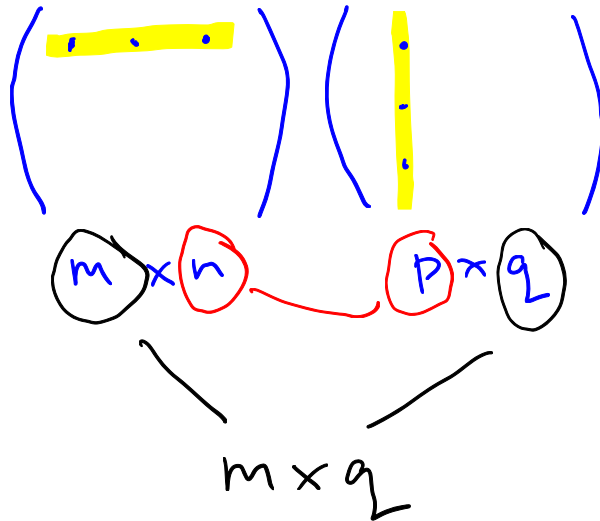
Matrix multiplication: Definition and Properties



Multiplying two matrices is not always possible!

Suppose that A is an $m \times n$ matrix and B is a $p \times q$ matrix.

- Calculating AB is possible if and only if $n = p$, i.e. iff the number of columns of A , which is on the left of the product, is equal to the number of row of B , which is on the right of the product.
- If $n = p$, the product exists and is a matrix with m rows and q columns, i.e. the same number of rows as A , which is on the left of the product, and the same number of columns as B , which is on the right of the product.



Need $n=p$ for the product to exist

The product is a $m \times q$ matrix

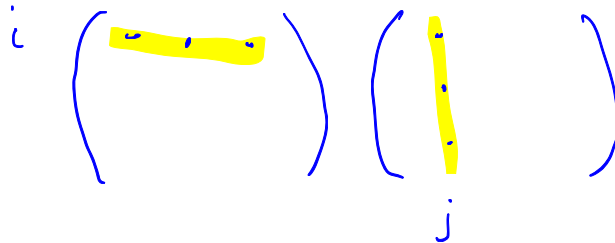
Matrix multiplication: Definition and Properties



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Formal definition of matrix multiplication

Suppose that A , B and C are matrices for which the relevant products exist. Then, if A is an $m \times n$ matrix and B is a $n \times q$ matrix then

$$[AB]_{ij} = \sum_{k=1}^n [A]_{ik} [B]_{kj}$$

$$i=2, j=1$$

Eg, for $i = 2, j = 1, n = 3$, $[AB]_{21} = [A]_{21}[B]_{11} + [A]_{22}[B]_{21} + [A]_{23}[B]_{31}$.

Matrix multiplication: Definition and Properties



Properties of matrix multiplication.

Suppose that A , B and C are matrices for which the relevant products exist. Then,

1. $A(BC) = (AB)C$ (associativity) ABC
2. $A(B + C) = AB + AC$ (distributivity)
3. $A(\lambda B) = \lambda AB$ for any $\lambda \in \mathbb{R}$
4. $AI = IA = A$
5. In general $AB \neq BA$



Matrix multiplication is not commutative

Exercise 10. Is it true that $(A + B)^2 = A^2 + 2AB + B^2$?

$$\begin{aligned} (A+B)(A+B) &= AA + AB + BA + BB \\ &= (A+B)A + (A+B)B = \end{aligned}$$

$No!$