

3 Multiplication & Inverse Matrices

① matmul.
(standard rule)

$$\begin{matrix} & & \text{col 4} \\ \text{row 3} & \left[\begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \right] & \left[\begin{array}{c} | \\ | \\ | \end{array} \right] = \left[\begin{array}{c} \\ \\ c_{34} \end{array} \right] \\ & \underset{A}{m \times n} & \underset{B}{n \times p} \quad \underset{C}{m \times p} \end{matrix}$$

$$\begin{aligned} c_{34} &= (\text{row 3 of } A) \cdot (\text{col 4 of } B) \\ &= a_{31}b_{14} + a_{32}b_{24} + \dots \\ &= \sum_{k=1}^n a_{3k}b_{k4} \end{aligned}$$

② matmul

(matrix-matrix multiplication of columns of A as many matrix-vector products)

$$\begin{matrix} & & \text{col 1} & \text{col 2} & \dots & \text{col n} \\ \left[\begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \right] & \left[\begin{array}{c} | & | & \dots & | \end{array} \right] = \left[\begin{array}{c} | \\ | \\ | \end{array} \right] \\ & \underset{A}{m \times n} & \underset{B}{n \times 1} & \dots & \underset{B}{n \times 1} & \underset{C}{m \times n} \end{matrix}$$

③ matmul

(matrix-matrix multiplication as many vector-matrix products)

$$\begin{matrix} & \text{row 1} & \text{row 2} & \dots & \text{row n} \\ \left[\begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \right] & \left[\begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \right] = \left[\begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \right] \\ & \underset{A}{m \times n} & \underset{B}{n \times p} & \dots & \underset{B}{n \times p} & \underset{C}{m \times p} \end{matrix}$$

④ matmul
as sum of all
outer products

$$\begin{matrix} \text{col of } A & \times & \text{row of } B & \Rightarrow & (m \times n) \\ (m \times 1) & & (1 \times n) & & \end{matrix}$$



4 ways of looking at matmul!

Block multiplication

$$\begin{bmatrix} A_1 & A_2 \\ A_3 & A_4 \end{bmatrix} \begin{bmatrix} B_1 & B_2 \\ B_3 & B_4 \end{bmatrix} = \begin{bmatrix} \text{---} & \text{---} \\ \text{---} & \text{---} \end{bmatrix}$$

$A \qquad B$

(non-trivial but it's elegant)

Inverses (square matrix)

A^{-1} , if exist, $A^{-1}A = AA^{-1} = I$.

\downarrow
A is called invertible / nonsingular

ex.

$$A = \begin{bmatrix} 1 & 3 \\ 2 & 6 \end{bmatrix}$$

can find $\vec{x} \neq 0$ such that $A\vec{x} = 0$

Proof: suppose A^{-1} exists. Then

$$A^{-1}(Ax) = A^{-1}0$$

$x = 0$
but $x \neq 0$, so A^{-1} doesn't exist,

ex. $A = \begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix}$

A should be invertible b.c. 2 cols not dependent
How should we find A^{-1}

$$\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$A \quad A^{-1} \quad I$

Finding the inverse is like solving 2 systems!

$$A \times \text{col } j \text{ of } A^{-1} = \text{col } j \text{ of } I$$

Gauss-Jordan (solve 2 eqs at once)

$$\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} a \\ c \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 3 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} b \\ d \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

↓

Jordan says keep going
↘

$$\begin{bmatrix} 1 & 3 & | & 1 & 0 \\ 2 & 7 & | & 0 & 1 \end{bmatrix} \xrightarrow{A \quad I} \begin{bmatrix} 1 & 3 & | & 1 & 0 \\ 0 & 1 & | & -2 & 1 \end{bmatrix} \xrightarrow{I \quad A^{-1}} \begin{bmatrix} 1 & 0 & | & 7 & -3 \\ 0 & 1 & | & -2 & 1 \end{bmatrix}$$


It turns out that if we do elim. for the left part, the right part will become the inverse.

why?

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a \\ c \end{bmatrix} = \begin{bmatrix} 7 \\ -2 \end{bmatrix}$$

$$\Rightarrow \begin{aligned} a &= 7 \\ c &= -2 \end{aligned}$$

$$E[A \ I] = [I \ A^{-1}]$$


$$E = A^{-1}$$