

## Lecture 11 Matrix Operations (Section 2.1)

Today's lecture \* basic operations that can be applied to matrices

### Terminology

Def<sup>n</sup> A matrix is a rectangular array of numbers. Numbers are called entries

Size of a matrix (# of rows)  $\times$  (# of columns)

e.g.  $A$  is an  $m \times n$  matrix  $\Rightarrow$   $m$  rows and  $n$  columns

Denote entry in row  $i$  column  $j$  by  $a_{ij}$

General  $m \times n$  matrix

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & \cdots & \cdots & a_{2n} \\ \vdots & & & \vdots \\ a_{m1} & \cdots & \cdots & a_{mn} \end{bmatrix} = [\vec{a}_1 \cdots \vec{a}_n] = [a_{ij}]$$

Ex  $A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \end{bmatrix}$   $\leftarrow 2 \times 3$  matrix

Octave:  $A = [1 \ 2 \ 3; \ 3 \ 4 \ 5]$

Square matrix: an  $n \times n$  matrix

diagonal matrix: a square matrix of form

$$\begin{bmatrix} a_{11} & & \\ & a_{22} & \\ & & \ddots \\ & & & a_{nn} \end{bmatrix}$$

identity matrix  $I_n$ : a  $n \times n$  diagonal matrix with 1's on diagonal

Zero matrix:  
a matrix with all zeroes

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Octave:

- `eye(3)`
- `v = [a1 a2 ... an]`
- `D = diag(v)`

## Operations on Matrices

A. Transpose  $\leftrightarrow$  swap rows and columns

Ex  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$   $A^T = \begin{bmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{bmatrix}$

B. Sums and Scalars

Let  $A$  and  $B$  be two matrices of the same size.

If  $A = [a_{ij}]$  and  $B = [b_{ij}]$ , then

$$A+B = [a_{ij} + b_{ij}] \quad \leftarrow \text{add } (i,j)^{\text{th}} \text{ entries}$$

$$rA = [ra_{ij}] \quad \leftarrow \text{multiply all entries by } r$$

$\uparrow r \in \mathbb{R}$

Ex  $A = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix}$   $B = \begin{bmatrix} -1 & 0 \\ 1 & 2 \end{bmatrix}$

$$A+B = \begin{bmatrix} 0 & 1 \\ 3 & 4 \end{bmatrix} \quad 3A = \begin{bmatrix} 3 & 3 \\ 6 & 6 \end{bmatrix}$$

Octave:  $\left. \begin{array}{l} \text{transpose}(A) \\ A' \end{array} \right\} \text{ find transpose}$

$$A+B$$

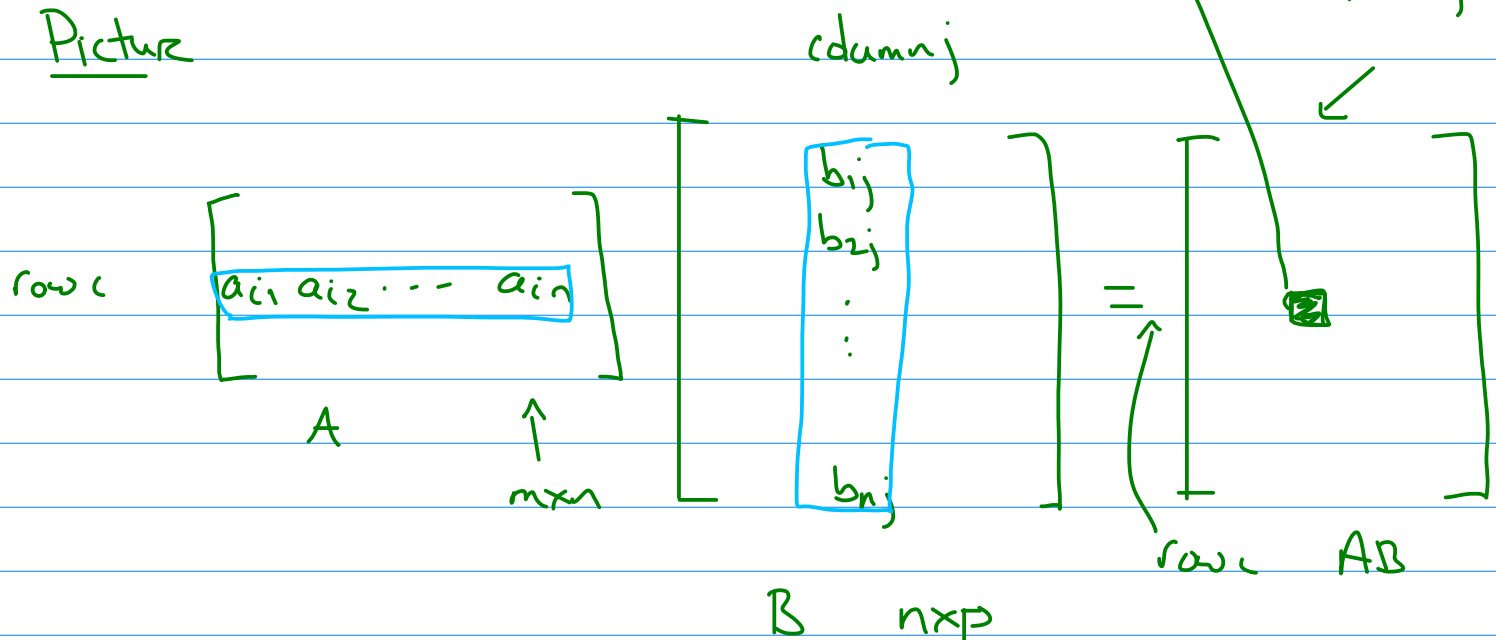
$$r * A$$

## C. Multiplication

Let  $A$  be an  $m \times n$  matrix and  $B$  an  $n \times p$  matrix. The product  $AB$  is the  $m \times p$  matrix with  $(i,j)^{\text{th}}$  entry

$$a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{in}b_{nj}$$

Picture



Ex  $A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$   $B = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & -1 \end{bmatrix}$  Compute  $AB$

$2 \times 3$   $3 \times 3$

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

$$= \begin{bmatrix} 4 & 2 & -2 \\ 10 & 5 & -2 \end{bmatrix}$$

Octave  $A * B$

Alt. P.O.V. : If  $B = [\vec{b}_1 \dots \vec{b}_p]$ , then

$$AB = [A\vec{b}_1, A\vec{b}_2 \dots A\vec{b}_p]$$

(Matrices & linear transformations) Both  $A$  and  $B$  define linear transformations, i.e.

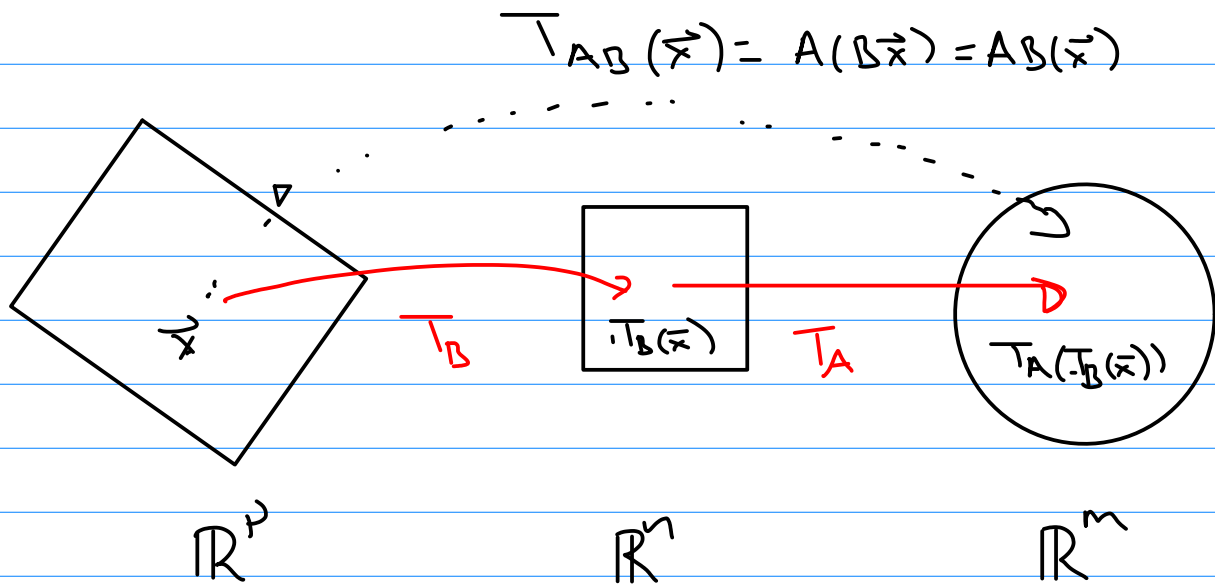
$$T_A: \mathbb{R}^n \rightarrow \mathbb{R}^m \quad \text{and} \quad T_B: \mathbb{R}^p \rightarrow \mathbb{R}^n$$

where

$$T_A(\vec{x}) = A\vec{x} \quad \text{and} \quad T_B(\vec{x}) = B\vec{x}$$

Then  $AB$  defines the linear trans  $T_{AB}: \mathbb{R}^p \rightarrow \mathbb{R}^m$  which is defined by composing the two functions, i.e.

$$T_{AB}(\vec{x}) = T_A \circ T_B = T_A(T_B(\vec{x}))$$



Properties of operations:

Transpose ①  $(A^T)^T = A$

②  $(A+B)^T = A^T + B^T$

③ For scalar  $c$ ,  $(cA)^T = c(A^T)$

④  $(AB)^T = B^T A^T$  ← order reverses

### Thm (Arithmetic of sums, scalars, and multiplication)

Let  $A, B, C$  be appropriately sized matrices, and  $a, b, c \in \mathbb{R}$

(a)  $A+B = B+A$  (addition commutes)

(b)  $A+(B+C) = (A+B)+C$  (addition associative)

(c)  $A(BC) = (AB)C$  (multiplication associative)

(d)  $A(B+C) = AB+AC$  (multiplication is left distributive)

(e)  $(A+B)C = AC+BC$  ( " " right " )

(f)  $a(A+B) = aA+aB$

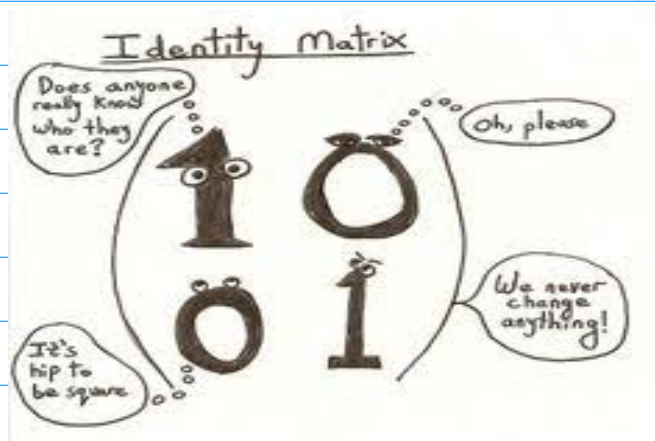
(g)  $(a+b)C = aC+bC$

(h)  $a(bC) = (ab)C$

(i)  $a(BC) = (aB)C$

FACT ① If  $A$  is  $m \times n$ , then  $I_m A = A = A I_n$  ←

②  $A + 0 = A$  ← zero matrix behaves like 0       $I_n$  acts like 1



Matrices have many (but not all) properties of integers  $\mathbb{Z}$  and real numbers  $\mathbb{R}$ .

WARNING!! Three properties of integers/reals that do not hold for matrices

### 1. multiplication does not always commute

In  $\mathbb{Z}$  and  $\mathbb{R}$ ,  $ab=ba$ . Fails for matrices

$$A = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 2 \\ 0 & 3 \end{bmatrix} \quad AB = \begin{bmatrix} 1 & 2 \\ 2 & 7 \end{bmatrix} \quad \leftarrow \neq$$
$$BA = \begin{bmatrix} 5 & 2 \\ 6 & 3 \end{bmatrix} \quad \leftarrow$$

order matters!

### 2. Cancellation law fails

In  $\mathbb{Z}$  and  $\mathbb{R}$ , if  $ab=ac$  and  $a \neq 0$ , then  $b=c$ . May fail for matrices!

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 1 \\ 2 & 2 \end{bmatrix} \quad C = \begin{bmatrix} 1 & 1 \\ -2 & -2 \end{bmatrix} \quad AB = \begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} = AC$$

but  $B \neq C$  and  $A \neq 0$

### 3. Product of two nonzero elements can be zero

In  $\mathbb{Z}$  and  $\mathbb{R}$ , if  $ab=0$ , then  $a=0$  or  $b=0$ . May fail for matrices!

$$A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \quad \Rightarrow \quad AB = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

but  $A \neq 0$  and  $B \neq 0$

Key ideas: matrix operations: transpose, sum, scalar, multiplication