MTHSC 412 Section 1.6 – Matrices

Kevin James

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1 Let S be a set. An $m \times n$ matrix over S will be an array

$$A = \begin{bmatrix} a_{1,1} & a_{1,2} & \dots & a_{1,n} \\ a_{2,1} & a_{2,2} & \dots & a_{2,n} \\ \vdots & \vdots & & \vdots \\ a_{m,1} & a_{m,2} & \dots & a_{m,n} \end{bmatrix}$$

with *m* rows and *n* columns and elements $a_{i,j} \in S$.

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with *m* rows and *n* columns and elements $a_{i,j} \in S$.

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with *m* rows and *n* columns and elements $a_{i,j} \in S$.

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with *m* rows and *n* columns and elements $a_{i,j} \in S$.

- 2 Two matrices A and B over S are equal if they have the same dimensions and if $a_{i,j} = b_{i,j}$ for $1 \le i \le m$ and $1 \le j \le n$.
- **8** We denote the set of $m \times n$ matrices over S by $M_{m \times n}(S)$.
- **4** We denote the set of $n \times n$ (square) matrices over S by $M_n(S)$.

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DEFINITION

Suppose that $A, B \in M_{m \times n}(\mathbb{R})$. Then we define their sum to be the $m \times n$ matrix C with

$$c_{i,j} = a_{i,j} + b_{i,j}$$

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Theorem (Properties of Addition on $M_{m \times n}(\mathbb{R})$)

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- *Each element of* M_{m×n}(ℝ) has an additive inverse in M_{m×n}(ℝ).
- **6** Addition is commutative in $M_{m \times n}(\mathbb{R})$.

Suppose that $A \in M_{m \times n}(\mathbb{R})$ and $B \in M_{n \times p}(\mathbb{R})$. Then we define the product AB to be the $m \times p$ matrix C = AB with

$$c_{i,j} = \sum_{k=1}^n a_{i,k} b_{k,j}.$$

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Matrix multiplication encodes composition of functions. Let $A \in M_{m \times n}(\mathbb{R})$ and $B \in M_{n \times p}(\mathbb{R})$. Define functions $f : \mathbb{R}^n \to \mathbb{R}^m$ and $g : \mathbb{R}^p \to \mathbb{R}^n$ by

$$f(\vec{v}) = A\vec{v}$$
 and $g(\vec{w}) = B\vec{w}$.

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Then $f \circ g : \mathbb{R}^p \to \mathbb{R}^m$ is a linear map with matrix C = ABThat is,

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 where $C = AB$.

Or put another way, matrix multiplication is defined so that

$$A(B\vec{v})=(AB)\vec{v}.$$

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PROPERTIES OF MATRIX MULTIPLICATION

NOTE (MATRIX MULTIPLICATION IS NOT COMMUTATIVE)

Suppose that $A \in M_{m \times n}(\mathbb{R})$ and $B \in M_{p \times r}(\mathbb{R})$.

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- 6 If m = r and n = p then AB is $m \times m$ and BA is $n \times n$.

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- 2 If n = p then AB is an $m \times r$ matrix.
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- **6** So, AB and BA are both defined only when m = r and n = p.
- 6 If m = r and n = p then AB is $m \times m$ and BA is $n \times n$.
- **7** So, *AB* and *BA* are both defined and have the same dimensions only if m = n = p = r.

Suppose that $A \in M_{m \times n}(\mathbb{R})$ and $B \in M_{p \times r}(\mathbb{R})$.

- **1** The product AB is defined only when n = p.
- 2 If n = p then AB is an $m \times r$ matrix.
- **3** The product *BA* is defined only when m = r.
- **4** If m = r then BA is a $p \times n$ matrix.
- **6** So, *AB* and *BA* are both defined only when m = r and n = p.
- **6** If m = r and n = p then AB is $m \times m$ and BA is $n \times n$.
- **7** So, *AB* and *BA* are both defined and have the same dimensions only if m = n = p = r.
- **(3)** Even when m = n = p = r, it still may be the case that $AB \neq BA$. In fact this is the usual case.

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Theorem

Matrix multiplication is associative. That is if $A \in M_{m \times n}(\mathbb{R})$, $B \in M_{n \times p}(\mathbb{R})$ and $C \in M_{p \times r}(\mathbb{R})$, then (AB)C = A(BC).

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Note

This follows from our recognition of matrix multiplication as composition of functions and our proof that compositions of functions is associative.

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Thus A(BC) and (AB)C both have the same dimensions.

$$[A(BC)]_{i,j} = \sum_{k=1}^n a_{i,k} [BC]_{k,j}$$

$$[A(BC)]_{i,j} = \sum_{k=1}^{n} a_{i,k} [BC]_{k,j} = \sum_{k=1}^{n} a_{i,k} \sum_{s=1}^{p} b_{k,s} c_{s,j}$$

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$$= \sum_{s=1}^{p} \sum_{k=1}^{n} a_{i,k} (b_{k,s} c_{s,j})$$

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$$= \sum_{s=1}^{p} \sum_{k=1}^{n} a_{i,k} (b_{k,s} c_{s,j}) = \sum_{s=1}^{p} \sum_{k=1}^{n} (a_{i,k} b_{k,s}) c_{s,j}$$

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$$= \sum_{s=1}^{p} c_{s,j} \sum_{k=1}^{n} a_{i,k} b_{k,s} = \sum_{s=1}^{p} c_{s,j} [AB]_{i,s}$$

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$$= \sum_{s=1}^{p} [AB]_{i,s} c_{s,j} = [(AB)C]_{i,j}$$

First we note that AB is $m \times p$ and thus (AB)C is $m \times r$. Also, BC is $n \times r$ and thus A(BC) is $m \times r$. Thus A(BC) and (AB)C both have the same dimensions. Also, for $1 \le i \le m$ and $1 \le j \le r$, we have

$$[A(BC)]_{i,j} = \sum_{k=1}^{n} a_{i,k} [BC]_{k,j} = \sum_{k=1}^{n} a_{i,k} \sum_{s=1}^{p} b_{k,s} c_{s,j}$$

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$$= \sum_{s=1}^{p} c_{s,j} \sum_{k=1}^{n} a_{i,k} b_{k,s} = \sum_{s=1}^{p} c_{s,j} [AB]_{i,s}$$

$$= \sum_{s=1}^{p} [AB]_{i,s} c_{s,j} = [(AB)C]_{i,j}$$

Thus A(BC) = (AB)C.

Theorem

Let $A \in M_{m \times n}(\mathbb{R})$, $B, C \in M_{n \times p}(\mathbb{R})$ and $D \in M_{p \times r}(\mathbb{R})$. Then, A(B + C) = AB + AC

$$(B + C) = AB + AC.$$

$$(B+C)D = BC + CD.$$

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A SPECIAL MATRIX AND ITS PROPERTIES

DEFINITION

Define $I_n \in M_n(\mathbb{R})$ by

$$[I_n]_{i,j} = egin{cases} 1 & ext{if } i=j, \ 0 & ext{otherwise}. \end{cases}$$

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$$[I_n]_{i,j} = egin{cases} 1 & ext{if } i=j, \ 0 & ext{otherwise.} \end{cases}$$

THEOREM

Suppose that $A \in M_{m \times n}(\mathbb{R})$. Then,

1
$$I_m A = A$$
.
2 $AI_n = A$.

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 If e ∈ A satisfies e * a = a for all a ∈ A, then e is said to be a left identity for A with respect to *.

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- 8 Note that if e ∈ A is both a left and right identity then it is an identity.

1 We call I_m a left identity for $M_{m \times n}(\mathbb{R})$ with respect to matrix multiplication, even though matrix multiplication is not a binary operation on $M_{m \times n}(\mathbb{R})$ unless m = n.

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- 2 Similarly we call I_n a right identity for $M_{m \times n}(\mathbb{R})$ with respect to matrix multiplication.
- **3** I_n is an identity for $M_n(\mathbb{R})$ with respect to matrix multiplication.

Square Matrices

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Theorem

- **1** Addition is an associative binary operation on $M_n(\mathbb{R})$.
- 2 The zero matrix is an identity for $M_n(\mathbb{R})$ w. r. t. addition.
- **3** Each matrix $A \in M_n(\mathbb{R})$ has an inverse w. r. t. addition , namely -A.
- 4 Addition is commutative.
- **6** Multiplication is an associative binary operation on $M_n(\mathbb{R})$.
- **6** I_n is an identity for $M_n(\mathbb{R})$ w. r. t. matrix multiplication.
- *∂* $A \in M_n(\mathbb{R})$ has an inverse w. r. t. matrix multiplication if and only if det(A) ≠ 0 (from linear algebra).
- 8 For $A, B, C \in M_n(\mathbb{R})$, we have A(B + C) = AB + AC and (A + B)C = AC + BC.