Matrix Arithmetic

Linear Algebra MATH 2076



Matrix Notation

Suppose A is the
$$m \times n$$
 matrix $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1j} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2j} & \dots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{i1} & a_{i2} & \dots & a_{ij} & \dots & a_{in} \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mj} & \dots & a_{mn} \end{bmatrix}$

We can express this by writing $A = [a_{ij}]$; here $1 \le i \le m$ and $1 \le j \le n$.

Alternatively, we write $[A]_{ij} = a_{ij}$ to indicate that a_{ij} is the entry of A in the i^{th} row and j^{th} column; more briefly, a_{ij} is the i,j entry of A.

Linear Algebra Matrix Ops Chapter 2, section 1

Scalar Multiplication

A matrix A can be multiplied by any scalar s to get a new matrix sA. Here sA is obtained by multiplying every entry of A by s.

Thus if
$$A = [a_{ij}]$$
, then $sA = [s \ a_{ij}]$.

Alternatively,
$$[sA]_{ij} = s[A]_{ij}$$
.

3 / 15

Matrix Addition

Any two matrices of the same dimensions can be added, entry by entry.

Let A and B both be $m \times n$ matrices. Then A + B is the $m \times n$ matrix with $[A + B]_{ij} = [A]_{ij} + [B]_{ij}$.

That is, if $A = [a_{ij}]$ and $B = [b_{ij}]$, then $A + B = [a_{ij} + b_{ij}]$.

4 / 15

Example

Calculate

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

5 / 15

The Transpose of a Matrix

The *transpose* A^T of a matrix A is given by "reflecting A across its main diagonal". The rows (columns) of A become the columns (rows) of A^T .

More precisely, $[A^T]_{ij} = [A]_{ji}$; equivalently, if $A = [a_{ij}]$, then $A^T = [a_{ji}]$. For example,

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

If
$$\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}$$
, then $\vec{x}^T = \begin{bmatrix} x_1 & x_2 & \cdots & x_n \end{bmatrix}$.

If A is square and $A^{T} = A$, then A is called a *symmetric* matrix.

Matrix Multiplication

Recall that when A is an $m \times n$ matrix and \vec{x} a vector in \mathbb{R}^n ,

$$A\vec{x} = x_1\vec{a}_1 + x_2\vec{a}_2 + \cdots + x_n\vec{a}_n.$$

where \vec{a}_j is the j^{th} column of A. Note that the number of columns in A, n, must equal the number of rows (coordinates) in \vec{x} .

Now we describe the general matrix product $A \cdot B$.

Caution: AB is not defined for all pairs of two matrices.

The matrix product AB is only defined when

the # of columns of A equals the # of rows of B.

Row Vector Times a Column Vector

Suppose **a** is the row vector (i.e., a $1 \times n$ matrix)

$$\mathbf{a} = \begin{bmatrix} a_1 & a_2 & \dots & a_n \end{bmatrix}$$

and \vec{b} is the column vector (i.e., an $n \times 1$ matrix) $\vec{b} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$.

The product $\vec{a} \vec{b}$ is defined by

$$\mathbf{a} \vec{b} = \begin{bmatrix} a_1 & a_2 & \dots & a_n \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = a_1b_1 + a_2b_2 + \dots + a_nb_n = \sum_{k=1}^n a_kb_k.$$

This agrees with our definition of $A\vec{x}$, right?

Rows and Columns of a Matrix

Let
$$A$$
 be an $m \times n$ matrix, say $A = \begin{bmatrix} a_{11} & \dots & a_{1j} & \dots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \dots & a_{ij} & \dots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & a_{mj} & \dots & a_{mn} \end{bmatrix}$.

The j^{th} column of A is the vector

$$\mathsf{Col}_j(A) = \left[egin{array}{c} a_{1j} \ a_{2j} \ dots \ a_{mj} \end{array}
ight]; \quad \mathsf{here} \ 1 \leq j \leq n.$$

The i^{th} row of A is the row vector

$$\operatorname{\mathsf{Row}}_i(A) = \begin{bmatrix} a_{i1} & a_{i2} & \dots & a_{in} \end{bmatrix}; \quad \text{here } 1 \leq i \leq m.$$

The Matrix Product AB

Caution: AB is not defined for all pairs of two matrices.

The matrix product AB is only defined when

the # of columns of A equals the # of rows of B.

Let A be an $m \times n$ matrix, and B be an $n \times p$ matrix.

The i, j entry of AB is simply $|[AB]_{ij} = Row_i(A) Col_j(B)|$. Here $1 \le i \le m$ and $1 \le j \le p$, so \overline{AB} is an $m \times p$ matrix.

Note that if $A = [a_{ij}]$ and $B = [b_{ij}]$ (careful!), then

$$[AB]_{ij} = \operatorname{Row}_i(A) \operatorname{Col}_j(B) = \begin{bmatrix} a_{i1} & a_{i2} & \dots & a_{in} \end{bmatrix} \begin{bmatrix} b_{1j} \\ b_{2j} \\ \vdots \\ b_{nj} \end{bmatrix} = \sum_{k=1}^n a_{ik} b_{kj}.$$

Some Useful Formulas

Notice that

$$AB = [A \operatorname{Col}_1(B) A \operatorname{Col}_2(B) \dots A \operatorname{Col}_n(B)].$$

That is,
$$Col_j(AB) = A Col_j(B)$$
.

We also have
$$[Row_i(AB) = Row_i(A)B]$$
.

In addition,
$$\boxed{\operatorname{\mathsf{Col}}_j(A) = A \vec{e_j}}$$
 and $\boxed{\operatorname{\mathsf{Row}}_i(A) = \vec{e_i}^\mathsf{T} A}$.

Checking that these formulas are valid is a good exercise to see how well you understand matrix products!

Linear Algebra Matrix Ops Chapter 2, section 1 11 / 15

Examples

Calculate

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

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

(3)
$$AB = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 2 & -2 \end{bmatrix} = \begin{bmatrix} 3 & -3 \\ 3 & -3 \end{bmatrix}$$

(4)
$$BA = \begin{bmatrix} 1 & -1 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

Matrix Multiplication Anomalies

Think about

$$AB = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ 2 & -2 \end{bmatrix} = \begin{bmatrix} 3 & -3 \\ 3 & -3 \end{bmatrix}$$

versus

$$BA = \begin{bmatrix} 1 & -1 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}.$$

We see that sometimes $AB \neq BA$.

Matrix multiplication is **not** commutative; order matters.

Also, $AB = \mathbf{0}$ does **not** mean that one of A or B is $\mathbf{0}$.

What is the 0 matrix anyway?

Special Matrices

Any matrix all of whose entries are the number 0 is called a zero matrix. We write **0** for a zero matrix; these can be of *any* size.

Clearly, for any scalar s and any zero matrix $\mathbf{0}$, $s\mathbf{0} = \mathbf{0}$. Also, for any matrix A, $A + \mathbf{0} = A$ (provided A and $\mathbf{0}$ are of the same dimensions!). Thus **0** is the *additive identity* for matrix arithmetic.

Is there a multiplicative identity for matrix arithmetic?

A square matrix is one that has the same number of rows and columns. Note that AB and BA are both defined if and only if A and B are both square matrices with exactly the same size.

Special Matrices

The diagonal entries of an $n \times n$ matrix $A = [a_{ij}]$ are $a_{11}, a_{22}, \ldots, a_{nn}$. We call A a diagonal matrix if its non-diagonal entries are all zeroes.

The $n \times n$ diagonal matrix whose diagonal entries are all ones is called the $n \times n$ identity matrix; we write

$$I = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & \dots & 1 \end{bmatrix}.$$

You should check that for any square matrix A, we have both

$$AI = A$$
 and $IA = A$.

These I's are the *multiplicative identities* for matrix arithmetic. If A is any square matrix, can we find another square matrix C so that AC = I?