

## Chapter 3: Matrix Algebra

For  $m \times n$  matrices  $A = [a_{ij}]$  and  $B = [b_{ij}]$  and scalar  $c$ , we defined

- ▶ the row and column vectors,

$$\text{Row}_i(A) = \langle a_{i1}, a_{i2}, \dots, a_{in} \rangle, \quad \text{for } i = 1, \dots, m$$

$$\text{and } \text{Col}_j(A) = \langle a_{1j}, a_{2j}, \dots, a_{mj} \rangle, \quad \text{for } j = 1, \dots, n$$

- ▶ matrix addition:  $A + B = [a_{ij} + b_{ij}]$ , and
- ▶ scalar multiplication  $cA = [ca_{ij}]$ .

Recall that the entries can be referenced using two notations,

$$a_{ij} = A_{(i,j)}.$$

### 3.3 Multiplication of Two Matrices

Suppose  $A$  is an  $m \times p$  matrix and  $B$  is a  $p \times n$  matrix. Then the product  $AB$  is the  $m \times n$  matrix

$$AB = [(AB)_{(i,j)}], \quad \text{where} \quad (AB)_{(i,j)} = \text{Row}_i(A) \cdot \text{Col}_j(B).$$

If the number of columns of  $A$  does not match the number of rows of  $B$ , then  $AB$  is not defined.

$$\begin{array}{c} A \quad B \\ m \times \underbrace{p \quad p} \times n \\ \swarrow \quad (=) \quad \searrow \\ m \times n \end{array}$$

The inner numbers must match for the product to be defined, and the size of the product is determined by the outer numbers.

## Example

$$\text{Let } A = \begin{bmatrix} -4 & -3 & -2 \\ 1 & -4 & -5 \\ 4 & -4 & 3 \\ 6 & 2 & -6 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 4 & -1 \\ 0 & 5 \\ 1 & 5 \end{bmatrix}.$$

Find the product  $AB$ .

$$\begin{array}{c} AB \\ 4 \times 3, 3 \times 2 \\ \downarrow \\ 4 \times 2 \end{array}$$

$$\begin{aligned} (AB)_{(1,1)} &= \text{Row}_1(A) \cdot \text{Col}_1(B) \\ &= \langle -4, -3, -2 \rangle \cdot \langle 4, 0, 1 \rangle = -18 \end{aligned}$$

$$\begin{aligned} (AB)_{(1,2)} &= \text{Row}_1(A) \cdot \text{Col}_2(B) \\ &= \langle -4, -3, -2 \rangle \cdot \langle -1, 5, 5 \rangle = -21 \end{aligned}$$

$$A = \begin{bmatrix} -4 & -3 & -2 \\ 1 & -4 & -5 \\ 4 & -4 & 3 \\ 6 & 2 & -6 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 4 & -1 \\ 0 & 5 \\ 1 & 5 \end{bmatrix}$$

$$(AB)_{(2,1)} = \langle 1, -4, -5 \rangle \cdot \langle 4, 0, 1 \rangle = -1$$

$$(AB)_{(2,2)} = \langle 1, -4, -5 \rangle \cdot \langle -1, 5, 5 \rangle = -46$$

$$(AB)_{(3,1)} = \langle 4, -4, 3 \rangle \cdot \langle 4, 0, 1 \rangle = 19$$

$$(AB)_{(3,2)} = \langle 4, -4, 3 \rangle \cdot \langle -1, 5, 5 \rangle = -9$$

$$A = \begin{bmatrix} -4 & -3 & -2 \\ 1 & -4 & -5 \\ 4 & -4 & 3 \\ 6 & 2 & -6 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 4 & -1 \\ 0 & 5 \\ 1 & 5 \end{bmatrix}$$

$$(AB)_{(4,1)} = \langle 6, 2, -6 \rangle \cdot \langle 4, 0, 1 \rangle = 18$$

$$(AB)_{(4,2)} = \langle 6, 2, -6 \rangle \cdot \langle -1, 5, 5 \rangle = -26$$

$$AB = \begin{bmatrix} -18 & -21 \\ -1 & -46 \\ 19 & -9 \\ 18 & -26 \end{bmatrix}$$

Example  $A = \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & -3 \\ 2 & -6 \end{bmatrix}$

Find the product  $AB$ .

$$\begin{array}{c} AB \\ 2 \times 2, 2 \times 2 \\ \downarrow \\ 2 \times 2 \end{array}$$

$$AB = \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix} \begin{bmatrix} 1 & -3 \\ 2 & -6 \end{bmatrix}$$

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

Example  $A = \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & -3 \\ 2 & -6 \end{bmatrix}$

Find the product  $BA$ .

$$\begin{array}{c} BA \\ 2 \times 2 \quad \checkmark \quad 2 \times 2 \\ \downarrow \\ 2 \times 2 \end{array}$$

$$\begin{aligned} BA &= \begin{bmatrix} 1 & -3 \\ 2 & -6 \end{bmatrix} \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix} \\ &= \begin{bmatrix} 14 & -7 \\ 28 & -14 \end{bmatrix} \end{aligned}$$

## Matrix Multiplication Does Not Commute

- ▶ If the product  $AB$  is defined, it is not necessarily true that  $BA$  is defined.
- ▶ If  $AB$  and  $BA$  are both defined, the products are not necessarily the same size.
- ▶ If  $A$  and  $B$  are both  $n \times n$  matrices, then both  $AB$  and  $BA$  will be defined and will be  $n \times n$ .
- ▶ However, even in this case, in general

$$AB \neq BA.$$

It's not impossible to find a pair of matrices  $A$  and  $B$  for which  $AB = BA$ . However, these are special examples.



Example  $A = \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix}$ ,  $B = \begin{bmatrix} 1 & -3 \\ 2 & -6 \end{bmatrix}$  and  $C = \begin{bmatrix} -5 & 2 \\ -10 & 4 \end{bmatrix}$

We computed  $AB = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$ . Now, compute  $AC$ .

$$\begin{array}{cc} A & C \\ 2 \times 2 & 2 \times 2 \\ \downarrow & \\ & 2 \times 2 \end{array}$$

$$AC = \begin{bmatrix} 2 & -1 \\ -4 & 2 \end{bmatrix} \begin{bmatrix} -5 & 2 \\ -10 & 4 \end{bmatrix} \\ = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

## More Caveats

### The zero product property of real numbers.

If  $a$  and  $b$  are real numbers such that  $ab = 0$ , then  $a = 0$  or  $b = 0$ .

**Question:** If  $A$  and  $B$  are  $2 \times 2$  matrices such that  $AB = O_{2 \times 2}$ , can we conclude that  $A = O_{2 \times 2}$  or  $B = O_{2 \times 2}$ ?

No,  $AB = O_{2 \times 2}$  can be true  
even if  $A \neq O_{2 \times 2}$  and  $B \neq O_{2 \times 2}$

## More Caveats

### Cancelation law of real numbers.

If  $a$ ,  $b$  and  $c$  are nonzero real numbers such that  $ab = ac$ , then  $b = c$ . That is,  $a$  cancels.

**Question:** If  $A$ ,  $B$ , and  $C$  are  $2 \times 2$  matrices such that  $AB = AC$ , can we conclude that  $B = C$ ? That is, does  $A$  cancel?

No,  $AB$  can equal  $AC$  even if  
 $B \neq C$ .

## Consequences of Non-commutativity

- ▶ There is no “zero product property” for matrix multiplication. That is,  $AB = O_{m \times n}$  **DOES NOT** imply that  $A$  or  $B$  is a zero matrix.
- ▶ There is no “cancellation law” for matrix multiplication. That is,  $AB = AC$  **DOES NOT** imply that  $B = C$ .

Exercise: Let  $X = \begin{bmatrix} 4 & 1 \\ -12 & -3 \end{bmatrix}$ . Compute  $X^2 = XX$ .

$$XX = \begin{bmatrix} 4 & 1 \\ -12 & -3 \end{bmatrix}$$

$X$  is called Idempotent.

# Algebraic Properties

## Some Algebraic Properties

Suppose  $A$  is an  $m \times p$  matrix and  $B$  and  $C$  are  $p \times n$  matrices. Then

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

And, if  $c$  is any scalar, then

$$A(cB) = (cA)B = c(AB).$$

**Remark:** It is also true that matrix multiplication distributes on the right side of matrix addition. That is, if  $A$  and  $B$  are  $m \times p$  and  $C$  is  $p \times n$ , then

$$(A + B)C = AC + BC.$$

## 3.4 The Transpose of a Matrix

### Transpose

Suppose  $A = [a_{ij}]$  is an  $m \times n$  matrix. The matrix  $A^T$ , called the **transpose** of  $A$ , is the  $n \times m$  matrix defined by

$$(A^T)_{(i,j)} = A_{(j,i)}.$$

That is,

$$A = [a_{ij}] \iff A^T = [a_{ji}].$$

Note that this implies that

$$\text{Row}_i(A) = \text{Col}_i(A^T) \quad \text{and} \quad \text{Col}_j(A) = \text{Row}_j(A^T).$$

## Example

Identify  $A^T$  and  $B^T$  given

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

$$A_{2 \times 2} \Rightarrow A^T_{2 \times 2}$$

$$A^T = \begin{bmatrix} 1 & -2 \\ -3 & 2 \end{bmatrix}$$

$$B_{2 \times 3} \Rightarrow B^T_{3 \times 2}$$

$$B^T = \begin{bmatrix} 2 & 1 \\ 0 & -4 \\ 2 & 6 \end{bmatrix}$$

## Examples

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

Evaluate  $(A^T)^T$

$$A^T = \begin{bmatrix} 1 & -2 \\ -3 & 2 \end{bmatrix}$$

$$(A^T)^T = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} = A$$



## Examples

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

Evaluate  $AB$  and  $(AB)^T$  or state why they are not defined.

$$\begin{array}{c} AB \\ 2 \times 2, 2 \times 3 \\ \downarrow \\ 2 \times 3 \end{array}$$

$$\begin{aligned} AB &= \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix} \\ &= \begin{bmatrix} -1 & 12 & -16 \\ -2 & -8 & 8 \end{bmatrix} \end{aligned}$$

$$(AB)^T = \begin{bmatrix} -1 & -2 \\ 12 & -8 \\ -16 & 8 \end{bmatrix}$$

## Examples

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

Evaluate  $BA$  and  $(BA)^T$  or state why they are not defined.

$$\begin{array}{cc} B & A \\ 2 \times 3 & 2 \times 2 \\ \times \end{array}$$

$BA$  is not defined

$B$  has 3 columns,  $A$   
has 2 rows.

# Examples

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

Evaluate  $B^T A^T$  or state why it is not defined.

$$\begin{array}{cc} B^T & A^T \\ 3 \times 2 & 2 \times 2 \\ \downarrow & \\ 3 \times 2 \end{array}$$

$$\begin{aligned} B^T A^T &= \begin{bmatrix} 2 & 1 \\ 0 & -4 \\ 2 & 6 \end{bmatrix} \begin{bmatrix} 1 & -2 \\ -3 & 2 \end{bmatrix} \\ &= \begin{bmatrix} -1 & -2 \\ 12 & -8 \\ -16 & 8 \end{bmatrix} \end{aligned}$$

## Examples

$$A = \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix}, \quad \text{and} \quad B = \begin{bmatrix} 2 & 0 & 2 \\ 1 & -4 & 6 \end{bmatrix}$$

Evaluate  $A^T B^T$  or state why it is not defined.

$$\begin{matrix} A^T & B^T \\ 2 \times 2 & 3 \times 2 \\ \neq \end{matrix}$$

It's not defined

$A^T$  has 2 columns

$B^T$  has 3 rows.

## Observation

For this example, we found that  $(AB)^T = B^T A^T$ . This is not a coincidence. We can argue that

$$((AB)^T)_{(i,j)} = (B^T A^T)_{(i,j)}.$$

$$X_{(p,q)} = X_{(q,p)}^T, \quad \text{Row}_p(X) = \text{Col}_p(X^T)$$

$$(XY)_{(p,q)} = \text{Row}_p(X) \cdot \text{Col}_q(Y)$$

$$\begin{aligned} ((AB)^T)_{(i,j)} &= (AB)_{(j,i)} \\ &= \text{Row}_j(A) \cdot \text{Col}_i(B) \end{aligned}$$

$$((AB)^T)_{(i,j)} = (B^T A^T)_{(i,j)}$$

$$= \text{Col}_j(A^T) \cdot \text{Row}_i(B^T)$$

$$= \text{Row}_i(B^T) \cdot \text{Col}_j(A^T)$$

$$= (B^T A^T)_{(i,j)}$$

$$(AB)^T = B^T A^T$$

The transpose of the product is the product of the transposes in the reverse order.

## Algebraic Properties

Let  $A$  and  $B$  be matrices such that the appropriate sums and products are defined, and let  $r$  be a scalar. Then

- (i)  $(A^T)^T = A$
- (ii)  $(A + B)^T = A^T + B^T$
- (iii)  $(rA)^T = rA^T$
- (iv)  $(AB)^T = B^T A^T$

**Remark:** Note what this last property says. It says that the transpose of a product is the product of the transposes, but in the reverse order. This can be extended to a product of more than two matrices. For example, when the products are defined,

$$(ABC)^T = C^T B^T A^T, \quad \text{and} \quad (ABCDE)^T = E^T D^T C^T B^T A^T, \quad \text{etc.}$$