

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.

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

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 .

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

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

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

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

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

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

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

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

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

$$(AB)_{(4,1)} = \langle 6, 2, -6 \rangle \cdot \langle 4, 0, 1 \rangle = 13$$

$$\begin{aligned} (AB)_{(4,2)} &= \langle 6, 2, -6 \rangle \cdot \langle -1, 5, 5 \rangle = -26 \\ &= 6(-1) + 2(5) + (-6)(5) = -6 + 10 - 30 \end{aligned}$$

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

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

Find the product AB .

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

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

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

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

Find the product BA .

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

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

$$= \begin{bmatrix} 14 & -7 \\ 28 & -14 \end{bmatrix}$$

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 .

$$\begin{array}{c} A \quad C \\ 2 \times 2 \quad , \quad 2 \times 2 \\ \downarrow \\ 2 \times 2 \end{array}$$

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

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 2×2 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 can equal $O_{2 \times 2}$ even
if $A \neq O_{2 \times 2}$ and $B \neq O_{2 \times 2}$.

More Caveats

Cancellation 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 2×2 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 “*cancelation 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 $X^2 = XX$.

$$X^2 = XX = \begin{bmatrix} 4 & 1 \\ 12 & -3 \end{bmatrix}$$

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

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

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

$$\begin{matrix} B & B^T \\ 2 \times 3 & 3 \times 2 \end{matrix} \quad B^T = \begin{bmatrix} 2 & 1 \\ 0 & -4 \\ 2 & 6 \end{bmatrix}$$

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.

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

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

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

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.

$$\begin{array}{cc} BA \\ 2 \times 3 & 2 \times 2 \\ \neq \end{array}$$

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.

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

$A^T B^T$ is 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

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

Recall: $X_{(p,q)}^T = X_{(q,p)}$

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

$$\text{Row}_p(X) = \text{Col}_p(X^T) \quad \text{and}$$

$$\vec{x} \cdot \vec{y} = \vec{y} \cdot \vec{x}$$

These are the four properties needed for our proof.

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

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

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

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

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

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

Since each entry of $(AB)^T$ is equal to the corresponding entry of $B^T A^T$, we can conclude that $(AB)^T = B^T A^T$.

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,

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