

## 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.

### 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

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

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

## Algebraic Properties

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

$$(i) \quad A(B + C) = AB + AC \text{ and } (A + B)C = AC + BC$$

$$(ii) \quad A(rB) = (rA)B = r(AB)$$

$$(iii) \quad (A^T)^T = A$$

$$(iv) \quad (A + B)^T = A^T + B^T$$

$$(v) \quad (rA)^T = rA^T$$

$$(vi) \quad (AB)^T = B^T A^T$$

Example:  $A = \begin{bmatrix} 1 & 0 \\ 2 & -1 \\ 3 & 3 \end{bmatrix}$ ,  $B = \begin{bmatrix} -2 & 1 \\ 2 & -4 \end{bmatrix}$

Evaluate

$$1. A^T = \begin{bmatrix} 1 & 2 & 3 \\ 0 & -1 & 3 \end{bmatrix}$$

$$2. \begin{matrix} AB \\ 3 \times 2, 2 \times 2 \\ \downarrow \\ 3 \times 2 \end{matrix} = \begin{bmatrix} -2 & 1 \\ -6 & 6 \\ 0 & -9 \end{bmatrix}$$

$$3. \begin{matrix} BA^T \\ 2 \times 2, 2 \times 3 \\ \downarrow \\ 2 \times 3 \end{matrix} = \begin{bmatrix} -2 & -5 & -3 \\ 2 & 8 & -6 \end{bmatrix}$$

## 3.5 Multiplication of a Vector by a Matrix

### The Product $A\vec{x}$

Suppose  $A$  is an  $m \times n$  matrix and let  $\vec{x}$  be a vector in  $R^n$ . Then the **matrix-vector product**  $A\vec{x}$  is the vector in  $R^m$  given by

$$A\vec{x} = \langle \text{Row}_1(A) \cdot \vec{x}, \text{Row}_2(A) \cdot \vec{x}, \dots, \text{Row}_m(A) \cdot \vec{x} \rangle.$$

- ▶ For  $A\vec{x}$  to be defined,  $\vec{x}$  must have the same number of entries as  $A$  has columns.
- ▶ The vector  $A\vec{x}$  has the same number of entries as  $A$  has rows.

$$\underbrace{\begin{matrix} A\vec{x} \\ m \times n \quad R^n \end{matrix}}_{R^m}$$

## Example

Find the product  $A\vec{x}$  if  $A = \begin{bmatrix} 3 & 0 & 1 & 3 \\ 1 & -1 & 2 & 0 \\ 0 & 2 & 0 & -1 \end{bmatrix}$  and  $\vec{x} = \langle 1, -3, 0, 2 \rangle$ .

$$\begin{array}{l} A \vec{x} \\ 3 \times 4, \mathbb{R}^4 \\ \downarrow \\ \mathbb{R}^3 \end{array}$$

$$A\vec{x} = \langle \text{Row}_1(A) \cdot \vec{x}, \text{Row}_2(A) \cdot \vec{x}, \text{Row}_3(A) \cdot \vec{x} \rangle$$

$$\begin{aligned} \text{Row}_1(A) \cdot \vec{x} &= \langle 3, 0, 1, 3 \rangle \cdot \langle 1, -3, 0, 2 \rangle \\ &= 3 + 0 + 0 + 6 = 9 \end{aligned}$$

$$\text{Row}_2(A) \cdot \vec{x} = 1 + 3 = 4$$

$$\text{Row}_3(A) \cdot \vec{x} = -6 - 2 = -8$$

$$A\vec{x} = \langle 9, 4, -8 \rangle$$

## Compatibility w/ Matrix Multiplication

If  $\vec{x} = \langle x_1, x_2, \dots, x_n \rangle$  is a vector in  $R^n$ , and we define an  $n \times 1$  matrix  $X$  via  $\text{Col}_1(X) = \vec{x}$ , i.e.,

$$X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix},$$

then the matrix-vector product

$$\begin{array}{c}
 \text{m} \times \text{n} \quad \text{n} \times 1 \\
 \text{m} \times 1
 \end{array}
 AX = \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(X) \\ \text{Row}_2(A) \cdot \text{Col}_1(X) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(X) \end{bmatrix} = \begin{bmatrix} \text{Row}_1(A) \cdot \vec{x} \\ \text{Row}_2(A) \cdot \vec{x} \\ \vdots \\ \text{Row}_m(A) \cdot \vec{x} \end{bmatrix}$$

is the  $m \times 1$  matrix such that  $\text{Col}_1(AX) = A\vec{x}$ .

## Alternate Formulation of $A\vec{x}$

$$\text{Let } A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \quad \text{and} \quad \vec{x} = \langle x_1, x_2, x_3 \rangle.$$

Evaluate the product  $A\vec{x}$  and find three vectors  $\vec{u}_1$ ,  $\vec{u}_2$  and  $\vec{u}_3$  such that  $A\vec{x}$  is a linear combination  $x_1\vec{u}_1 + x_2\vec{u}_2 + x_3\vec{u}_3$ .

$$\begin{aligned} & \begin{matrix} A \vec{x} \\ 2 \times 3 \quad \downarrow \quad \mathbb{R}^3 \\ \mathbb{R}^2 \end{matrix} & A\vec{x} &= \langle \text{Row}_1(A) \cdot \vec{x}, \text{Row}_2(A) \cdot \vec{x} \rangle \\ & & &= \langle a_{11}x_1 + a_{12}x_2 + a_{13}x_3, a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \rangle \\ & & &= \langle a_{11}x_1, a_{21}x_1 \rangle + \langle a_{12}x_2, a_{22}x_2 \rangle + \langle a_{13}x_3, a_{23}x_3 \rangle \\ & & &= x_1 \langle a_{11}, a_{21} \rangle + x_2 \langle a_{12}, a_{22} \rangle + x_3 \langle a_{13}, a_{23} \rangle \end{aligned}$$



$$\vec{u}_1 = \langle a_{11}, a_{21} \rangle$$

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix}$$

$$\vec{u}_2 = \langle a_{12}, a_{22} \rangle$$

$$\vec{u}_3 = \langle a_{13}, a_{23} \rangle$$

$$\vec{u}_i = \text{Col } i(A)$$

## Alternate Formulation of $A\vec{x}$

For  $\vec{x} = \langle x_1, x_2, \dots, x_n \rangle$  in  $R^n$  and  $A$  an  $m \times n$  matrix,

$$A\vec{x} = x_1 \text{Col}_1(A) + x_2 \text{Col}_2(A) + \dots + x_n \text{Col}_n(A).$$

That is,  $A\vec{x}$  is the vector in  $R^m$  that is the linear combination of the columns of  $A$  with the entries of  $\vec{x}$  as the weights.

**Remark:** We have two equivalent definitions for the product  $A\vec{x}$ . One focuses on the role of the rows of  $A$ , and the other focuses on the role of the columns of  $A$ .

## Example

Find the product  $A\vec{x}$  using the second formulation, where

$$A = \begin{bmatrix} 3 & 0 & 1 & 3 \\ 1 & -1 & 2 & 0 \\ 0 & 2 & 0 & -1 \end{bmatrix} \text{ and } \vec{x} = \langle 1, -3, 0, 2 \rangle.$$

$$A\vec{x} = x_1 \text{Col}_1(A) + x_2 \text{Col}_2(A) + x_3 \text{Col}_3(A) + x_4 \text{Col}_4(A)$$

$$= 1 \langle 3, 1, 0 \rangle + (-3) \langle 0, -1, 2 \rangle + 0 \langle 1, 2, 0 \rangle + 2 \langle 3, 0, -1 \rangle$$

$$= \langle 3, 1, 0 \rangle + \langle 0, 3, -6 \rangle + \langle 0, 0, 0 \rangle + \langle 6, 0, -2 \rangle$$

$$= \langle 3+6, 1+3, -6-2 \rangle = \langle 9, 4, -8 \rangle$$

# Revisiting the Product $AB$

$$AB = \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) & \text{Row}_1(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_1(A) \cdot \text{Col}_n(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) & \text{Row}_2(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_2(A) \cdot \text{Col}_n(B) \\ \vdots & \vdots & \ddots & \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) & \text{Row}_m(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_m(A) \cdot \text{Col}_n(B) \end{bmatrix}$$

Look at the first column:

$$\begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) \end{bmatrix}$$

# Revisiting the Product $AB$

$$AB = \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) & \text{Row}_1(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_1(A) \cdot \text{Col}_n(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) & \text{Row}_2(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_2(A) \cdot \text{Col}_n(B) \\ \vdots & \vdots & \ddots & \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) & \text{Row}_m(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_m(A) \cdot \text{Col}_n(B) \end{bmatrix}$$

Look at the first column:

$$\begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) \end{bmatrix} \quad \text{looks like} \quad \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(X) \\ \text{Row}_2(A) \cdot \text{Col}_1(X) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(X) \end{bmatrix}$$

## Revisiting the Product $AB$

$$AB = \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) & \text{Row}_1(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_1(A) \cdot \text{Col}_n(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) & \text{Row}_2(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_2(A) \cdot \text{Col}_n(B) \\ \vdots & \vdots & \ddots & \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) & \text{Row}_m(A) \cdot \text{Col}_2(B) & \cdots & \text{Row}_m(A) \cdot \text{Col}_n(B) \end{bmatrix}$$

Look at the first column:

$$\begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(B) \\ \text{Row}_2(A) \cdot \text{Col}_1(B) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(B) \end{bmatrix} \text{ looks like } \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(X) \\ \text{Row}_2(A) \cdot \text{Col}_1(X) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(X) \end{bmatrix}$$

This is the matrix-vector product of  $A$  with the vector  $\text{Col}_1(B)$

$$\text{Col}_1(AB) = A \text{Col}_1(B).$$

# Revisiting the Product $AB$

## Column Vectors of the Product $AB$

If  $A$  is an  $m \times p$  matrix and  $B$  is a  $p \times n$  matrix, then the product  $AB$  is the  $m \times n$  matrix whose columns are defined via the matrix-vector products

$$\text{Col}_i(AB) = A \text{Col}_i(B).$$

This says that each column vector of the product  $AB$  is a matrix-vector product that looks like “ $A\vec{x}$ ” where the matrix is the matrix  $A$  from the left and the vector is a column vector from the matrix on the right,  $B$ .

## Example

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

Determine the product  $AB$  by computing the column vectors as the matrix-vector products  $\text{Col}_i(AB) = A \text{Col}_i(B)$ .

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

$$\begin{aligned} A \text{Col}_1(B) &= \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \langle 2, 1 \rangle = \langle 2-3, -4+2 \rangle \\ &= \langle -1, -2 \rangle \end{aligned}$$

$$\begin{aligned} A \text{Col}_2(B) &= \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \langle 0, 4 \rangle \\ &= \langle 0+12, 0-8 \rangle = \langle 12, -8 \rangle \end{aligned}$$



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

$$\begin{aligned} A \operatorname{Col}_3(B) &= \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \langle 2, 6 \rangle \\ &= \langle 2-18, -4+12 \rangle = \langle -16, 8 \rangle \end{aligned}$$

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

## The Product $AB$

If  $A$  is an  $m \times p$  matrix and  $B$  is a  $p \times n$  matrix, then the product  $AB$  is the  $m \times n$  matrix whose row vectors are given by

$$\text{Row}_i(AB) = B^T \text{Row}_i(A), \quad i = 1, \dots, m.$$

We know that  $(XY)^T = Y^T X^T$  and  $\text{Col}_i(XY) = X \text{Col}_i(Y)$ .

$$\begin{aligned} \text{Row}_i(AB) &= \text{Col}_i((AB)^T) \\ &= \text{Col}_i(B^T A^T) = B^T \text{Col}_i(A^T) \\ &= B^T \text{Row}_i(A) \end{aligned}$$

## The Product $A^T \vec{x}$

Suppose  $A$  is an  $m \times n$  matrix and  $\vec{x}$  is a vector in  $R^m$ . Then the product  $A^T \vec{x}$  is the vector in  $R^n$  given by

$$\begin{aligned} A^T \vec{x} &= \langle \text{Col}_1(A) \cdot \vec{x}, \text{Col}_2(A) \cdot \vec{x}, \dots, \text{Col}_n(A) \cdot \vec{x} \rangle \\ &= x_1 \text{Row}_1(A) + x_2 \text{Row}_2(A) + \dots + x_m \text{Row}_m(A). \end{aligned}$$

Since  $\text{Row}_i(A^T) = \text{Col}_i(A)$  and  $\text{Col}_i(A^T) = \text{Row}_i(A)$ , these match our previous representations for  $A^T$  instead of  $A$ :

$$\begin{aligned} A^T \vec{x} &= \left\langle \underbrace{\text{Row}_1(A^T)}_{\text{Col}_1(A)} \cdot \vec{x}, \underbrace{\text{Row}_2(A^T)}_{\text{Col}_2(A)} \cdot \vec{x}, \dots, \underbrace{\text{Row}_n(A^T)}_{\text{Col}_n(A)} \cdot \vec{x} \right\rangle \\ A^T \vec{x} &= x_1 \underbrace{\text{Col}_1(A^T)}_{\text{Row}_1(A)} + x_2 \underbrace{\text{Col}_2(A^T)}_{\text{Row}_2(A)} + \dots + x_m \underbrace{\text{Col}_m(A^T)}_{\text{Row}_m(A)} \end{aligned}$$

## Example

Let  $A = \begin{bmatrix} 1 & -1 \\ 0 & 2 \\ -2 & 1 \end{bmatrix}$ ,  $\vec{x} = \langle 3, 1 \rangle$  and  $\vec{y} = \langle -2, -1, 1 \rangle$ . Evaluate

$$A\vec{x}, \quad A^T\vec{y}, \quad (A\vec{x}) \cdot \vec{y}, \quad \text{and} \quad \vec{x} \cdot (A^T\vec{y}).$$

$$\begin{aligned} A\vec{x} &= \langle \text{Row}_1(A) \cdot \vec{x}, \text{Row}_2(A) \cdot \vec{x}, \text{Row}_3(A) \cdot \vec{x} \rangle \\ &\quad \begin{matrix} 3 \times 2 & \mathbb{R}^2 \\ \downarrow & \\ \mathbb{R}^3 \end{matrix} &= \langle 2, 2, -5 \rangle \end{aligned}$$

$$\begin{aligned} A^T\vec{y} &= \langle \text{Col}_1(A) \cdot \vec{y}, \text{Col}_2(A) \cdot \vec{y} \rangle \\ &\quad \begin{matrix} 2 \times 3 & \mathbb{R}^3 \\ \downarrow & \\ \mathbb{R}^2 \end{matrix} &= \langle -4, 1 \rangle \end{aligned}$$

$$A = \begin{bmatrix} 1 & -1 \\ 0 & 2 \\ -2 & 1 \end{bmatrix}, \vec{x} = \langle 3, 1 \rangle \text{ and } \vec{y} = \langle -2, -1, 1 \rangle$$

$$A\vec{x} = \langle 2, 2, -5 \rangle$$

$$A^T\vec{y} = \langle -4, 1 \rangle$$

$$\begin{aligned} (A\vec{x}) \cdot \vec{y} &= \langle 2, 2, -5 \rangle \cdot \langle -2, -1, 1 \rangle \\ &= -4 - 2 - 5 = -11 \end{aligned}$$

$$\begin{aligned} \vec{x} \cdot (A^T\vec{y}) &= \langle 3, 1 \rangle \cdot \langle -4, 1 \rangle \\ &= -12 + 1 = -11 \end{aligned}$$

$$(A\vec{x}) \cdot \vec{y} = \vec{x} \cdot (A^T\vec{y})$$

## Dot Products & Transposes

Suppose  $A$  is an  $m \times n$  matrix,  $\vec{x}$  is a vector in  $R^n$  and  $\vec{y}$  is a vector in  $R^m$ . Then

$$(A\vec{x}) \cdot \vec{y} = \vec{x} \cdot (A^T \vec{y}).$$

Note that the left side of the equation is a dot product of vectors in  $R^m$ , whereas the right side is a dot product in  $R^n$ . So the number of products and sums on each side is different when  $m \neq n$ , but the final value is the same.