

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

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

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 $\vec{x} = \langle 1, -3, 0, 2 \rangle$.

$A \vec{x}$
 $3 \times 4, \mathbb{R}^4$
 \downarrow
 \mathbb{R}^3

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

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

$$\text{Row}_2(A) \cdot \vec{x} = \langle 1, -1, 2, 0 \rangle \cdot \langle 1, -3, 0, 2 \rangle = 1 + 3 + 0 + 0 = 4$$

$$\text{Row}_3(A) \cdot \vec{x} = \langle 0, 2, 0, -1 \rangle \cdot \langle 1, -3, 0, 2 \rangle = 0 - 6 + 0 - 2 = -8$$

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

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.,

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

$A \times$
 $m \times n \quad n \times 1$
 \downarrow
 $m \times 1$

then the matrix-vector product

$$AX = \begin{bmatrix} \text{Row}_1(A) \cdot \text{Col}_1(X) \\ \text{Row}_2(A) \cdot \text{Col}_1(X) \\ \vdots \\ \text{Row}_m(A) \cdot \text{Col}_1(X) \end{bmatrix} = \begin{bmatrix} \text{Row}_1(A) \cdot \vec{x} \\ \text{Row}_2(A) \cdot \vec{x} \\ \vdots \\ \text{Row}_m(A) \cdot \vec{x} \end{bmatrix}$$

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 $x_1\vec{u}_1 + x_2\vec{u}_2 + x_3\vec{u}_3$.

$$\begin{array}{c} A\vec{x} \\ 2 \times 3 \quad \mathbb{R}^3 \\ \downarrow \\ \mathbb{R}^2 \end{array}$$

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

$$= \langle a_{11}x_1 + a_{12}x_2 + a_{13}x_3, a_{21}x_1 + a_{22}x_2 + a_{23}x_3 \rangle$$

$$= \langle a_{11}x_1, a_{21}x_1 \rangle + \langle a_{12}x_2, a_{22}x_2 \rangle + \langle a_{13}x_3, a_{23}x_3 \rangle$$

$$= x_1 \langle a_{11}, a_{21} \rangle + x_2 \langle a_{12}, a_{22} \rangle + x_3 \langle a_{13}, a_{23} \rangle$$

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

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

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

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

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

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

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

$$\begin{aligned} A\vec{x} &= x_1 \text{Col}_1(A) + x_2 \text{Col}_2(A) + x_3 \text{Col}_3(A) + x_4 \text{Col}_4(A) \\ &= 1 \langle 3, 1, 0 \rangle + (-3) \langle 0, -1, 2 \rangle + 0 \langle 1, 2, 0 \rangle + 2 \langle 3, 0, -1 \rangle \\ &= \langle 3, 1, 0 \rangle + \langle 0, 3, -6 \rangle + \langle 0, 0, 0 \rangle + \langle 6, 0, -2 \rangle \\ &= \langle 3+0+0+6, 1+3+0+0, 0-6-0-2 \rangle \\ &= \langle 9, 4, -8 \rangle \end{aligned}$$

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

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

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

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

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

$$= \langle 0+12, 0-8 \rangle = \langle 12, -8 \rangle$$

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

$$\text{Col}_3(AB) = A \text{Col}_3(B)$$

$$= \begin{bmatrix} 1 & -3 \\ -2 & 2 \end{bmatrix} \langle 2, 6 \rangle = \langle 2-18, -4+12 \rangle = \langle -16, 8 \rangle$$

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

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

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

$$A\vec{x} = \begin{bmatrix} 1 & -1 \\ 0 & 2 \\ -2 & 1 \end{bmatrix} \langle 3, 1 \rangle = \langle 3-1, 0+2, -6+1 \rangle \\ = \langle 2, 2, -5 \rangle$$

$$A^T\vec{y} = \begin{bmatrix} 1 & 0 & -2 \\ -1 & 2 & 1 \end{bmatrix} \langle -2, -1, 1 \rangle = \langle -2+0-2, 2-2+1 \rangle \\ = \langle -4, 1 \rangle$$

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

$$A\vec{x} = \langle 2, 2, -5 \rangle, A^T\vec{y} = \langle -4, 1 \rangle$$

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

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

We found that

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

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.