

Math 511

Matrix Arithmetic

① $A + B = [a_{ij} + b_{ij}]$

② $\alpha A = [\alpha a_{ij}]$

③ Matrix Multiplication

$$\underline{A} \underline{v} = \begin{bmatrix} \vec{a}_1 \\ \vec{a}_2 \\ \vdots \\ \vec{a}_n \end{bmatrix} v = \begin{bmatrix} \vec{a}_1 v \\ \vec{a}_2 v \\ \vdots \\ \vec{a}_n v \end{bmatrix}$$

$$\underline{A} \underline{v} = [a_{11} \ a_{12} \ \dots \ a_{1n}] \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} = v_1 a_{11} + v_2 a_{12} + \dots + v_n a_{1n}$$

$$A B = A [b_1 \ b_2 \ \dots \ b_n] = [A b_1 \ A b_2 \ \dots \ A b_n]$$

$$A B = C = [c_{ij}] \quad c_{ij} = \vec{a}_i \cdot b_j$$

Note: two special Matrices ..

① $O = [\text{all zeros}]$

② $I = [\delta_{ij}] \quad \delta_{ij} = \begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$

$$I = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix}$$

typically I is $n \times n$

$$I = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$$

1.4 Matrix Algebra

objects: A, \forall, α

ops: $A+B, \alpha A, A \cdot B, A^T$

Law

thⁿ

- ① $A+B = B+A$
- ② $(A+B)+C = A+(B+C)$
- ③ $(AB)C = A(BC)$
- ④ $A(B+C) = AB+AC$
- ⑤ $(B+C)A = BA+CA$
- ⑥ $(\alpha\beta)A = \alpha(\beta A)$
- ⑦ $\alpha(AB) = (\alpha A)B = A(\alpha B)$
- ⑧ $(\alpha+\beta)A = \alpha A + \beta A$
- ⑨ $\alpha(A+B) = \alpha A + \alpha B$
- ⑩ $(A^T)^T = A$
- ⑪ $(\alpha A)^T = \alpha A^T$
- ⑫ $(A+B)^T = A^T + B^T$
- ⑬ $(AB)^T = B^T A^T$

Proof

show a statement is true.

ex) $(A+B)+C = A+(B+C)$

$$(A+B)+C = \left(\left[\underline{a_{ij} + b_{ij}} \right] \right) + C$$

$$= \left[(a_{ij} + b_{ij}) + c_{ij} \right] = \left[a_{ij} + \underline{(b_{ij} + c_{ij})} \right]$$

$$= A + (B+C)$$

Ⓟ example ("verify")

$$\left(\begin{bmatrix} 1 & 2 \\ -1 & 0 \end{bmatrix} + \begin{bmatrix} 3 & 0 \\ 1 & 1 \end{bmatrix} \right) + \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 4 & 2 \\ 0 & 1 \end{bmatrix} + \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} = \begin{bmatrix} 6 & 3 \\ 1 & 4 \end{bmatrix}$$

$$\textcircled{15} \begin{bmatrix} 1 & 2 \\ -1 & 0 \end{bmatrix} + \left(\begin{bmatrix} 3 & 0 \\ 1 & 1 \end{bmatrix} + \begin{bmatrix} 2 & 1 \\ 1 & 3 \end{bmatrix} \right) = \begin{bmatrix} 1 & 2 \\ -1 & 0 \end{bmatrix} + \begin{bmatrix} 5 & 1 \\ 2 & 4 \end{bmatrix} = \begin{bmatrix} 6 & 3 \\ 1 & 4 \end{bmatrix}$$

Also b/c $(AB)C = A(BC)$ (assoc. law)

$$A^k = \underbrace{AA \dots A}_{k\text{-times}}$$

Identity / Inverse of an operation

Ⓟ Function Composition:

Identity is a "do nothing"

$$f(I(x)) = f(x)$$

$$\text{so } I(x) = x$$

Inverse: $f^{-1}(f(x)) = x$

$$\sin^{-1}()$$

$$\arcsin()$$

Matrix Addition:

$$A + \overset{\text{additive identity}}{0} = A$$

Inverse:

$$A + (-1)A = 0$$

Matrix Multiplication

A is nxn

$$A \cdot I = A \quad I \cdot A = A$$

Inverse:

$$A \cdot ? = I$$

$$(?) A = I$$

check: $A \cdot B = I \quad B \cdot A = I$

call B to be A's inverse $B = A^{-1}$

Note:

we will get to finding

① Does A have an inverse?

idea:

(College Algebra $3 \cdot X$ can be undone

$$\frac{1}{3} \circ 3 \cdot X = 1 \cdot X = X$$

but b/c $0 \cdot X = 0$

↑
zero does not have an inv.)

Matrix Algebra:

$$A \cdot B$$

idea:

$$\text{is } A \cdot B \stackrel{?}{=} 0$$

we will find some non-all zero matrices such that

$$A \neq 0 \quad B \neq 0 \quad \text{but} \quad AB = 0$$

it would mean A has no inverse

Def

A is singular or non-invertible if it doesn't have an inverse.

A is not singular or invertible if it does have an inverse. (A^{-1} exists)

For now we only have .. check

$$AB \stackrel{?}{=} I \quad BA \stackrel{?}{=} I$$

if yes \rightarrow $B = A^{-1}$
