

Chapter Two

Matrices

Definition: A matrix $A = [a_{ij}]$ is a rectangle array of numbers or variables denoted by

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}$$

OR

$$A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix} \quad i = 1, 2, \dots, m \text{ and } j = 1, 2, \dots, n$$

In which m is the number of **rows** and n is the number of **columns**. A matrix A with m rows and n columns is denoted by $A_{m \times n}$ (we say that A is m by n matrix) and the **elements** of the matrix A is denoted by a_{ij} .

That is i^{th} row of A is $[a_{i1} \ a_{i2} \ \dots \ a_{in}]$, $1 \leq i \leq m$ and

$$j^{\text{th}} \text{ Column of } A \text{ is } \begin{bmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{bmatrix}, \quad 1 \leq j \leq n.$$

Example 2.1:

$$A = \begin{pmatrix} 1 & 0 \\ -3 & 4 \\ -10 & 3 \end{pmatrix} \quad B = \begin{pmatrix} 12 & 3 & 7 \\ 6 & -2 & -1 \\ -11 & 3 & -2 \end{pmatrix} \quad C = \begin{pmatrix} \frac{3}{4} & \sqrt{4} & 6 \end{pmatrix} \quad D = \begin{pmatrix} \sqrt{2} \\ 1 \\ 0 \\ -1 \end{pmatrix}$$

Matrix A with **3 rows** and **2 columns**, matrix B with **3 rows** and **3 columns**, matrix C with **1 rows** and **3 columns** and matrix D with **4 rows** and **1 column**.

$A_{3 \times 2}$, $B_{3 \times 3}$, $C_{1 \times 3}$, $D_{4 \times 1}$. The **elements** of matrix A are

$$a_{11} = 1, \ a_{12} = 0, \ a_{21} = -3, \ a_{22} = 4, \ a_{31} = -10 \text{ and } a_{32} = 3.$$

Example 2.2:

Construct a matrix of degree 2×3 such that its *elements* are of the form $a_{ij} = (i + 2j) \quad \forall i, j$.

Example 2.3: H.W,

Find the matrix $A = (a_{ij})_{3 \times 2}$ such that $a_{ij} = 2j + i^2$.

Operations on Matrices

-Matrix Addition

Let $A = (a_{ij})$ and $B = (b_{ij})$ be any two $m \times n$ matrices, then the *sum* of two matrix A and B defined by $A + B = (a_{ij}) + (b_{ij})$ is also $m \times n$ matrix.

$$\begin{aligned}
 A + B &= \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} + \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix} \\
 &= \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \cdots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \cdots & a_{2n} + b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \cdots & a_{mn} + b_{mn} \end{bmatrix}
 \end{aligned}$$

Example 2.4:

1) Let $A = \begin{pmatrix} 3 & -1 & 0 \\ 5 & 3 & 2 \end{pmatrix}$ and $B = \begin{pmatrix} 2 & 3 & -1 \\ 1 & 1 & 0 \end{pmatrix}$

Then $A + B = \begin{pmatrix} 3 & -1 & 0 \\ 5 & 3 & 2 \end{pmatrix} + \begin{pmatrix} 2 & 3 & -1 \\ 1 & 1 & 0 \end{pmatrix} =$

$$\begin{aligned}
 &\begin{pmatrix} 3 + 2 & -1 + 3 & 0 + (-1) \\ 5 + 1 & 3 + 1 & 2 + 0 \end{pmatrix} \\
 &= \begin{pmatrix} 5 & 2 & -1 \\ 6 & 4 & 2 \end{pmatrix}.
 \end{aligned}$$

2) **H.W.**

Find $A + B$, $A + C$, $B + C$ and $A + B + C$ where

$$A = \begin{pmatrix} 1 & 2 & 3 & 4 \\ 4 & 3 & 2 & 1 \\ -1 & 2 & 9 & 0 \end{pmatrix} \quad B = \begin{pmatrix} -1 & 6 & 3 & 7 \\ 2 & 1 & 4 & -2 \\ -1 & 3 & 8 & 1 \end{pmatrix} \quad \text{and } C = \begin{pmatrix} 1 & 0 & 9 & 4 \\ 4 & 2 & 2 & 11 \\ 5 & 2 & 9 & 0 \end{pmatrix}$$

-Matrix Subtraction

Let $A = (a_{ij})$ and $B = (b_{ij})$ be any two $m \times n$ matrices, then the *subtraction* of two matrix A and B defined by $A - B = (a_{ij}) - (b_{ij})$ is also $m \times n$ matrix.

$$\begin{aligned} A - B &= \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} - \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix} \\ &= \begin{bmatrix} a_{11} - b_{11} & a_{12} - b_{12} & \cdots & a_{1n} - b_{1n} \\ a_{21} - b_{21} & a_{22} - b_{22} & \cdots & a_{2n} - b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} - b_{m1} & a_{m2} - b_{m2} & \cdots & a_{mn} - b_{mn} \end{bmatrix}, i = 1, 2, \dots, m \text{ and } j = 1, 2, \dots, n \end{aligned}$$

Example 2.5:

Let $A = \begin{pmatrix} 2 & -1 \\ 0 & 5 \end{pmatrix}$ and $B = \begin{pmatrix} 2 & 0 \\ 3 & -2 \end{pmatrix}$ then find $A - B$

$$A - B = \begin{pmatrix} 2 & -1 \\ 0 & 5 \end{pmatrix} - \begin{pmatrix} 2 & 0 \\ 3 & -2 \end{pmatrix} = \begin{pmatrix} 2-2 & -1-0 \\ 0-3 & 5-(-2) \end{pmatrix} = \begin{pmatrix} 0 & -1 \\ -3 & 7 \end{pmatrix}$$

-Scalar multiplication:

Let $A = (a_{ij})$ be any $m \times n$ matrix and c be any real number, then the *scalar multiplication* c by A is an $m \times n$ matrix $D = cA = c(a_{ij})$

$$D = c \cdot A = c \cdot \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} ca_{11} & ca_{12} & \cdots & ca_{1n} \\ ca_{21} & ca_{22} & \cdots & ca_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ ca_{m1} & ca_{m2} & \cdots & ca_{mn} \end{bmatrix}$$

Example 2.6:

$$2 \cdot \begin{bmatrix} 1 & 8 & -3 \\ 4 & -2 & 5 \end{bmatrix} = \begin{bmatrix} 2 \cdot 1 & 2 \cdot 8 & 2(-3) \\ 2 \cdot 4 & 2 \cdot (-2) & 2 \cdot 5 \end{bmatrix} = \begin{bmatrix} 2 & 16 & -6 \\ 8 & -4 & 10 \end{bmatrix}$$

Example 2.7:

$$\text{Find } \sqrt{3} \begin{pmatrix} 6 & 12 \\ 3 & 1 \\ -15 & 0 \end{pmatrix}.$$

-Matrix Equality

Let $A = (a_{ij})$ and $B = (b_{ij})$ be any two $m \times n$ matrices, then the *equal* of two matrix A and B defined by

$$A = B \Rightarrow \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} = \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1n} \\ b_{21} & b_{22} & \cdots & b_{2n} \\ \vdots & \vdots & \cdots & \vdots \\ b_{m1} & b_{m2} & \cdots & b_{mn} \end{bmatrix},$$

$$a_{ij} = b_{ij} \text{ for all } i = 1, 2, \dots, m \text{ and } j = 1, 2, \dots, n$$

Example 2.8:

Given that the following matrices are *equal*, *find* the values of x and y .

$$A = \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} \text{ and } B = \begin{pmatrix} x & 2 \\ 3 & y \end{pmatrix}$$

Solution: Since $A = B$

$$\text{Then } \begin{pmatrix} 1 & 2 \\ 3 & 4 \end{pmatrix} = \begin{pmatrix} x & 2 \\ 3 & y \end{pmatrix}, \quad x = 1 \text{ and } y = 4.$$

Here are two matrices which *are not equal* even though they have the same elements.

$$A = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix}_{3 \times 2} \neq \begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}_{2 \times 3}$$

Example 2.9:

Given that the following matrices are *equal*, *find* the values of x , y , and z .

$$A = \begin{pmatrix} 4 & 0 \\ 6 & -2 \\ 3 & 1 \end{pmatrix} \text{ and } B = \begin{pmatrix} x & 0 \\ 6 & y + 4 \\ \frac{z}{3} & 1 \end{pmatrix}$$

-Multiplication of a Matrix by a Scalar

Let $A = (a_{ij})$ be an $m \times n$ matrix and $B = (b_{ij})$ be an $n \times p$ matrix, then the *product* of A and B defined by $A \times B$ ($A \cdot B$) is an $m \times p$ matrix C .

$$C = (a_{ij})_{m \times n} \cdot (b_{ij})_{n \times p} = (\sum_{t=1}^n a_{it} \cdot b_{tj})_{m \times p},$$

for all $i = 1, 2, \dots, m$ and $j = 1, 2, \dots, p$.

Example 2.10:

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}_{2 \times 2} \text{ and } B = \begin{pmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{23} & b_{23} \end{pmatrix}_{2 \times 3}$$

$$A \cdot B = \begin{pmatrix} a_{11}b_{11} + a_{12}b_{21} & a_{11}b_{12} + a_{12}b_{23} & a_{11}b_{13} + a_{12}b_{23} \\ a_{21}b_{11} + a_{22}b_{21} & a_{21}b_{12} + a_{22}b_{23} & a_{21}b_{13} + a_{22}b_{23} \end{pmatrix}_{2 \times 3}$$

Example 2.11:

$$A = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 0 & 4 \end{pmatrix}, \quad B = \begin{pmatrix} -1 & 0 \\ 4 & 2 \\ 1 & 3 \end{pmatrix}$$

$$\text{Then } A \cdot B = \begin{pmatrix} 1 & 2 & 3 \\ -1 & 0 & 4 \end{pmatrix} \cdot \begin{pmatrix} -1 & 0 \\ 4 & 2 \\ 1 & 3 \end{pmatrix} =$$

$$\begin{pmatrix} 1 * -1 + 2 * 4 + 3 * 1 & 1 * 0 + 2 * 2 + 3 * 3 \\ -1 * -1 + 0 * 4 + 4 * 1 & -1 * 0 + 0 * 2 + 4 * 3 \end{pmatrix} = \begin{pmatrix} 10 & 13 \\ 5 & 12 \end{pmatrix}$$

Remark:

In the matrix *multiplication* the *number of columns of the first matrix* is *equal* to the *number of rows in the second matrix*.

Example 2.12:

1) Find $A \cdot B$ where $A = \begin{pmatrix} 1 & 2 \\ 6 & -3 \\ 0 & 1 \end{pmatrix}_{3 \times 2}$ and $B = \begin{pmatrix} -1 \\ -1 \end{pmatrix}_{2 \times 1}$ and $B \cdot A$ if it is possible

2) Determine the matrices A and B

$$\text{Where } A + 2B = \begin{pmatrix} 1 & 2 & 0 \\ 6 & -3 & 3 \\ -5 & 3 & 1 \end{pmatrix} \text{ and } 2A - B = \begin{pmatrix} 2 & -1 & 5 \\ 2 & -1 & 6 \\ 0 & 1 & 2 \end{pmatrix}.$$

-Transpose

If $A = (a_{ij})$ be any $m \times n$ matrix, then the $n \times m$ matrix $B = (b_{ij})$,

where $b_{ij} = a_{ji}$ is called the *transpose of A* and is denoted by A^T .

For example $A = \begin{pmatrix} 2 & 3 & 5 \\ 6 & 4 & 7 \end{pmatrix}$, then the *transpose* of A is $\begin{pmatrix} 2 & 6 \\ 3 & 4 \\ 5 & 7 \end{pmatrix} = A^T$.

Properties of transpose

- 1) $(A^T)^T = A$
- 2) $(A + B)^T = A^T + B^T$
- 3) $(\alpha \cdot A)^T = \alpha \cdot A^T$
- 4) $(A \cdot B)^T = B^T \cdot A^T$

Types of Matrices

1) Row and Column Matrix

Matrices with *only one row* and *any number of columns* are known as row matrices and matrices with *one column* and *any number of rows* are called column matrices.

Let's look at two examples below:

Row Matrix	Column Matrix
$A = [1 \quad 2 \quad 3]$	$B = \begin{bmatrix} 3 \\ 0 \\ -2 \\ 1 \end{bmatrix}$
There is <i>only one row</i> , so A is a <u>row matrix</u> .	There is <i>only one column</i> , so B is a <u>column matrix</u> .

2) Rectangular and Square Matrix

Any matrix that *does not have an equal number of rows and columns* is called a rectangular matrix and a rectangular matrix can be denoted by $[B]_{m \times n}$. Any matrix that *has an equal number of rows and columns* is called a square matrix and a square matrix can be denoted by $[B]_{n \times n}$.

Let's look at the examples below:

Rectangular Matrix	Square Matrix
$A = \begin{bmatrix} 1 & 3 & 2 \\ 5 & 2 & 1 \end{bmatrix}$ $B = \begin{pmatrix} 12 & 5 \\ 2 & -3 \\ 0 & 11 \end{pmatrix}_{3 \times 2}$	$C = \begin{bmatrix} 2 & 1 & 4 \\ -1 & 6 & 7 \\ 3 & 2 & 1 \end{bmatrix}$ $D = \begin{pmatrix} 3 & -1 & 0 \\ 7 & -4 & 6 \\ 0 & 1 & 2 \end{pmatrix}_{3 \times 3}$
The matrix A have <i>two rows</i> and <i>three columns</i> in this matrix, and B have <i>three rows</i> and <i>two columns</i> , so A and B are <i>rectangular matrices</i> .	The matrix C have <i>three rows</i> and <i>three columns</i> and so D . C and are <i>square matrices</i> .

3) Identity matrix:

Let $A = (a_{ij})$ be any $m \times m$ matrix, then A is said to be *identity matrix if the diagonal elements are equal to 1 and other all elements are zero*. Thus, a square matrix

$A = [a_{ij}]$ is an *identity matrix* if $a_{ij} = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$ It is denoted by $I_{m \times m}$.

$$I_{1 \times 1} = (1), I_{2 \times 2} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, I_{3 \times 3} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}.$$

5) Zero matrix:

Let $A = (a_{ij})$ be any $m \times n$ matrix, then A is said to be *zero matrix if all elements of A are zero (if $a_{ij} = 0$ for all $i = 1, 2, \dots, m$ and $j = 1, 2, \dots, n$)*.

For example $A = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}_{2 \times 3}$ is a *zero matrix*.

6) Diagonal matrix:

A square matrix A is said to be *diagonal matrix* if *all elements except the diagonal elements are zero (if $a_{ij} = 0$ for $i \neq j$)*.

For example

$$A = \begin{pmatrix} 3 & 0 & 0 \\ 0 & -4 & 0 \\ 0 & 0 & 2 \end{pmatrix}_{3 \times 3} \text{ is a } \textit{diagonal matrix}.$$

7) Scalar matrix:

A diagonal matrix A is said to be *scalar matrix* if the diagonal elements are all equal. Thus, a square matrix $A = [a_{ij}]$ a *scalar matrix* if $a_{ij} = \begin{cases} 0 & \text{if } i \neq j \\ k & \text{if } i = j \end{cases}$

where k is a constant. For example

$$A = \begin{pmatrix} 5 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 5 \end{pmatrix}_{3 \times 3} \text{ is a } \textit{scalar matrix}.$$

Conclusions:

- All *identity* matrices are *scalar* matrices
- All *scalar* matrices are *diagonal* matrices
- All *diagonal* matrices are *square* matrices

8) Triangular Matrix:

A *square matrix* is said to be a *triangular matrix* if the elements above or below the principal diagonal are zero. There are two types:

- *Upper Triangular Matrix*

A *square matrix* A is called an *upper triangular matrix*, if $a_{ij} = 0$ when $i > j$

For example $A = \begin{pmatrix} 3 & -1 & 4 \\ 0 & 2 & 7 \\ 0 & 0 & -9 \end{pmatrix}_{3 \times 3}$ is an *upper triangular matrix*

- *Lower Triangular Matrix*

A *square matrix* A is called a *lower triangular matrix*, If $a_{ij} = 0$ when $i < j$.

. For example $A = \begin{pmatrix} 3 & 0 & 0 \\ -1 & 2 & 0 \\ 5 & 8 & -9 \end{pmatrix}_{3 \times 3}$ is a *lower triangular matrix*.

9) Symmetric matrix:

An $m \times m$ matrix $A = (a_{ij})$ is said to be *symmetric matrix* if $A = A^T$ (i.e. $a_{ij} = a_{ji}$ for all i, j).

For example $A = \begin{pmatrix} 4 & -3 & 1 \\ -3 & 2 & 8 \\ 1 & 8 & -9 \end{pmatrix}_{3 \times 3}$ is a *symmetric matrix*.

$$\begin{pmatrix} 5 & 4 & 3 \\ 4 & 0 & 7 \\ 3 & 7 & -1 \end{pmatrix} \begin{pmatrix} 1 & 2 & 4 \\ 2 & 3 & 0 \\ 4 & 0 & 5 \end{pmatrix} \begin{pmatrix} 1 & 0 & -1 & 0 \\ 0 & 0 & 3 & 4 \\ -1 & 3 & 5 & -2 \\ 0 & 4 & -2 & 9 \end{pmatrix}$$

10) Skew symmetric matrix:

An $m \times m$ matrix $A = (a_{ij})$ is said to be *skew-symmetric* matrix

$$\text{if } = -A^T \text{ (i.e. } a_{ij} = \begin{cases} -a_{ij} & \text{if } i \neq j \\ 0 & \text{if } i = j \end{cases} \text{)}).$$

For example $A = \begin{pmatrix} 0 & 5 & -1 \\ -5 & 0 & -2 \\ 1 & 2 & 0 \end{pmatrix}_{3 \times 3}$ is a *skew-symmetric* matrix.

11) Idempotent matrix:

If $A^2 = A$, then A is called *idempotent* matrix.

Example:

Show that $A = \begin{pmatrix} 2 & -3 & -5 \\ -1 & 4 & 5 \\ 1 & -3 & -4 \end{pmatrix}_{3 \times 3}$ is *idempotent* matrix.

12) Nilpotent matrix:

If $A^k = \mathbf{0}$, where k is a *positive integer*, then A is called a *nilpotent* matrix. The least value of k is the index of it.

For example $A = \begin{pmatrix} 1 & 1 & 3 \\ 5 & 2 & 6 \\ -2 & -1 & -3 \end{pmatrix}$ is a *nilpotent* matrix.

Fundamental properties of matrix multiplication:

Let A, B and C are $m \times n$ matrices and r, k are real numbers, then

1. $A + B = B + A$
2. $A + (B + C) = (A + B) + C$
3. $A + 0 = 0 + A = A$, (where 0 is *zero matrix*)
4. $A + (-A) = (-A) + A = 0$
5. $A(BC) = (AB)C$
6. $r(kA) = (rk)A = k(rA)$
7. $A(B + C) = AB + AC$.
8. $(r + k)A = rA + kA$
9. $r(A + B) = rA + rB$
10. $A(rB) = r(AB)$.

Definition: Two square matrices A and B of the some degree are said to be *commutative for multiplication* if $A \cdot B = B \cdot A$, and is said to be *skew commutative* if $A \cdot B = -B \cdot A$

Example:

- 1) $A = \begin{pmatrix} 3 & 2 \\ 2 & 3 \end{pmatrix}, B = \begin{pmatrix} 4 & 1 \\ 1 & 4 \end{pmatrix}$ are commutative.
- 2) $A = \begin{pmatrix} 3 & 2 \\ 2 & 3 \end{pmatrix}, B = \begin{pmatrix} 4 & 1 \\ 4 & 1 \end{pmatrix}$ are not commutative.
- 3) $A = \begin{pmatrix} 1 & -1 \\ 2 & -1 \end{pmatrix}, B = \begin{pmatrix} 1 & 1 \\ 4 & -1 \end{pmatrix}$ are skew commutative.