Plan:

① Matrices

② Vectors

③ Matrix algebra and inverse matrices

Problem 7.12 [ME]:

$$w + x + 3y - 2z = 0$$
$$2w + 3x + 7y - 2z = 9$$
$$3w + 5x + 13y - 9z = 1$$
$$-2w + x \qquad - z = 0$$

$$\begin{pmatrix} ① & 1 & 3 & -2 & \bigg| & 0 \\ 2 & 3 & 7 & -2 & \bigg| & 9 \\ 3 & 5 & 13 & -9 & \bigg| & 1 \\ -2 & 1 & 0 & -1 & \bigg| & 0 \end{pmatrix} \begin{matrix} \rfloor -2 \\ \rfloor -3 \\ \,2 \end{matrix}$$

$$\rightarrow \begin{pmatrix} ① & 1 & 3 & -2 & \bigg| & 0 \\ 0 & ① & 1 & 2 & \bigg| & 9 \\ 0 & 2 & 4 & -3 & \bigg| & 1 \\ 0 & 3 & 6 & -5 & \bigg| & 0 \end{pmatrix} \begin{matrix} \rfloor -2 \\ \rfloor -3 \end{matrix} \rightarrow \begin{pmatrix} ① & 1 & 3 & -2 & \bigg| & 0 \\ 0 & ① & 1 & 2 & \bigg| & 9 \\ 0 & 0 & ② & -7 & \bigg| & -17 \\ 0 & 0 & \underline{3} & -11 & \bigg| & -27 \end{pmatrix} \rfloor \tfrac{-3}{2}$$

$$\rightarrow \begin{pmatrix} ① & 1 & 3 & -2 & \bigg| & 0 \\ 0 & ① & 1 & 2 & \bigg| & 9 \\ 0 & 0 & ② & -7 & \bigg| & -17 \\ 0 & 0 & 0 & \boxed{-\tfrac{1}{2}} & \bigg| & -3/2 \end{pmatrix} \cdot (-2) \rightarrow \begin{pmatrix} ① & 1 & 3 & -2 & \bigg| & 0 \\ 0 & ① & 1 & 2 & \bigg| & 9 \\ 0 & 0 & ② & -7 & \bigg| & -17 \\ 0 & 0 & 0 & ① & \bigg| & 3 \end{pmatrix}$$

$$w + x + 3y - 2z = 0$$
$$\underline{x} + y + 2z = 9$$
$$2y - 7z = -17$$
$$\underline{z} = 3$$

$$w = -1 - 3 \cdot 2 + 2 \cdot 3 \qquad \underline{w = -1}$$
$$x = 9 - 2 - 2 \cdot 3 \qquad \underline{x = 1}$$
$$2y = -17 + 7 \cdot 3 = 4 \qquad \underline{y = 2}$$
$$\rightarrow z = \underline{3} \qquad (w, x, y, z) = (-1, 1, 2, 3)$$

Gauss – Jordan: You continue until you have a reduced echelon form = echelon form such that i) all pivots are $\underline{1}$

ii) all entries over a pivot are $\underline{0}$

Ex:

$$\begin{pmatrix} \textcircled{1} & 1 & 3 & -2 & | & 0 \\ 0 & \textcircled{1} & 1 & 2 & | & 9 \\ 0 & 0 & \textcircled{2} & -7 & | & -17 \\ 0 & 0 & 0 & \textcircled{1} & | & 3 \end{pmatrix} \rightarrow \begin{pmatrix} \textcircled{1} & 0 & 0 & 0 & | & -1 \\ 0 & \textcircled{1} & 0 & 0 & | & 1 \\ 0 & 0 & \textcircled{1} & 0 & | & 2 \\ 0 & 0 & 0 & \textcircled{1} & | & 3 \end{pmatrix}$$

echelon form   reduced echelon form

The reduced echelon form is $\underline{\text{unique}}$.

$$w = -1$$
$$x = 1$$
$$y = 2$$
$$z = 3$$

① <u>Matrices</u>

An <u>m×n matrix</u> is rectangular array of numbers (m rows, n columns)

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

a_{ij} : entry in A in position (i,j);

$\begin{cases} \text{row } i \\ \text{col. } j \end{cases}$

Ex: $A = \begin{pmatrix} 2 & 3 \\ 1 & 2 \end{pmatrix}$ $B = \begin{pmatrix} 7 & -1 \\ 1 & 2 \end{pmatrix}$

<u>Operations on matrices:</u>

*) <u>Addition / subtraction</u>   (of matrices of the <u>same size</u>)

(position by position)

Ex: $\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} + \begin{pmatrix} 7 & 1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} 8 & 3 \\ 2 & 1 \end{pmatrix}$

$\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} - \begin{pmatrix} 7 & 1 \\ -1 & 2 \end{pmatrix} = \begin{pmatrix} -6 & 1 \\ 4 & -3 \end{pmatrix}$

<u>zero matrix:</u> $0 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$ Note: $A + 0 = A$

*) <u>Scalar multiplication</u>   scalar = number

$r \cdot A = A \cdot r$ (r number, A matrix) — position by pos.

Ex: $2 \cdot \begin{pmatrix} 1 & 1 \\ 2 & 3 \end{pmatrix} = \begin{pmatrix} 2 & 2 \\ 4 & 6 \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 2 & 3 \end{pmatrix} \cdot 2$
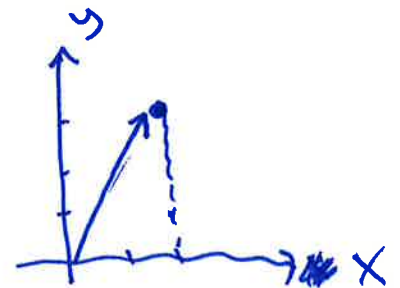
② __Vectors__

Defn: An n-vector is an $n \times 1$-matrix
(column vector)

$$\underline{v} = \begin{pmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{pmatrix} \qquad \left(= \vec{v} = \text{boldface } v \right)$$

Ex: $\underline{v} = \begin{pmatrix} 2 \\ 3 \end{pmatrix}$

geometric
interpretation:

$$\| \underline{v} \| = \sqrt{2^2 + 3^2} = \sqrt{13}$$

Operations: addition / subtraction   (vectors of the same size)
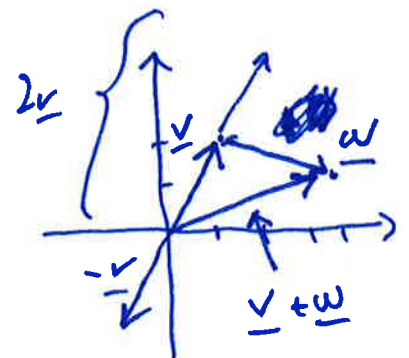scalar multiplication

Ex: $\underline{v} = \begin{pmatrix} 1 \\ 2 \end{pmatrix}$ $\underline{w} = \begin{pmatrix} 3 \\ -1 \end{pmatrix}$:

$$\underline{v} + \underline{w} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} + \begin{pmatrix} 3 \\ -1 \end{pmatrix} = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$$

$$\underline{v} - \underline{w} = \begin{pmatrix} 1 \\ 2 \end{pmatrix} - \begin{pmatrix} 3 \\ -1 \end{pmatrix} = \begin{pmatrix} -2 \\ 3 \end{pmatrix}$$

$$2 \cdot \underline{v} = 2 \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} 2 \\ 4 \end{pmatrix}$$

$$-\underline{v} = -1 \cdot \begin{pmatrix} 1 \\ 2 \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \end{pmatrix}$$

③ More matrix algebra

* Matrix multiplication : $A \cdot B \rightsquigarrow C = AB$

$\qquad\qquad\qquad\qquad\quad m \times n \quad n \times p \qquad\qquad\quad m \times p$

$$\#\text{ cols of } A = \#\text{ rows in } B$$

$$A = \begin{pmatrix} 1 & 7 \\ 3 & -1 \end{pmatrix} \qquad B = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \Big\} 2 \rightsquigarrow AB = \begin{pmatrix} 9 \\ 5 \end{pmatrix}$$

$\quad\quad 2 \times 2 \qquad\qquad\quad 2 \times 1 \qquad\qquad\qquad\qquad\qquad 2 \times 1$

$$\begin{pmatrix} 1 & 7 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} = 1 \cdot 2 + 7 \cdot 1 = 9$$

$$\begin{pmatrix} 3 & -1 \end{pmatrix} \cdot \begin{pmatrix} 2 \\ 1 \end{pmatrix} = 3 \cdot 2 + (-1) \cdot 1 = 5$$

$$B = \begin{pmatrix} 2 \\ 1 \end{pmatrix} \qquad A = \begin{pmatrix} 1 & 7 \\ 3 & -1 \end{pmatrix} \rightsquigarrow B \cdot A \text{ is not defined}$$

$\qquad 2 \times 1 \underset{\neq}{\rule{3cm}{0.4pt}} 2 \times 2$

Note: $\boxed{A \cdot B \neq B \cdot A}$

matrix multiplication is non-commutative

Ex: $\quad AB = \begin{pmatrix} 2 & 1 \\ 3 & -1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 4 \\ 0 & 3 \end{pmatrix} = \begin{pmatrix} 2 & 11 \\ 3 & 9 \end{pmatrix}$

$$2 \times 2 \quad = \quad 2 \times 2$$

$$BA = \begin{pmatrix} 1 & 4 \\ 0 & 3 \end{pmatrix} \cdot \begin{pmatrix} 2 & 1 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} 14 & -3 \\ 9 & -3 \end{pmatrix}$$

$$2 \times 2 \qquad\qquad 2 \times 2$$

Motivation: Linear system

$$\begin{aligned} x + y &= 4 \\ x - y &= 2 \end{aligned}$$

$\rightsquigarrow \quad (A \mid \underline{b}) = \begin{pmatrix} 1 & 1 & 4 \\ 1 & -1 & 2 \end{pmatrix}$

$$A = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \quad \underline{x} = \begin{pmatrix} x \\ y \end{pmatrix} \qquad\qquad \underline{b} = \begin{pmatrix} 4 \\ 2 \end{pmatrix}$$

$$A \cdot \underline{x} = \begin{pmatrix} 1 & 1 \\ 1 & -1 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x + y \\ x - y \end{pmatrix} = \begin{pmatrix} 4 \\ 2 \end{pmatrix} = \underline{b}$$

Linear system in matrix form: $\qquad \boxed{A \cdot \underline{x} = \underline{b}}$

Ex:
$$\begin{pmatrix} 7 & 3 \\ -1 & 4 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} 7 & 3 \\ -1 & 4 \end{pmatrix}$$

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

$I = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ is called the <u>identity matrix</u> (2×2)

$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$ — ' ' —   (3×3)

It has the property that $\begin{cases} A \cdot I = A \\ I \cdot A = A \end{cases}$

* <u>Powers of square matrices</u>

$$A^2 = A \cdot A$$
$$A^3 = A \cdot A \cdot A$$
$$\vdots$$

A^n is defined when A is square
$(\#rows = \#cols)$

Ex: $\begin{pmatrix} 1 & 2 \\ -1 & 7 \end{pmatrix}^{100} = ?$

* transpose of a matrix

Ex: $A = \begin{pmatrix} 1 & 2 \\ 7 & -1 \end{pmatrix}$ $\rightsquigarrow$ $A^T = \begin{pmatrix} 1 & 7 \\ 2 & -1 \end{pmatrix}$

$A = \begin{pmatrix} 3 & 1 & 7 \\ 4 & 2 & 3 \\ 1 & 1 & -1 \end{pmatrix} = D$ $A^T = \begin{pmatrix} 3 & 4 & 1 \\ 1 & 2 & 1 \\ 7 & 3 & -1 \end{pmatrix}$

Defn: A matrix is <u>symmetric</u> if $A^T = A$

Ex: $A = \begin{pmatrix} 2 & 1 \\ 1 & 7 \end{pmatrix}$ is symmetric

$B = \begin{pmatrix} 3 & 1 & 7 \\ 1 & 4 & 2 \\ 7 & 2 & -1 \end{pmatrix}$ — '' —

* <u>inverse matrices</u>

Defn: An <u>inverse</u> of a matrix A is a matrix B such that

$\begin{cases} B \cdot A = I \\ A \cdot B = I \end{cases}$

In this case, we write $\underline{A^{-1}}$ for B.

Ex: $A = \begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix}$ $A^{-1} = \begin{pmatrix} \cdot & \cdot \\ \cdot & \cdot \end{pmatrix}$ s.t.

$\begin{pmatrix} \cdot & \cdot \\ \cdot & \cdot \end{pmatrix} \cdot \begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$, $\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} \cdot \begin{pmatrix} \cdot & \cdot \\ \cdot & \cdot \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$

Recall:

$2^{-1} = \frac{1}{2}$

$2x = 3$

$2^{-1} \cdot 2x = 2^{-1} \cdot 3$

$x = \frac{3}{2}$

For 2x2 - matrices: $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$

$$A^{-1} = \frac{1}{ad-bc} \cdot \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \quad \text{if} \quad ad-bc \neq 0$$

$$A^{-1} \quad \text{does not exist} \quad \text{if} \quad ad-bc = 0$$

Ex: $A = \begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix}$ $ad-bc = 1 \cdot (-1) - 2 \cdot 3 = -7 \neq 0$

$$A^{-1} = \frac{1}{-7} \cdot \begin{pmatrix} -1 & -2 \\ -3 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1/7 & 2/7 \\ 3/7 & -1/7 \end{pmatrix}$$

Ex: $x + 2y = 7$
$3x - y = 15$

$\downarrow$

$$\begin{pmatrix} 1 & 2 \\ 3 & -1 \end{pmatrix} \cdot \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 7 \\ 15 \end{pmatrix}$$

$A^{-1} \cdot |$

$A \cdot \underline{x} = \underline{b}$

$A^{-1} \cdot A\underline{x} = A^{-1} \cdot \underline{b}$

$I \cdot \underline{x} = A^{-1} \cdot \underline{b}$

$\boxed{\underline{x} = A^{-1} \cdot \underline{b}}$

$A\underline{x} = \underline{b}$
$\left\{ A^{-1} \text{ exists} \right.$
$\underline{x} = A^{-1} \cdot \underline{b}$

$$\begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1/7 & 2/7 \\ 3/7 & -1/7 \end{pmatrix} \begin{pmatrix} 7 \\ 15 \end{pmatrix}$$

$$= \begin{pmatrix} 1 + 30/7 \\ 3 - 15/7 \end{pmatrix} = \begin{pmatrix} 37/7 \\ 6/7 \end{pmatrix}$$

General case: A
                $m \times n$

A^{-1} can only exist if $m = n$,
not ~~also~~ all square matrices have inverses

Method: $\left\{ \begin{array}{l} - \text{determining if } A^{-1} \text{ exists} \\ - \text{compute } A^{-1} \text{ in that case} \end{array} \right\}$ for $\boxed{\begin{array}{c} A \\ n \times n \end{array}}$

By Gaussian elimination:

$$(A \mid I) \rightarrow \cdots \rightarrow (* \mid *)$$
$$\text{elementary} \qquad \text{reduced}$$
$$\text{row} \qquad \text{echelon}$$
$$\text{operations} \qquad \text{form}$$

$$(* \mid *) = (I \mid A^{-1})$$

$$(* \mid *) = (\neq I \mid *) \Rightarrow A^{-1} \underline{\text{does not exist}}$$

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix}$$

$$(A \mid I) = \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 1 & 2 & 4 & 0 & 1 & 0 \\ 1 & 3 & 9 & 0 & 0 & 1 \end{array} \right) \quad \overset{-1}{\underset{-1}{\rfloor}}$$

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 2 & 8 & -1 & 0 & 1 \end{array} \right) \quad \rfloor{-2}$$

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 0 & 2 & 1 & -2 & 1 \end{array} \right) \quad : 2$$

A^{-1} does exist

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 1 & 1 & 1 & 0 & 0 \\ 0 & 1 & 3 & -1 & 1 & 0 \\ 0 & 0 & 1 & 1/2 & -1 & 1/2 \end{array} \right) \quad \overset{-1}{\underset{-3}{\rbrace}}$$

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 1 & 0 & 1/2 & 1 & -1/2 \\ 0 & 1 & 0 & -5/2 & 4 & -3/2 \\ 0 & 0 & 1 & 1/2 & -1 & 1/2 \end{array} \right) \quad \rbrace{-1}$$

$$\rightarrow \left(\begin{array}{ccc|ccc} 1 & 0 & 0 & 3 & -3 & 1 \\ 0 & 1 & 0 & -5/2 & 4 & -3/2 \\ 0 & 0 & 1 & 1/2 & -1 & 1/2 \end{array} \right)$$

reduced echelon form

$$A^{-1} = \begin{pmatrix} 3 & -3 & 1 \\ -5/2 & 4 & -3/2 \\ 1/2 & -1 & 1/2 \end{pmatrix}$$

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Extra material:

Why the method (Gauss-Jordan elimination) works
for — determining if the inverse matrix exists
— finding the inverse matrix

Elementary matrices:

For every elementary row operation, there is
a matrix E such that left multiplication by E
gives the elementary row operation. The matrices
E are called elementary matrices.

Ex:
$$A = \begin{pmatrix} 1 & 2 \\ 7 & 4 \end{pmatrix} \underset{2}{\overset{1}{\rightleftarrows}} \rightarrow \begin{pmatrix} 7 & 4 \\ 1 & 2 \end{pmatrix}$$

$$\begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix} \cdot \begin{pmatrix} 1 & 2 \\ 7 & 4 \end{pmatrix} = \begin{pmatrix} 7 & 4 \\ 1 & 2 \end{pmatrix}$$

$E = \begin{pmatrix} 0 & 1 \\ 1 & 0 \end{pmatrix}$
is the elementary matrix corresponding to switching row 1 and 2.

$$A = \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix} \overset{1}{\underset{2}{\rightarrow}} \rightarrow \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 1 & 3 & 9 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \cdot \begin{pmatrix} 1 & 1 & 1 \\ 1 & 2 & 4 \\ 1 & 3 & 9 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 1 \\ 0 & 1 & 3 \\ 1 & 3 & 9 \end{pmatrix}$$

$E = \begin{pmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$
is the elementary matrix corresponding to

$R(2) := R(2) + (-1) \cdot R(1)$

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Method:

A non-matrix

$$(A \mid I) \rightarrow \cdots \cdots \rightarrow (E \mid B)$$

Gauss-Jordan process corresponding to elementary matrices

$\boxed{E_1} \; E_2 \; \cdots \; \boxed{E_r}$

Then: If $E = I$, we have

$$A \rightarrow E_1 A \rightarrow E_2 E_1 A \rightarrow \cdots \rightarrow \boxed{E_r \cdots E_2 E_1 A = I}$$

$$I \rightarrow E_1 I \rightarrow E_2 E_1 I \rightarrow \cdots \rightarrow E_r \cdots E_2 E_1 \cdot I$$

$\quad\quad\quad "\quad\quad\quad\quad "$
$\quad\quad\quad E_1 \quad\quad\quad E_2 E_1$

$E_r \cdots E_2 E_1$

this means that

$$\left(E_r \cdots E_2 E_1 \right) \cdot A = I$$

$$\underset{=}{\shortparallel}$$

$$E_r \cdots E_2 E_1 = A^{-1}$$

by data.

$= B$

Also, let

$$\mathbf{x} = \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} \quad \text{and} \quad \mathbf{b} = \begin{pmatrix} b_1 \\ \vdots \\ b_k \end{pmatrix}.$$

Both $\mathbf{x}$ and $\mathbf{b}$ are matrices, called column matrices. The $n \times 1$ matrix $\mathbf{x}$ contains variables, and the $k \times 1$ matrix $\mathbf{b}$ contains the parameters from the right-hand side of the system. Then, the system of equations can be written as

$$\begin{pmatrix} a_{11} & \cdots & a_{1n} \\ \vdots & a_{ij} & \vdots \\ a_{k1} & \cdots & a_{kn} \end{pmatrix} \cdot \begin{pmatrix} x_1 \\ \vdots \\ x_n \end{pmatrix} = \begin{pmatrix} b_1 \\ \vdots \\ b_k \end{pmatrix},$$

or simply as
$$A\mathbf{x} = \mathbf{b},$$

where $A\mathbf{x}$ refers to the matrix product of the $k \times n$ matrix A with the $n \times 1$ matrix $\mathbf{x}$. This product is a $k \times 1$ matrix, which must be made equal to the $k \times 1$ matrix $\mathbf{b}$. Check that carrying out the matrix multiplication in $A\mathbf{x} = \mathbf{b}$ and applying the definition of equality of matrices gives back exactly the original system of linear equations. The matrix notation is much more compact than writing out arrays of coefficients, and, as we shall see, it suggests how to find the solution to the system by analogy with the one-variable case.

EXERCISES

8.1 Let

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

$$D = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}, \quad \text{and} \quad E = \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$

a) Compute each of the following matrices if it is defined:

$A + B$,	$A - D$,	$3B$,	DC,	B^T,	$A^T C^T$,
$C + D$,	$B - A$	AB,	CE,	$-D$,	$(CE)^T$,
$B + C$,	$D - C$,	CA,	EC,	$(CA)^T$,	$E^T C^T$.

b) Verify that $(DA)^T = A^T D^T$.
c) Verify that $CD \neq DC$.

8.2 Check that

$$\begin{pmatrix} 2 & 3 & 1 & 4 \\ 0 & -1 & 2 & 1 \\ 5 & 0 & 6 & 0 \end{pmatrix} \begin{pmatrix} 2 & 3 \\ -1 & 0 \\ 0 & 1 \\ 1 & 1 \end{pmatrix} = \begin{pmatrix} 5 & 11 \\ 2 & 3 \\ 10 & 21 \end{pmatrix}.$$

Note that the reverse product is not defined.

8.3 Show that if AB is defined, then $B^T A^T$ is defined but $A^T B^T$ need not be defined.

8.4 If you choose four numbers at random for the entries of a 2×2 matrix A, and four others for another 2×2 matrix B, AB will probably not equal BA. Carry out this procedure a few times.

8.5 It sometimes happens that $AB = BA$.

a) Check this for $A = \begin{pmatrix} 2 & 1 \\ 1 & 2 \end{pmatrix}$ and $B = \begin{pmatrix} 3 & -4 \\ -4 & 3 \end{pmatrix}$.

b) Show that if B is a scalar multiple of the 2×2 identity matrix, then $AB = BA$ for all 2×2 matrices A.

8.2 SPECIAL KINDS OF MATRICES

Special problems use special kinds of matrices. In this section we describe some of the important classes of $k \times n$ matrices which arise in economic analysis.

Square Matrix. $k = n$, that is, equal number of rows and columns.

Column Matrix. $n = 1$, that is, one column. For example,

$$\begin{pmatrix} a \\ b \\ c \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 0 \\ 1 \end{pmatrix}.$$

Row Matrix. $k = 1$, that is, one row. For example,

$$(2 \quad 1 \quad 0) \quad \text{and} \quad (2 \quad 3).$$

Diagonal Matrix. $k = n$ and $a_{ij} = 0$ for $i \neq j$, that is, a square matrix in which all nondiagonal entries are 0. For example,

$$\begin{pmatrix} a & 0 \\ 0 & b \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

Theorem 8.12   Any matrix A can be written as a product

$$A = F_1 \cdots F_m \cdot U$$

where the F_i's are elementary matrices and U is in reduced row echelon form. When A is nonsingular, $U = I$ and $A = F_1 \cdots F_m$.

EXERCISES

8.15 Check that

$$\begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}^{-1} = \begin{pmatrix} 1 & -1 \\ -1 & 2 \end{pmatrix} \quad \text{and} \quad \begin{pmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ -1 & 1 & 0 \end{pmatrix}^{-1} = \begin{pmatrix} .5 & 0 & -.5 \\ .5 & 0 & .5 \\ -.5 & 1 & -.5 \end{pmatrix}.$$

8.16   Verify that matrix (4) is the inverse of matrix (3) by direct matrix multiplication.

8.17   Suppose that $a = 0$ but $c \neq 0$ in (5). Show that one obtains the same inverse (7) for A.

8.18   Show by simple matrix multiplication that, if $ad - bc \neq 0$,

$$\frac{1}{ad - bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$$

is both a left and a right inverse of A.

8.19   Use the technique of Example 8.3 to either invert each of the following matrices or prove that it is singular:

a) $\begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$,   *b)* $\begin{pmatrix} 4 & 5 \\ 2 & 4 \end{pmatrix}$,   *c)* $\begin{pmatrix} 2 & 1 \\ -4 & -2 \end{pmatrix}$,

d) $\begin{pmatrix} 2 & 4 & 0 \\ 4 & 6 & 3 \\ -6 & -10 & 0 \end{pmatrix}$,   *e)* $\begin{pmatrix} 2 & 1 & 0 \\ 6 & 2 & 6 \\ -4 & -3 & 9 \end{pmatrix}$,

f) $\begin{pmatrix} 2 & 6 & 0 & 5 \\ 6 & 21 & 8 & 17 \\ 4 & 12 & -4 & 13 \\ 0 & -3 & -12 & 2 \end{pmatrix}$.

8.20   Invert the coefficient matrix to solve the following systems of equations:

a) $\begin{array}{l} 2x_1 + x_2 = 5 \\ x_1 + x_2 = 3; \end{array}$ *b)* $\begin{array}{l} 2x_1 + x_2 \qquad\quad = 4 \\ 6x_1 + 2x_2 + 6x_3 = 20 \\ -4x_1 - 3x_2 + 9x_3 = 3; \end{array}$

$$c) \quad \begin{aligned} 2x_1 + 4x_2 \quad &= \quad 2 \\ 4x_1 + 6x_2 + 3x_3 &= \quad 1 \\ -6x_1 - 10x_2 \quad &= -6. \end{aligned}$$

8.21 Show that if A is $n \times n$ and $AB = BA$, then B is also $n \times n$.

8.22 For $A = \begin{pmatrix} 2 & 1 \\ 1 & 1 \end{pmatrix}$, compute A^3, A^4, and A^{-2}.

8.23 Verify the statements about the inverses of elementary matrices in the last sentence of Example 8.5.

8.24 a) Use Theorem 8.8 to prove that a 2×2 lower- or upper-triangular matrix is invertible if and only if each diagonal entry is nonzero.
   b) Show that the inverse of a 2×2 lower triangular matrix is lower triangular.
   c) Show that the inverse of a 2×2 upper triangular matrix is upper triangular.

8.25 a) Prove Theorem 8.10.
   b) Generalize part c to the case of the product of k nonsingular matrices.
   c) Show by example that if A and B are invertible, $A + B$ need not be invertible.
   d) Show that, when it exists, $(A + B)^{-1}$ is generally not $A^{-1} + B^{-1}$.

8.26 Prove Theorem 8.11.

8.27 a) Prove that $(AB)^k = A^k B^k$ if $AB = BA$.
   b) Show that $(AB)^k \neq A^k B^k$ in general.
   c) Conclude that $(A + B)^2$ does not equal $A^2 + 2AB + B^2$ unless $AB = BA$.

8.28 What is the inverse of the $n \times n$ diagonal matrix

$$D = \begin{pmatrix} d_1 & 0 & 0 & \cdots & 0 \\ 0 & d_2 & 0 & \cdots & 0 \\ \vdots & & \vdots & & \vdots \\ 0 & 0 & 0 & \cdots & d_n \end{pmatrix}?$$

8.29 Show that the inverse of a 2×2 symmetric matrix S is symmetric.

8.30 Show that the inverse of an $n \times n$ upper-triangular matrix U is upper-triangular. Can you find an easy argument to extend this result to lower-triangular matrices? [Hint: There are a number of ways to do the first part. You can use the inversion method described in the proof of Theorem 8.7, keeping track of the status of the 0s below the diagonal. Or, you can show by direct calculation that $BU = I$ implies that B has only 0s below the diagonal.]

8.31 Show that for any permutation matrix P, $P^{-1} = P^T$.

8.32 Use Gauss-Jordan elimination to derive a criterion for the invertibility of 3×3 matrices similar to the $ad - bc$ criterion for the 2×2 case. For simplicity, assume that no row interchanges are needed in the elimination process.

8.33 The definitions of left inverse and right inverse apply to nonsquare matrices. Use the ideas in the proof of Theorem 8.7 to prove the following statements for an $m \times n$ matrix A, where $m \neq n$.
   a) A nonsquare matrix cannot have both a left and a right inverse.
   b) If A has one left (right) inverse, it has infinitely many.
   c) If $m < n$, A has a right inverse if and only if rank $A = m$.
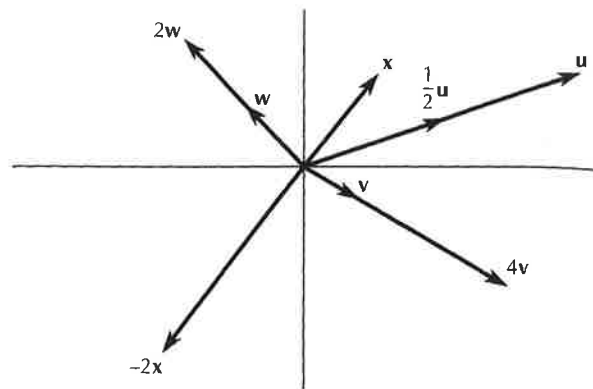   d) If $m > n$, A has a left inverse if and only if rank $A = n$.

**Figure
10.11**

Scalar multiplication in the plane.

There are distributive laws in Euclidean spaces as well. It is easy to see that vector addition distributes over scalar multiplication and that scalar multiplication distributes over vector addition:

(*a*) $(r + s)\mathbf{u} = r\mathbf{u} + s\mathbf{u}$ for all scalars r, s and vectors $\mathbf{u}$.
(*b*) $r(\mathbf{u} + \mathbf{v}) = r\mathbf{u} + r\mathbf{v}$ for all scalars r and vectors $\mathbf{u}, \mathbf{v}$.

Any set of objects with a vector addition and scalar multiplication which satisfies the rules we have outlined in this section is called a **vector space**. The elements of the set are called **vectors**. (The operations of vector addition and scalar multiplication are the operations of matrix addition and scalar multiplication of matrices, respectively, applied to $1 \times n$ or $n \times 1$ matrices, as defined in Section 1 of Chapter 8. The scalar product of the next section will also correspond to a matrix operation.)

EXERCISES

10.5 Let $\mathbf{u} = (1, 2)$, $\mathbf{v} = (0, 1)$, $\mathbf{w} = (1, -3)$, $\mathbf{x} = (1, 2, 0)$, and $\mathbf{z} = (0, 1, 1)$. Compute the following vectors, whenever they are defined: $\mathbf{u} + \mathbf{v}$, $-4\mathbf{w}$, $\mathbf{u} + \mathbf{z}$, $3\mathbf{z}$, $2\mathbf{v}$, $\mathbf{u} + 2\mathbf{v}$, $\mathbf{u} - \mathbf{v}$, $3\mathbf{x} + \mathbf{z}$, $-2\mathbf{x}$, $\mathbf{w} + 2\mathbf{x}$.

10.6 Carry out all of the possible operations in Exercise 10.5 *geometrically*.

10.7 Show that $-\mathbf{u} = (-1)\mathbf{u}$.

10.8 Prove the distributive laws for vectors in $\mathbf{R}^n$.

10.9 Use Figure 10.12 to give a geometric proof of the **associative law** for vector addition: $\mathbf{u} + (\mathbf{v} + \mathbf{w}) = (\mathbf{u} + \mathbf{v}) + \mathbf{w}$.