

1 Matrix Algebra

1.1 Concepts

1. A **matrix** is a $m \times n$ grid of numbers. This mean m rows and n columns. A **vector** can either be a **row vector** or **column vector**. A **row vector** is just a single row, so a $1 \times n$ matrix and a **column vector** is a column or a $m \times 1$ matrix. A **scalar** is just a number.

We can add two matrices if they are of the same size. We add each entry separately. We can also multiply matrices by scalars.

Given two matrices A, B that are of dimension $m \times n$ and $\ell \times k$, we can multiply them as AB if and only if $n = \ell$. So the number of columns in the first matrix must equal the number of rows in the second matrix. This means that sometimes we can compute AB but not BA . If you multiply a $m \times n$ matrix by a $n \times k$ matrix, the outcome is a $m \times k$ matrix.

If two vectors have the same number of elements, then we can take the dot product of them. The **dot product** of the vectors (a_1, a_2, \dots, a_n) and (b_1, \dots, b_n) is a scalar given by $a_1b_1 + a_2b_2 + \dots + a_nb_n$. We write it as $\vec{v} \circ \vec{w}$. The **norm** of a vector is given by $\sqrt{a_1^2 + a_2^2 + \dots + a_n^2}$ and denoted by $|\vec{v}|$. Then $|a| = 0$ if and only if $a = 0$, the 0 vector. Let α be the angle between two vector \vec{v}, \vec{w} , then $\vec{v} \circ \vec{w} = |\vec{v}| \cdot |\vec{w}| \cos \alpha$.

Cauchy-Schwarz inequality says that $|\vec{v} \circ \vec{w}| \leq |\vec{v}| \cdot |\vec{w}|$.

For a $m \times n$ matrix A , the **transpose** A^T is the $n \times m$ matrix with all the elements flipped around.

1.2 Examples

2. Let $A = \begin{pmatrix} 3 & 5 & 6 \\ 1 & 2 & 2 \end{pmatrix}$ and $B = \begin{pmatrix} -1 & 0 \\ 3 & 3 \\ 0 & -2 \end{pmatrix}$. Calculate $A + 2B^T$ and AB .

Solution:

$$A + 2B^T = \begin{pmatrix} 1 & 11 & 6 \\ 1 & 8 & -2 \end{pmatrix}.$$

$$AB = \begin{pmatrix} 12 & 3 \\ 5 & 2 \end{pmatrix}$$

3. Find the angle between the two vector $v = (1, 3, 5, -2, 4, 3)$ and $w = (1, 1, 5, 2, 2, 1)$.

Solution: If α is the angle between them, then

$$\cos \alpha = \frac{v \cdot w}{|v| \cdot |w|} = \frac{36}{\sqrt{64} \cdot \sqrt{36}} = \frac{36}{8 \cdot 6} = \frac{3}{4}.$$

Thus $\alpha = \arccos(3/4) \approx 0.7227$.

4. Suppose that $a + b + c + d = 1$. Prove that $a^2 + b^2 + c^2 + d^2 \geq \frac{1}{4}$.

Solution: Let $v = (a, b, c, d)$ and $w = (1, 1, 1, 1)$. Then Cauchy Schwarz tells us that $|v \cdot w| \leq |v| \cdot |w|$ and

$$|v \cdot w| = |(a \cdot 1) + (b \cdot 1) + (c \cdot 1) + (d \cdot 1)| = |a + b + c + d| = 1$$

while $|v| = \sqrt{a^2 + b^2 + c^2 + d^2}$ and $|w| = \sqrt{1^2 + 1^2 + 1^2 + 1^2} = \sqrt{4} = 2$. Thus $1 \leq 2\sqrt{a^2 + b^2 + c^2 + d^2}$ and squaring gives $a^2 + b^2 + c^2 + d^2 \geq \frac{1}{4}$ as required.

1.3 Problems

5. True **FALSE** If A is a matrix and v is a vector, then Av (assuming we can take such a product) is another vector.

Solution: If we multiply a 5×1 matrix with a 1×5 row vector, then the output is a 5×5 matrix that is not a vector. But, if v is a column vector, namely if v is 5×1 , then the answer is true.

6. True **FALSE** If there are matrices such that $AB = M$ and we know the dimensions of M , then we know the dimensions of A and B .

Solution: A $(2 \times 2)(2 \times 2) = (2 \times 2)$ and $(2 \times 3)(3 \times 2) = (2 \times 2)$ so we need know the inside dimension as well.

7. Let $A = \begin{pmatrix} 2 & 3 & 3 \\ -1 & 0 & 4 \end{pmatrix}$ and $B = \begin{pmatrix} 5 & -1 \\ -3 & -4 \\ 0 & 1 \end{pmatrix}$. Calculate AB and BA .

Solution:

$$AB = \begin{pmatrix} 1 & -11 \\ -5 & 5 \end{pmatrix} \quad BA = \begin{pmatrix} 11 & 15 & 11 \\ -2 & -9 & -25 \\ -1 & 0 & 4 \end{pmatrix}.$$

8. Represent the system of equations $3x + 5y + 2z = 11, 8x - y = 0$ in matrix form as $A \begin{pmatrix} x \\ y \\ z \end{pmatrix} = b$ with A being a matrix and b a vector.

Solution:

$$\begin{pmatrix} 3 & 5 & 2 \\ 8 & -1 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 11 \\ 0 \end{pmatrix}.$$

9. Let $v = (1, 2, 2, -1)$ and $w = (5, 3, -5, 3)$. Calculate $v \circ w$ and $|v|$.

Solution: $v \circ w = 1 \cdot 5 + 2 \cdot 3 + 2 \cdot (-5) + (-1) \cdot 3 = -2$. $|v| = \sqrt{1^2 + 2^2 + 2^2 + (-1)^2} = \sqrt{10}$.

10. Suppose that A is a matrix such that $A \begin{pmatrix} 1 \\ 1 \\ 11 \end{pmatrix} = \begin{pmatrix} 0 \\ 5 \end{pmatrix}$. What are the dimensions of A ? Come up with an example for A . Is the size unique? Is A unique?

Solution: Let A be a $m \times n$ matrix. Then $(m \times n) \cdot (3 \times 1) = (2 \times 1)$. Thus $m = 2$ and $n = 3$ and this size is unique. But there are many choices for A , one such choice is

$$A = \begin{pmatrix} 3 & 8 & -1 \\ 5 & 0 & 0 \end{pmatrix}$$

11. When is $|\vec{v} \circ \vec{w}| = |\vec{v}| \cdot |\vec{w}|$? (Hint: What is α ?)

Solution: We know that $|\vec{v} \circ \vec{w}| = ||v| \cdot |w| \cdot \cos \alpha| = |v| \cdot |w| \cdot |\cos \alpha|$. Thus $|\cos \alpha| = 1$ and hence $\alpha = 0, \pi$. Therefore, the vectors must be on the same line.

12. Find a 2×2 matrix A with no 0's such that $A^2 = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$.

Solution: One choice is $\begin{pmatrix} 1 & -1 \\ 1 & -1 \end{pmatrix}$.

13. Find x, y such that

$$\begin{pmatrix} -3 & 2 \\ y & x \end{pmatrix} \begin{pmatrix} -2 & 5 \\ x & y \end{pmatrix} = \begin{pmatrix} y & -7 \\ -7 & 16 \end{pmatrix}$$

Solution: Multiplying gives

$$\begin{pmatrix} 6 + 2x & 2y - 15 \\ x^2 - 2y & xy + 5y \end{pmatrix} = \begin{pmatrix} y & -7 \\ -7 & 16 \end{pmatrix}.$$

Thus $2y - 15 = -7$ and hence $2y = 8$ or $y = 4$. Then we have that $2x + 6 = y = 4$ so $2x = 4 - 6 = -2$ and $x = -1$.

2 Determinants and Inverses

2.1 Concepts

14. The **determinant** is defined only for square matrices. It is a scalar. The determinant for a 2×2 matrix $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is the number $ad - bc$.

The **inverse** of a matrix is defined only for square matrices. The inverse of A is a matrix B such that $AB = BA = I$, the identity matrix with 1s on the diagonal and 0 everywhere else. The inverse is always unique if it exists. The inverse of the matrix $\begin{pmatrix} a & b \\ c & d \end{pmatrix}$ is the matrix $B = \frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$. The inverse of a square matrix exists if and only if the determinant is nonzero.

We can use the inverse to easily solve equations of the form $Ax = b$ where x, b are vectors and A is a matrix because we can write $x = A^{-1}b$ if A is invertible. This always has a **unique** solution if A is invertible. If A is not invertible, this is 0 solutions or ∞ solutions.

2.2 Examples

15. Find x, y such that $2x + 3y = 4$ and $x + y = 1$.

Solution: Let $A = \begin{pmatrix} 2 & 3 \\ 1 & 1 \end{pmatrix}$, then $A \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$ and hence

$$\begin{pmatrix} x \\ y \end{pmatrix} = A^{-1} \begin{pmatrix} 4 \\ 1 \end{pmatrix} = \frac{1}{2 \cdot 1 - 3 \cdot 1} \begin{pmatrix} 1 & -3 \\ -1 & 2 \end{pmatrix} \begin{pmatrix} 4 \\ 1 \end{pmatrix} = \begin{pmatrix} -1 \\ 2 \end{pmatrix}.$$

2.3 Problems

16. **TRUE** False We can take determinants of 3×3 matrices but just haven't learned it yet.
17. True **FALSE** We can take determinants of 2×3 matrices but just haven't learned it yet.
18. True **FALSE** If A is a noninvertible square matrix, then $Ax = b$ may still have a unique solution.

Solution: If A is not invertible, then $Ax = b$ has 0 or ∞ solutions.

19. True **FALSE** If $\det(A) = 0$, then $Ax = b$ has no solutions.

Solution: It is possible for it to have ∞ solutions.

20. Give a 2×2 matrix with determinant equal to 5. Is it unique?

Solution: This is not unique. One solution is $\begin{pmatrix} 2 & 3 \\ -1 & 1 \end{pmatrix}$.

21. Find the inverses for the following matrices:

$$\begin{pmatrix} 3 & 5 \\ -4 & -8 \end{pmatrix} \quad \begin{pmatrix} 2 & 5 \\ 3 & 4 \end{pmatrix} \quad \begin{pmatrix} 1 & 5 \\ -1 & -8 \end{pmatrix}$$

Solution:

$$\begin{pmatrix} 2 & 5/4 \\ -1 & -3/4 \end{pmatrix} \quad \begin{pmatrix} -4/7 & 5/7 \\ 3/7 & -2/7 \end{pmatrix} \quad \begin{pmatrix} 8/3 & 5/3 \\ -1/3 & -1/3 \end{pmatrix}.$$

22. Find a matrix X such that $\begin{pmatrix} 5 & 13 \\ 3 & 8 \end{pmatrix} X = \begin{pmatrix} 1 & 4 & 1 \\ -1 & 2 & 1 \end{pmatrix}$.

Solution:

$$X = \frac{1}{5 \cdot 8 - 13 \cdot 3} \begin{pmatrix} 8 & -13 \\ -3 & 8 \end{pmatrix} \begin{pmatrix} 1 & 4 & 1 \\ -1 & 2 & 1 \end{pmatrix} = \begin{pmatrix} 21 & 6 & -5 \\ -8 & -2 & 2 \end{pmatrix}$$