

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 .
3. Find the angle between the two vector $v = (1, 3, 5, -2, 4, 3)$ and $w = (1, 1, 5, 2, 2, 1)$.
4. Suppose that $a + b + c + d = 1$. Prove that $a^2 + b^2 + c^2 + d^2 \geq \frac{1}{4}$.

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.
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 .
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 .
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.
9. Let $v = (1, 2, 2, -1)$ and $w = (5, 3, -5, 3)$. Calculate $v \circ w$ and $|v|$.
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?
11. When is $|\vec{v} \circ \vec{w}| = |\vec{v}| \cdot |\vec{w}|$? (Hint: What is α ?)
12. Find a 2×2 matrix A with no 0's such that $A^2 = 0$.
13. Find x, y such that

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

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 $x + y = 1$.

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.
19. True False If $\det(A) = 0$, then $Ax = b$ has no solutions.
20. Give a 2×2 matrix with determinant equal to 5. Is it unique?
21. Find the inverses for the following matrices:

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

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