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Defⁿ: If M is a matrix and a is any number, the product $a \cdot M$ is called scalar multiplication / multiplication by the scalar a and is defined to be the matrix obtained by multiplying the entries of M by a .

Ex: $M = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$ $a = 3$

$$a \cdot M = 3 \cdot M = \begin{bmatrix} 3 \cdot 1 & 3 \cdot 2 \\ 3 \cdot 3 & 3 \cdot 4 \end{bmatrix} = \begin{bmatrix} 3 & 6 \\ 9 & 12 \end{bmatrix}$$

In fact, if we're interested in $n \times n$ matrices, we can think about numbers as $n \times n$ matrices. If a is any real number,

$$a \cdot I_{n \times n} = a \begin{bmatrix} 1 & 0 & 0 & \dots & 0 \\ 0 & 1 & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \end{bmatrix} = \begin{bmatrix} a & 0 & 0 & \dots & 0 \\ 0 & a & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a \end{bmatrix}$$

~~$\begin{bmatrix} a & 0 & 0 & \dots & 0 \\ 0 & a & 0 & \dots & 0 \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \dots & a \end{bmatrix}$~~

E.g: $n=2$, $a=3$, M as above

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$$3 \cdot \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 0 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 3 \cdot 1 + 0 \cdot 3 & 3 \cdot 2 + 0 \cdot 4 \\ 0 \cdot 1 + 3 \cdot 3 & 0 \cdot 2 + 3 \cdot 4 \end{bmatrix}$$

$$= \begin{bmatrix} 3 & 6 \\ 9 & 12 \end{bmatrix} = 3 \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \end{bmatrix} \begin{bmatrix} b_{11} \\ b_{21} \\ \vdots \\ b_{n1} \end{bmatrix} = a_{11}b_{11} + a_{12}b_{21} + \dots + a_{1n}b_{n1}$$

Recall: $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$ the determinant of this matrix is $a_{11} \cdot a_{22} - a_{12} \cdot a_{21}$

and has an inverse

$$\frac{1}{a_{11}a_{22} - a_{12}a_{21}} \begin{bmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{bmatrix} = A^{-1}$$

if and only if $a_{11}a_{22} - a_{12}a_{21} \neq 0$.

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \quad 4 \cdot 1 - 2 \cdot 3 = 4 - 6 = -2 \neq 0 \quad (3)$$

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

$$\begin{aligned} \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} -2 & 1 \\ 3/2 & -1/2 \end{bmatrix} &= \begin{bmatrix} -2+3 & 1+-1 \\ -6+6 & 3-2 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I_{2 \times 2} \end{aligned}$$

Gauss - Jordan Reduction

Elementary Row Operations

Type 1: Replace a row by a non-zero multiple of that row.

Type 2: Replace a row, ~~R_i~~ R_i , by $aR_i \pm bR_j$, $a, b \neq 0$.

Type 3: Switch the order of the rows.

Perform these operations on an "augmented matrix"

If we have a system of n equations ④
in unknowns/variables x_1, x_2, \dots, x_n

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_{11}$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_{21}$$

$$\vdots \quad \quad \quad \vdots \quad \quad \quad \vdots$$

$$a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nn}x_n = b_{n1}$$

the Augmented Matrix

$$\left[\begin{array}{cccc|c} a_{11} & a_{12} & \dots & a_{1n} & b_{11} \\ a_{21} & a_{22} & \dots & a_{2n} & b_{21} \\ \vdots & \vdots & \ddots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} & b_{n1} \end{array} \right]$$

This is short-hand for our usual matrix equation.

E.g.: $x + 2y = 5$
 $3x + 4y = 6$

$$\underbrace{\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix}}_{\text{usual matrix equation.}} = \begin{bmatrix} 5 \\ 6 \end{bmatrix}$$

Augmented Matrix

$$\left[\begin{array}{cc|c} 1 & 2 & 5 \\ 3 & 4 & 6 \end{array} \right]$$

The Augmented Matrix is used to find a solution to a system in the following way: ⑤

Apply the elementary row operations until the augmented matrix has the $n \times n$ identity on the left hand side

$$\left[\begin{array}{cccc|c} 1 & 0 & 0 & \dots & 0 & s_1 \\ 0 & 1 & 0 & \dots & 0 & s_2 \\ \vdots & \vdots & \vdots & \ddots & \vdots & \vdots \\ 0 & 0 & 0 & \dots & 1 & s_n \end{array} \right]$$

$I_{n \times n}$

then the solution to the system is

$$x_1 = s_1$$

$$x_2 = s_2$$

;

$$x_n = s_n.$$

E.g.: $-\frac{2}{3}x + \frac{1}{2}y = -3$

$$\frac{1}{4}x - y = \frac{11}{4}$$

$$\left[\begin{array}{cc|c} -\frac{2}{3} & \frac{1}{2} & -3 \\ \frac{1}{4} & -1 & \frac{11}{4} \end{array} \right]$$

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Step 0: Check the determinant.

$$-\frac{2}{3}(-1) - \frac{1}{2} \frac{1}{4} = \frac{2}{3} - \frac{1}{8} \neq 0.$$

Step 1: Clear fractions.

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$$\begin{bmatrix} -2/3 & 1/2 & | & -3 \\ 1/4 & -1 & | & 11 \end{bmatrix} \xrightarrow{\substack{6 \cdot R_1 \\ 4 \cdot R_2}} \begin{bmatrix} -4 & 3 & | & -18 \\ 1 & -4 & | & 11 \end{bmatrix}$$

Step 2: Designate the first non-zero entry in the first row as the "pivot" - use this to clear the column.

clear the column.

Replace R_2 by $4 \cdot R_2 + R_1$.

~~$\begin{bmatrix} -4 & 3 & | & -18 \\ 1 & -4 & | & 11 \end{bmatrix} \xrightarrow{4R_2 + R_1} \begin{bmatrix} -4 & 3 & | & -18 \\ 4 & -16 & | & 44 \end{bmatrix}$~~

$\begin{bmatrix} -4 & 3 & | & -18 \\ 4 \cdot 1 + (-4) & 4(-4) + 3 & | & 4(11) + (-18) \end{bmatrix} \quad \begin{matrix} 44 \\ -18 \\ \hline 26 \end{matrix}$

$= \begin{bmatrix} -4 & 3 & | & -18 \\ 0 & -13 & | & 26 \end{bmatrix} \xrightarrow{\frac{1}{13}R_2} \begin{bmatrix} -4 & 3 & | & -18 \\ 0 & -1 & | & 2 \end{bmatrix}$