Matrices

Introduction

Matrices - Introduction

A set of mn numbers, arranged in a rectangular formation (array or table) having m rows and n columns and enclosed by a square bracket [ ] is called mxn matrix (read "m by n matrix") .

$$\begin{bmatrix} 1 & -1 \end{bmatrix} \quad \begin{bmatrix} 4 & 2 \\ -3 & 0 \end{bmatrix} \quad \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

The order or dimension of a matrix is the ordered pair having as first component the number of rows and as second component the number of columns in the matrix. If there are 3 rows and 2 columns in a matrix, then its order is written as (3, 2) or (3 x 2) read as three by two.

Matrices - Introduction

A matrix is denoted by a capital letter and the elements within the matrix are denoted by lower case letters

e.g. matrix [A] with elements a_{ij}

$$\mathbf{A}_{mxn} = \begin{bmatrix} a_{11} & a_{12} \cdots & a_{ij} & a_{in} \\ a_{21} & a_{22} \cdots & a_{ij} & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & a_{ij} & a_{mn} \end{bmatrix}$$

i goes from 1 to m

j goes from 1 to n

Matrices - Introduction

TYPES OF MATRICES

1. Column matrix or vector:

The number of rows may be any integer but the number of columns is always 1

$$\begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix} \qquad \begin{bmatrix} 1 \\ -3 \end{bmatrix} \qquad \begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix}$$

Matrices - Introduction

TYPES OF MATRICES

2. Row matrix or vector

Any number of columns but only one row

$$\begin{bmatrix} 1 & 1 & 6 \end{bmatrix} \qquad \begin{bmatrix} 0 & 3 & 5 & 2 \end{bmatrix}$$

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \end{bmatrix}$$

Matrices - Introduction

TYPES OF MATRICES

3. Rectangular matrix

Contains more than one element and number of rows is not equal to the number of columns

$$\begin{bmatrix} 1 & 1 \\ 3 & 7 \\ 7 & -7 \\ 7 & 6 \end{bmatrix} \qquad \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 0 & 3 & 3 & 0 \end{bmatrix}$$

$$m \neq n$$

Matrices - Introduction

TYPES OF MATRICES

4. Square matrix

The number of rows is equal to the number of columns

(a square matrix $\mathbf{A}_{m \times m}$ has an order of m)

$$\begin{bmatrix} 1 & 1 \\ 3 & 0 \end{bmatrix} \qquad \begin{bmatrix} 1 & 1 & 1 \\ 9 & 9 & 0 \\ 6 & 6 & 1 \end{bmatrix}$$

The principal or main diagonal of a square matrix is composed of all elements a_{ij} for which $i=j$

Matrices - Introduction

TYPES OF MATRICES

5. Diagonal matrix

A square matrix where all the elements are zero except those on the main diagonal

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \begin{bmatrix} 3 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & 9 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$

$a_{ij} \neq 0$ for some or all $i = j$

Matrices - Introduction

TYPES OF MATRICES

6. Unit or Identity matrix - I

A diagonal matrix with ones on the main diagonal

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad \begin{bmatrix} a_{ij} & 0 \\ 0 & a_{ij} \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$

$a_{ij} = 1$ for some or all $i = j$

Matrices - Introduction

TYPES OF MATRICES

7. Null (zero) matrix - 0

All elements in the matrix are zero

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \qquad \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$a_{ij} = 0$$ For all i,j

Matrices - Introduction

TYPES OF MATRICES

8. Triangular matrix

A square matrix whose elements above or below the main diagonal are all zero

$$\begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix} \quad \begin{bmatrix} 1 & 8 & 9 \\ 0 & 1 & 6 \\ 0 & 0 & 3 \end{bmatrix}$$

Matrices - Introduction

TYPES OF MATRICES

8a. Upper triangular matrix

A square matrix whose elements below the main diagonal are all zero

$$\begin{bmatrix} a_{ij} & a_{ij} & a_{ij} \\ 0 & a_{ij} & a_{ij} \\ 0 & 0 & a_{ij} \end{bmatrix} \quad \begin{bmatrix} 1 & 8 & 7 \\ 0 & 1 & 8 \\ 0 & 0 & 3 \end{bmatrix} \quad \begin{bmatrix} 1 & 7 & 4 & 4 \\ 0 & 1 & 7 & 4 \\ 0 & 0 & 7 & 8 \\ 0 & 0 & 0 & 3 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i > j$

Matrices - Introduction

TYPES OF MATRICES

8b. Lower triangular matrix

A square matrix whose elements above the main diagonal are all zero

$$\begin{bmatrix} a_{ij} & 0 & 0 \\ a_{ij} & a_{ij} & 0 \\ a_{ij} & a_{ij} & a_{ij} \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i < j$

Matrices – Introduction

TYPES OF MATRICES

9. Scalar matrix

A diagonal matrix whose main diagonal elements are equal to the same scalar

A scalar is defined as a single number or constant

$$\begin{bmatrix} a_{ij} & 0 & 0 \\ 0 & a_{ij} & 0 \\ 0 & 0 & a_{ij} \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \begin{bmatrix} 6 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \\ 0 & 0 & 6 & 0 \\ 0 & 0 & 0 & 6 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$

$a_{ij} = a$ for all $i = j$

Matrices

Matrix Operations

Matrices - Operations

EQUALITY OF MATRICES

Two matrices are said to be equal only when all corresponding elements are equal

Therefore their size or dimensions are equal as well

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix} \quad \mathbf{A} = \mathbf{B}$$

Matrices - Operations

Some properties of equality:

IIf **A** = **B**, then **B** = **A** for all **A** and **B**

IIf **A** = **B**, and **B** = **C**, then **A** = **C** for all **A**, **B** and **C**

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix} \qquad \mathbf{B} = \begin{bmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{bmatrix}$$

If **A** = **B** then $a_{ij} = b_{ij}$

Matrices - Operations

ADDITION AND SUBTRACTION OF MATRICES

The sum or difference of two matrices, **A** and **B** of the same size yields a matrix **C** of the same size

$$c_{ij} = a_{ij} + b_{ij}$$

Matrices of different sizes cannot be added or subtracted

Matrices - Operations

Commutative Law:

A + **B** = **B** + **A**

Associative Law:

A + (**B** + **C**) = (**A** + **B**) + **C** = **A** + **B** + **C**

$$\begin{bmatrix} 7 & 3 & -1 \\ 2 & -5 & 6 \end{bmatrix} + \begin{bmatrix} 1 & 5 & 6 \\ -4 & -2 & 3 \end{bmatrix} = \begin{bmatrix} 8 & 8 & 5 \\ -2 & -7 & 9 \end{bmatrix}$$

A 2x3 | **B** 2x3 | **C** 2x3

Matrices - Operations

$\mathbf{A} + \mathbf{0} = \mathbf{0} + \mathbf{A} = \mathbf{A}$

$\mathbf{A} + (-\mathbf{A}) = \mathbf{0}$ (where $-\mathbf{A}$ is the matrix composed of $-a_{ij}$ as elements)

$$\begin{bmatrix} 6 & 4 & 2 \\ 3 & 2 & 7 \end{bmatrix} - \begin{bmatrix} 1 & 2 & 0 \\ 1 & 0 & 8 \end{bmatrix} = \begin{bmatrix} 5 & 2 & 2 \\ 2 & 2 & -1 \end{bmatrix}$$

Matrices - Operations

SCALAR MULTIPLICATION OF MATRICES

Matrices can be multiplied by a scalar (constant or single element)

Let k be a scalar quantity; then

kA = Ak

Ex. If k=4 and

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

Matrices - Operations

$$4 \times \begin{bmatrix} 3 & -1 \\ 2 & 1 \\ 2 & -3 \\ 4 & 1 \end{bmatrix} = \begin{bmatrix} 3 & -1 \\ 2 & 1 \\ 2 & -3 \\ 4 & 1 \end{bmatrix} \times 4 = \begin{bmatrix} 12 & -4 \\ 8 & 4 \\ 8 & -12 \\ 16 & 4 \end{bmatrix}$$

Properties:

- k (**A** + **B**) = k**A** + k**B**
- (k + g)**A** = k**A** + g**A**
- k(**AB**) = (k**A**)**B** = **A**(k)**B**
- k(g**A**) = (kg)**A**

Matrices - Operations

MULTIPLICATION OF MATRICES

The product of two matrices is another matrix

Two matrices **A** and **B** must be **conformable** for multiplication to be possible

i.e. the number of columns of **A** must equal the number of rows of **B**

Example.

$$\underset{(1\text{x}3)}{\mathbf{A}} \quad \text{x} \quad \underset{(3\text{x}1)}{\mathbf{B}} \quad = \quad \underset{(1\text{x}1)}{\mathbf{C}}$$

Matrices - Operations

B x **A** = Not possible!

(2x1) (4x2)

A x **B** = Not possible!

(6x2) (6x3)

Example

A x **B** = **C**

(2x3) (3x2) (2x2)

Matrices - Operations

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix}$$

$$(a_{11} \times b_{11}) + (a_{12} \times b_{21}) + (a_{13} \times b_{31}) = c_{11}$$

$$(a_{11} \times b_{12}) + (a_{12} \times b_{22}) + (a_{13} \times b_{32}) = c_{12}$$

$$(a_{21} \times b_{11}) + (a_{22} \times b_{21}) + (a_{23} \times b_{31}) = c_{21}$$

$$(a_{21} \times b_{12}) + (a_{22} \times b_{22}) + (a_{23} \times b_{32}) = c_{22}$$

Successive multiplication of row *i* of **A** with column *j* of **B** – row by column multiplication

Matrices - Operations

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 2 & 7 \end{bmatrix} \begin{bmatrix} 4 & 8 \\ 6 & 2 \\ 5 & 3 \end{bmatrix} = \begin{bmatrix} (1\times 4)+(2\times 6)+(3\times 5) & (1\times 8)+(2\times 2)+(3\times 3) \\ (4\times 4)+(2\times 6)+(7\times 5) & (4\times 8)+(2\times 2)+(7\times 3) \end{bmatrix}$$

$$= \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix}$$

Remember also:

IA = A

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix} = \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix}$$

Matrices - Operations

Assuming that matrices **A**, **B** and **C** are conformable for the operations indicated, the following are true:

1. **AI** = **IA** = **A**
2. **A**(**BC**) = (**AB**)**C** = **ABC** - (associative law)
3. **A**(**B**+**C**) = **AB** + **AC** - (first distributive law)
4. (**A**+**B**)**C** = **AC** + **BC** - (second distributive law)

Caution!

1. **AB** not generally equal to **BA**, **BA** may not be conformable
2. If **AB** = **0**, neither **A** nor **B** necessarily = **0**
3. If **AB** = **AC**, **B** not necessarily = **C**

Matrices - Operations

AB not generally equal to **BA**, **BA** may not be conformable

$$T = \begin{bmatrix} 1 & 2 \\ 5 & 0 \end{bmatrix}$$

$$S = \begin{bmatrix} 3 & 4 \\ 0 & 2 \end{bmatrix}$$

$$TS = \begin{bmatrix} 1 & 2 \\ 5 & 0 \end{bmatrix} \begin{bmatrix} 3 & 4 \\ 0 & 2 \end{bmatrix} = \begin{bmatrix} 3 & 8 \\ 15 & 20 \end{bmatrix}$$

$$ST = \begin{bmatrix} 3 & 4 \\ 0 & 2 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 5 & 0 \end{bmatrix} = \begin{bmatrix} 23 & 6 \\ 10 & 0 \end{bmatrix}$$

Matrices - Operations

If **AB** = **0**, neither **A** nor **B** necessarily = **0**

$$\begin{bmatrix} 1 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ -2 & -3 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

Matrices - Operations

TRANSPOSE OF A MATRIX

If :

$$\underset{2\text{x}3}{A} = {}_2A^3 = \begin{bmatrix} 2 & 4 & 7 \\ 5 & 3 & 1 \end{bmatrix}$$

Then transpose of A, denoted A^T is:

$$A^T = {}_2A^{3^T} = \begin{bmatrix} 2 & 5 \\ 4 & 3 \\ 7 & 1 \end{bmatrix}$$

$$a_{ij} = a^T_{ji}$$ For all *i* and *j*

Matrices - Operations

To transpose:

Interchange rows and columns

The dimensions of $\mathbf{A}^{\mathrm{T}}$ are the reverse of the dimensions of **A**

$$A = {}_2A^3 = \begin{bmatrix} 2 & 4 & 7 \\ 5 & 3 & 1 \end{bmatrix} \qquad 2 \times 3$$

$$A^T = {}_3A^{T^2} = \begin{bmatrix} 2 & 5 \\ 4 & 3 \\ 7 & 1 \end{bmatrix} \qquad 3 \times 2$$

Matrices - Operations

Properties of transposed matrices:

1. $(\mathbf{A}+\mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T$
2. $(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T$
3. $(k\mathbf{A})^T = k\mathbf{A}^T$
4. $(\mathbf{A}^T)^T = \mathbf{A}$

Matrices - Operations

1. $(\mathbf{A}+\mathbf{B})^T = \mathbf{A}^T + \mathbf{B}^T$

$$\begin{bmatrix} 7 & 3 & -1 \\ 2 & -5 & 6 \end{bmatrix} + \begin{bmatrix} 1 & 5 & 6 \\ -4 & -2 & 3 \end{bmatrix} = \begin{bmatrix} 8 & 8 & 5 \\ -2 & -7 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 8 & -2 \\ 8 & -7 \\ 5 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 7 & 2 \\ 3 & -5 \\ -1 & 6 \end{bmatrix} + \begin{bmatrix} 1 & -4 \\ 5 & -2 \\ 6 & 3 \end{bmatrix} = \begin{bmatrix} 8 & -2 \\ 8 & -7 \\ 5 & 9 \end{bmatrix}$$

Matrices - Operations

$(\mathbf{AB})^T = \mathbf{B}^T\,\mathbf{A}^T$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 8 \end{bmatrix} \Rightarrow \begin{bmatrix} 2 & 8 \end{bmatrix}$$

$$\begin{bmatrix} 1 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 2 \\ 0 & 3 \end{bmatrix} = \begin{bmatrix} 2 & 8 \end{bmatrix}$$

Matrices - Operations

SYMMETRIC MATRICES

A Square matrix is symmetric if it is equal to its transpose:

$$\mathbf{A} = \mathbf{A}^{\mathrm{T}}$$

$$A = \begin{bmatrix} a & b \\ b & d \end{bmatrix}$$

$$A^T = \begin{bmatrix} a & b \\ b & d \end{bmatrix}$$

Matrices - Operations

When the original matrix is square, transposition does not affect the elements of the main diagonal

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$

$$A^T = \begin{bmatrix} a & c \\ b & d \end{bmatrix}$$

The identity matrix, **I**, a diagonal matrix **D**, and a scalar matrix, **K**, are equal to their transpose since the diagonal is unaffected.

Matrices - Operations

INVERSE OF A MATRIX

Consider a scalar k. The inverse is the reciprocal or division of 1 by the scalar.

Example:

$k=7$ the inverse of k or $k^{-1} = 1/k = 1/7$

Division of matrices is not defined since there may be $\mathbf{AB} = \mathbf{AC}$ while $\mathbf{B} \neq \mathbf{C}$

Instead matrix inversion is used.

The inverse of a square matrix, **A**, if it exists, is the unique matrix $\mathbf{A}^{-1}$ where:

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\mathbf{A} = \mathbf{I}$$

Matrices - Operations

Example:

$$A =_2 A^2 = \begin{bmatrix} 3 & 1 \\ 2 & 1 \end{bmatrix}$$

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

Because:

$$\begin{bmatrix} 1 & -1 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} 3 & 1 \\ 2 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\begin{bmatrix} 3 & 1 \\ 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & -1 \\ -2 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Matrices - Operations

Properties of the inverse:

$$(AB)^{-1} = B^{-1}A^{-1}$$

$$(A^{-1})^{-1} = A$$

$$(A^T)^{-1} = (A^{-1})^T$$

$$(kA)^{-1} = \frac{1}{k}A^{-1}$$

A square matrix that has an inverse is called a nonsingular matrix

A matrix that does not have an inverse is called a singular matrix

Square matrices have inverses except when the determinant is zero

When the determinant of a matrix is zero the matrix is singular

Matrices - Operations

DETERMINANT OF A MATRIX

To compute the inverse of a matrix, the determinant is required

Each square matrix **A** has a unit scalar value called the determinant of **A**, denoted by det **A** or |**A**|

If $$A = \begin{bmatrix} 1 & 2 \\ 6 & 5 \end{bmatrix}$$

then $$|A| = \begin{vmatrix} 1 & 2 \\ 6 & 5 \end{vmatrix}$$

Matrices - Operations

If **A** = [**A**] is a single element (1x1), then the determinant is defined as the value of the element

Then |**A**| =det **A** = a_{11}

If **A** is (n x n), its determinant may be defined in terms of order (n-1) or less.

Matrices - Operations

MINORS

If **A** is an n x n matrix and one row and one column are deleted, the resulting matrix is an (n-1) x (n-1) submatrix of **A**.

The determinant of such a submatrix is called a minor of **A** and is designated by m_{ij} , where *i* and *j* correspond to the deleted row and column, respectively.

m_{ij} is the minor of the element a_{ij} in **A**.

Matrices - Operations

eg.

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Each element in **A** has a minor

Delete first row and column from **A** .

The determinant of the remaining 2 x 2 submatrix is the minor of a_{11}

$$m_{11} = \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix}$$

Matrices - Operations

Therefore the minor of a_{12} is:

$$m_{12} = \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix}$$

And the minor for a_{13} is:

$$m_{13} = \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

Matrices - Operations

COFACTORS

The cofactor C_{ij} of an element a_{ij} is defined as:

$$C_{ij} = (-1)^{i+j} m_{ij}$$

When the sum of a row number *i* and column *j* is even, $c_{ij} = m_{ij}$ and when *i+j* is odd, $c_{ij} = -m_{ij}$

$$c_{11}(i=1, j=1) = (-1)^{1+1} m_{11} = +m_{11}$$

$$c_{12}(i=1, j=2) = (-1)^{1+2} m_{12} = -m_{12}$$

$$c_{13}(i=1, j=3) = (-1)^{1+3} m_{13} = +m_{13}$$

Matrices - Operations

DETERMINANTS CONTINUED

The determinant of an n x n matrix **A** can now be defined as

$$|A| = \det A = a_{11}c_{11} + a_{12}c_{12} + \cdots + a_{1n}c_{1n}$$

The determinant of **A** is therefore the sum of the products of the elements of the first row of **A** and their corresponding cofactors.

(It is possible to define |**A**| in terms of any other row or column but for simplicity, the first row only is used)

Matrices - Operations

Therefore the 2 x 2 matrix :

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Has cofactors :

$$c_{11} = m_{11} = \left| a_{22} \right| = a_{22}$$

And:

$$c_{12} = -m_{12} = -\left| a_{21} \right| = -a_{21}$$

And the determinant of **A** is:

$$\left| A \right| = a_{11}c_{11} + a_{12}c_{12} = a_{11}a_{22} - a_{12}a_{21}$$

Matrices - Operations

Example 1:

$$A = \begin{bmatrix} 3 & 1 \\ 1 & 2 \end{bmatrix}$$

$$\left|A\right| = (3)(2) - (1)(1) = 5$$

Matrices - Operations

For a 3 x 3 matrix:

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

The cofactors of the first row are:

$$c_{11} = \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} = a_{22}a_{33} - a_{23}a_{32}$$

$$c_{12} = -\begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} = -(a_{21}a_{33} - a_{23}a_{31})$$

$$c_{13} = \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix} = a_{21}a_{32} - a_{22}a_{31}$$

Matrices - Operations

The determinant of a matrix A is:

$$|A| = a_{11}c_{11} + a_{12}c_{12} = a_{11}a_{22} - a_{12}a_{21}$$

Which by substituting for the cofactors in this case is:

$$|A| = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

Matrices - Operations

Example 2:

$$A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 3 \\ -1 & 0 & 1 \end{bmatrix}$$

$$|A| = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

$$|A| = (1)(2-0) - (0)(0+3) + (1)(0+2) = 4$$

Matrices - Operations

ADJOINT MATRICES

A cofactor matrix **C** of a matrix **A** is the square matrix of the same order as **A** in which each element a_{ij} is replaced by its cofactor c_{ij} .

Example:

If $$A = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}$$

The cofactor C of A is $$C = \begin{bmatrix} 4 & 3 \\ -2 & 1 \end{bmatrix}$$

Matrices - Operations

The adjoint matrix of **A**, denoted by adj **A**, is the transpose of its cofactor matrix

$$adjA = C^T$$

It can be shown that:

A(adj **A**) = (adj**A**) **A** = |**A**| **I**

Example:

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

$$|A| = (1)(4) - (2)(-3) = 10$$

$$adjA = C^T = \begin{bmatrix} 4 & -2 \\ 3 & 1 \end{bmatrix}$$

Matrices - Operations

$$A(adjA) = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} \begin{bmatrix} 4 & -2 \\ 3 & 1 \end{bmatrix} = \begin{bmatrix} 10 & 0 \\ 0 & 10 \end{bmatrix} = 10I$$

$$(adjA)A = \begin{bmatrix} 4 & -2 \\ 3 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} = \begin{bmatrix} 10 & 0 \\ 0 & 10 \end{bmatrix} = 10I$$

Matrices - Operations

USING THE ADJOINT MATRIX IN MATRIX INVERSION

Since

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\,\mathbf{A} = \mathbf{I}$$

and

$$\mathbf{A}(\text{adj }\mathbf{A}) = (\text{adj}\mathbf{A})\,\mathbf{A} = |\mathbf{A}|\,\mathbf{I}$$

then

$$A^{-1} = \frac{adjA}{|A|}$$

Matrices - Operations

Example

$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}$$

$$A^{-1} = \frac{1}{10}\begin{bmatrix} 4 & -2 \\ 3 & 1 \end{bmatrix} = \begin{bmatrix} 0.4 & -0.2 \\ 0.3 & 0.1 \end{bmatrix}$$

To check

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\,\mathbf{A} = \mathbf{I}$$

$$AA^{-1} = \begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix}\begin{bmatrix} 0.4 & -0.2 \\ 0.3 & 0.1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

$$A^{-1}A = \begin{bmatrix} 0.4 & -0.2 \\ 0.3 & 0.1 \end{bmatrix}\begin{bmatrix} 1 & 2 \\ -3 & 4 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

Matrices - Operations

Example 2

$$A = \begin{bmatrix} 3 & -1 & 1 \\ 2 & 1 & 0 \\ 1 & 2 & -1 \end{bmatrix}$$

The determinant of **A** is

$|\mathbf{A}|$ = (3)(-1-0)-(-1)(-2-0)+(1)(4-1) = -2

The elements of the cofactor matrix are

$$c_{11} = +(-1), \qquad c_{12} = -(-2), \qquad c_{13} = +(3),$$

$$c_{21} = -(-1), \qquad c_{22} = +(-4), \qquad c_{23} = -(7),$$

$$c_{31} = +(-1), \qquad c_{32} = -(-2), \qquad c_{33} = +(5),$$

Matrices - Operations

The cofactor matrix is therefore

$$C = \begin{bmatrix} -1 & 2 & 3 \\ 1 & -4 & -7 \\ -1 & 2 & 5 \end{bmatrix}$$

so

$$adjA = C^T = \begin{bmatrix} -1 & 1 & -1 \\ 2 & -4 & 2 \\ 3 & -7 & 5 \end{bmatrix}$$

and

$$A^{-1} = \frac{adjA}{|A|} = \frac{1}{-2}\begin{bmatrix} -1 & 1 & -1 \\ 2 & -4 & 2 \\ 3 & -7 & 5 \end{bmatrix} = \begin{bmatrix} 0.5 & -0.5 & 0.5 \\ -1.0 & 2.0 & -1.0 \\ -1.5 & 3.5 & -2.5 \end{bmatrix}$$

Matrices - Operations

The result can be checked using

$$\mathbf{A}\mathbf{A}^{-1} = \mathbf{A}^{-1}\,\mathbf{A} = \mathbf{I}$$

The determinant of a matrix must not be zero for the inverse to exist as there will not be a solution

Nonsingular matrices have non-zero determinants

Singular matrices have zero determinants