

MATRICES

Synopsis

1. A matrix is an arrangement of real or complex numbers into rows and columns so that all the rows (columns) contain equal no. of elements.
2. If a matrix consists of 'm' rows and 'n' columns, then it is said to be of order $m \times n$.
3. A matrix of order $n \times n$ is said to be a square matrix of order n.
4. A matrix $(a_{ij})_{m \times n}$ is said to be a null matrix if $a_{ij} = 0$ for all i and j.
5. Two matrices of the same order are said to be equal if the corresponding elements in the matrices are all equal.
6. A matrix $(a_{ij})_{n \times n}$ is a diagonal matrix if $a_{ij} = 0$ for all $i \neq j$.
7. A matrix $(a_{ij})_{n \times n}$ is a scalar matrix if $a_{ij} = 0$ for all $i \neq j$ and $a_{ij} = k$ (constant) for $i = j$
8. A matrix $(a_{ij})_{n \times n}$ is said to be a unit matrix of order n, denoted by I_n if $a_{ij} = 1$, when $i = j$ and $a_{ij} = 0$ when $i \neq j$

Ex: $I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$

9. If $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{m \times n}$, then $A + B = (a_{ij} + b_{ij})_{m \times n}$
10. Matrix addition is commutative and associative
11. If $A = (a_{ij})_{m \times n}$, $B = (b_{ij})_{n \times p}$, then $AB = \left(\sum_{k=1}^n a_{ik} b_{kj} \right)_{m \times p}$
12. Matrix multiplication is not commutative but associative

13. If A is a matrix of order $m \times n$, then $AI_n = I_m A = A(AI = IA = A)$
14. If $AB = CA = I$, then $B = C$
15. If $A = (a_{ij})_{m \times n}$, then $A^T = (a_{ji})_{n \times m}$
16. $(KA)^T = KA^T$, $(A + B)^T = A^T + B^T$, $(AB)^T = B^T \cdot A^T$
17. $A(B + C) = AB + AC$, $(A + B)C = AC + BC$
18. i) A square matrix is said to be “non-singular” if $\det A \neq 0$
 ii) A square matrix is said to be “singular” if $\det A = 0$
19. If $AB = 0$, where A and B are non-zero square matrices, then both A and B are singular.
20. A minor of any element in a square matrix is determinant of the matrix obtained by omitting the row and column in which the element is present.
21. In $(a_{ij})_{n \times n}$, the cofactor of a_{ij} is $(-1)^{i+j} \times (\text{minor of } a_{ij})$.
22. In a square matrix, the sum of the products of the elements of any row (column) and the corresponding cofactors is equal to the determinant of the matrix.
23. In a square matrix, the sum of the products of the elements of any row (column) and the corresponding cofactors of any other row (column) is always zero.
24. If A is any square matrix, then $A \operatorname{adj} A = \operatorname{adj} A \cdot A = \det A \cdot I$
25. If A is any square matrix and there exists a matrix B such that $AB = BA = I$, then B is called the inverse of A and denoted by A^{-1} .
26. $AA^{-1} = A^{-1}A = I$.
27. If A is non-singular, then $A^{-1} = \frac{\operatorname{adj} A}{\det A}$ (or) $\operatorname{adj} A = |A|A^{-1}$

28. If $A = \begin{pmatrix} a & b \\ c & d \end{pmatrix}$, then $A^{-1} = \frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix}$

29. $(A^{-1})^{-1} = A$, $(AB)^{-1} = B^{-1} \cdot A^{-1}$, $(A^{-1})^T = (A^T)^{-1}$; $(ABC\dots)^{-1} = \dots C^{-1}B^{-1}A^{-1}$.

Theorem: Matrix multiplication is associative. i.e. if conformability is assured for the matrices A, B and C, then $(AB)C = A(BC)$.

Sol. **Proof:**

Let $A = (a_{ij})_{m \times n}$, $B = (b_{jk})_{n \times p}$, $C = (c_{kl})_{p \times q}$

$AB = (d_{ik})_{m \times p}$, where $d_{ik} = \sum_{j=1}^n a_{ij}b_{jk}$

$(AB)C = (f_{il})_{m \times q}$, where $f_{il} = \sum_{k=1}^p d_{ik}c_{kl}$

$BC = (g_{il})_{n \times q}$, where $g_{il} = \sum_{k=1}^p b_{jk}c_{kl}$

$A(BC) = (h_{il})_{m \times q}$, where $h_{il} = \sum_{j=1}^n a_{ij}g_{jl}$

$$f_{il} = \sum_{k=1}^p d_{ik}c_{kl} = \sum_{k=1}^p \left(\sum_{j=1}^n a_{ij}b_{jk} \right) c_{kl}$$

$$= \sum_{j=1}^n a_{ij} \left(\sum_{k=1}^p b_{jk}c_{kl} \right) = \sum_{j=1}^n a_{ij}g_{jl} = h_{il}$$

$(AB)C = A(BC)$

Theorem: Matrix multiplication is distributive over matrix addition i.e. if conformability is assured for the matrices A, B and C, then

i) $A(B + C) = AB + AC$

ii) $(B + C)A = BA + CA$

Sol. Proof:

Let $A = (a_{ij})_{m \times n}$, $B = (b_{jk})_{n \times p}$, $C = (c_{jk})_{n \times p}$

$B + C = (d_{jk})_{n \times p}$, where $d_{jk} = b_{jk} + c_{jk}$

$A(B + C) = (x_{ik})_{m \times p}$, where $x_{ik} = \sum_{j=1}^n a_{ij}d_{jk}$

$AB = (f_{ik})_{m \times p}$, where $f_{ik} = \sum_{j=1}^n a_{ij}b_{jk}$

$AC = (g_{ik})_{m \times p}$, where $g_{ik} = \sum_{j=1}^n a_{ij}c_{jk}$

$AB + AC = (y_{ik})_{m \times p}$, where $y_{ik} = f_{ik} + g_{ik}$

$x_{ik} = \sum_{j=1}^n a_{ij}d_{jk} = \sum_{j=1}^n a_{ij}(b_{jk} + c_{jk})$

$= \sum_{j=1}^n a_{ij}b_{jk} + \sum_{j=1}^n a_{ij}c_{jk} = f_{ik} + g_{ik} = y_{ik}$

$\therefore A(B + C) = AB + AC$

Similarly we can prove that

$(B + C)A = BA + CA.$

Theorem: If A is any matrix, then $(A^T)^T = A$.

Sol. Let $A = (a_{ij})_{m \times n}$

$$A^T = (a'_{ji})_{n \times m}, \text{ where } a'_{ji} = a_{ij}$$

$$(A^T)^T = (a''_{ji})_{m \times n}, \text{ where } a''_{ji} = a_{ji}$$

$$a''_{ij} = a'_{ji} = a_{ij}$$

$$\therefore (A^T)^T = A$$

Theorem: If A and B are two matrices of same type, then $(A + B)^T = A^T + B^T$.

Proof:

$$\text{Let } A = (a_{ij})_{m \times n}, B = (b_{ij})_{m \times n}$$

$$A + B = (c_{ij})_{m \times n}, \text{ where } c_{ij} = a_{ij} + b_{ij}$$

$$(A + B)^T = (c'_{ji})_{n \times m}, c'_{ji} = c_{ij}$$

$$A^T = (a'_{ji})_{n \times m}, \text{ where } a'_{ji} = a_{ij}$$

$$B^T = (b'_{ji})_{n \times m}, \text{ where } b'_{ji} = b_{ij}$$

$$A^T + B^T = (d_{ji})_{n \times m}, \text{ where } d_{ji} = a'_{ji} + b'_{ji}$$

$$c'_{ji} = c_{ij} = a_{ij} + b_{ij} = a'_{ji} + b'_{ji} = d_{ji}$$

$$\therefore (A + B)^T = A^T + B^T$$

Theorem: If A and B are two matrices for which conformability for multiplication is assured, then $(AB)^T = B^T A^T$.

Sol. Proof: Let $A = (a_{ij})_{m \times n}$, $B = (b_{ji})_{n \times p}$

$$AB = (c_{ik})_{m \times p}, \text{ where } c_{ik} = \sum_{j=1}^n a_{ij} b_{jk}$$

$$(AB)^T = (c'_{ki})_{p \times m}, \text{ where } c'_{ki} = c_{ik}$$

$$A^T = (a'_{ji})_{n \times m}, \text{ where } a'_{ji} = a_{ij}$$

$$B^T = (b'_{kj})_{p \times n}, \text{ where } b'_{kj} = b_{jk}$$

$$B^T \cdot A^T = (d_{ki})_{p \times m}, \text{ where } d_{ki} = \sum_{j=1}^n b'_{kj} a'_{ji}$$

$$c'_{ki} = c_{ik} = \sum_{j=1}^n a_{ij} b_{jk} = \sum_{j=1}^n b'_{kj} a'_{ji} d_{ki}$$

$$\therefore (AB)^T = B^T A^T$$

Theorem: If A and B are two invertible matrices of same type then AB is also invertible and $(AB)^{-1} = B^{-1} A^{-1}$.

Sol. Proof: A is invertible matrix $\Rightarrow A^{-1}$ exists and $AA^{-1} = A^{-1}A = I$.

B is an invertible matrix $\Rightarrow B^{-1}$ exists and

$$BB^{-1} = B^{-1}B = I$$

$$\text{Now } (AB)(B^{-1}A^{-1}) = A(BB^{-1})A^{-1}$$

$$= AIA^{-1} = AA^{-1} = I$$

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

$$= B^{-1}IB = B^{-1}B = I$$

$\therefore AB$ is invertible and

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

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

Theorem: If A is an invertible matrix then A^T is also invertible and $(A^T)^{-1} = (A^{-1})^T$.

Sol. Proof: A is invertible matrix $\Rightarrow A^{-1}$ exists and $AA^{-1} = A^{-1}A = I$

$$\begin{aligned}(AA^{-1})^T &= (A^{-1}A)^T = I^T \\ \Rightarrow (A^{-1})^T A^T &= A^T (A^{-1})^T = I \\ \Rightarrow \text{By def. } (A^T)^{-1} &= (A^{-1})^T\end{aligned}$$

Theorem: If A is a non-singular matrix then A is invertible and $A^{-1} = \frac{\text{Adj}A}{\det A}$.

Sol. Proof: Let $A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix}$ be a non-singular matrix.

$$\therefore \det A \neq 0.$$

$$\text{Adj}A = \begin{bmatrix} A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \\ C_1 & C_2 & C_3 \end{bmatrix}$$

$$A \cdot \text{Adj}A = \begin{bmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \\ a_3 & b_3 & c_3 \end{bmatrix} \begin{bmatrix} A_1 & A_2 & A_3 \\ B_1 & B_2 & B_3 \\ C_1 & C_2 & C_3 \end{bmatrix}$$

$$= \begin{bmatrix} a_1A_1 + b_1B_1 + c_1C_1 & a_1A_2 + b_1B_2 + c_1C_2 & a_1A_3 + b_1B_3 + c_1C_3 \\ a_2A_1 + b_2B_1 + c_2C_1 & a_2A_2 + b_2B_2 + c_2C_2 & a_2A_3 + b_2B_3 + c_2C_3 \\ a_3A_1 + b_3B_1 + c_3C_1 & a_3A_2 + b_3B_2 + c_3C_2 & a_3A_3 + b_3B_3 + c_3C_3 \end{bmatrix}$$

$$= \begin{bmatrix} \det A & 0 & 0 \\ 0 & \det A & 0 \\ 0 & 0 & \det A \end{bmatrix} = \det A \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \det A I$$

$$\therefore A \cdot \frac{\text{Adj}A}{\det A} = I$$

Similarly we can prove that $A \cdot \frac{\text{Adj}A}{\det A} = I$

$$\therefore A^{-1} = \frac{\text{Adj}A}{\det A}$$

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