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KEY POINT:

Matrix multiplication will give us all linear transformations (↗),
(multiplying a matrix by a vector) once we learn how to do it...

DEFIN: An $m \times n$ matrix A is an array of real numbers
m rows n columns

$$A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} =: [a_{ij}]_{\substack{i=1, \dots, m \\ j=1, \dots, n}}$$

e.g. $A = \begin{bmatrix} 1 & 2 & 3 \\ 6 & 5 & 4 \end{bmatrix}$ is a 2×3 matrix

$$=: \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \quad (\text{so } a_{21} = 6, \text{ for example})$$

DEFIN: Its transpose A^T is an $n \times m$ matrix obtained by "flipping

A across the diagonal: $A = \begin{bmatrix} & & & & \\ & & & & \\ & & & & \\ & & & & \\ & & & & \end{bmatrix} A$ e.g. $A = \begin{bmatrix} 1 & 2 & 3 \\ 6 & 5 & 4 \end{bmatrix}$

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

$$A^T = \begin{bmatrix} 1 & 6 \\ 2 & 5 \\ 3 & 4 \end{bmatrix}$$

that is, $A^T = \begin{bmatrix} a_{11} & a_{21} & \dots & a_{m1} \\ a_{12} & a_{22} & \dots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \dots & a_{mn} \end{bmatrix}$ (or A^T has (i,j) -entry $a_{ij}^T = a_{ji}$)

A column vector $\vec{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix} \in \mathbb{R}^n$ is an example of an $n \times 1$ matrix
e.g. $\vec{v} = \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix}$

A row vector $\vec{v}^T = [v_1 \ v_2 \ \dots \ v_n]$ is an example of a $1 \times n$ matrix
e.g. $\vec{v}^T = [2 \ 0 \ 3]$

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One can think of an $m \times n$ matrix A as ~~matrix~~

- a sequence of n column vectors $A = \begin{bmatrix} | & | & \dots & | \\ \bar{c}_1 & \bar{c}_2 & \dots & \bar{c}_n \\ | & | & \dots & | \end{bmatrix}$
 $\bar{c}_i \in \mathbb{R}^m$

e.g. $A = \begin{bmatrix} 1 & 2 & 3 \\ 6 & 5 & 4 \end{bmatrix}$ has $\bar{c}_1 = \begin{bmatrix} 1 \\ 6 \end{bmatrix}, \bar{c}_2 = \begin{bmatrix} 2 \\ 5 \end{bmatrix}, \bar{c}_3 = \begin{bmatrix} 3 \\ 4 \end{bmatrix}$

- a stack of m row vectors

$$A = \begin{bmatrix} \text{---} \bar{r}_1^T \text{---} \\ \text{---} \bar{r}_2^T \text{---} \\ \vdots \\ \text{---} \bar{r}_m^T \text{---} \end{bmatrix}$$

e.g. $A = \begin{bmatrix} 1 & 2 & 3 \\ 6 & 5 & 4 \end{bmatrix}$ has $\bar{r}_1^T = [1 \ 2 \ 3]$
 $\bar{r}_2^T = [6 \ 5 \ 4]$

and one can form the dot product of 2 vectors of the same length

$$\bar{v} = \begin{bmatrix} v_1 \\ v_2 \\ \vdots \\ v_n \end{bmatrix}, \bar{w} = \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix} \text{ have } \bar{v} \cdot \bar{w} := v_1 w_1 + v_2 w_2 + \dots + v_n w_n \in \mathbb{R}$$

e.g. $\bar{v} = \begin{bmatrix} 6 \\ 5 \\ 4 \end{bmatrix}, \bar{w} = \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix}$
have $\bar{v} \cdot \bar{w} = 6 \cdot 2 + 0 \cdot 5 + 4 \cdot 3 = 24$

which is a special case of matrix multiplication

for a row vector \bar{v}^T times a column vector \bar{w} of the same length n :
(a $1 \times n$ matrix) (an $n \times 1$ matrix)

Get used to the different, but equivalent ways to say it!

$$[\bar{v}^T][\bar{w}] = [v_1 \ v_2 \ \dots \ v_n] \begin{bmatrix} w_1 \\ w_2 \\ \vdots \\ w_n \end{bmatrix} := \bar{v} \cdot \bar{w} = v_1 w_1 + \dots + v_n w_n = \sum_{i=1}^n v_i w_i$$

e.g. $[6 \ 5 \ 4] \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix} = \begin{bmatrix} 6 \\ 5 \\ 4 \end{bmatrix} \cdot \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix} = 6 \cdot 2 + 5 \cdot 0 + 4 \cdot 3 = 24$

Then for an $m \times n$ matrix A and $n \times p$ matrix B ,

their matrix product $C = AB$ is an $m \times p$ matrix with

$$c_{ij} := \sum_{k=1}^n a_{ik} b_{kj}$$

i.e. $AB = \begin{bmatrix} \text{---} \bar{r}_1^T \text{---} \\ \text{---} \bar{r}_2^T \text{---} \\ \vdots \\ \text{---} \bar{r}_m^T \text{---} \end{bmatrix} \begin{bmatrix} | & | & \dots & | \\ \bar{c}_1 & \bar{c}_2 & \dots & \bar{c}_p \\ | & | & \dots & | \end{bmatrix} = \begin{bmatrix} \bar{r}_1^T \bar{c}_1 & \bar{r}_1^T \bar{c}_2 & \dots & \bar{r}_1^T \bar{c}_p \\ \bar{r}_2^T \bar{c}_1 & \bar{r}_2^T \bar{c}_2 & \dots & \bar{r}_2^T \bar{c}_p \\ \vdots & \vdots & \dots & \vdots \\ \bar{r}_m^T \bar{c}_1 & \bar{r}_m^T \bar{c}_2 & \dots & \bar{r}_m^T \bar{c}_p \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} & \dots & c_{1p} \\ c_{21} & & & \\ \vdots & & & \\ c_{m1} & \dots & \dots & c_{mp} \end{bmatrix} = C$

$$= \bar{r}_i \cdot \bar{c}_j = [\bar{r}_i^T][\bar{c}_j]$$

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EXAMPLES ① $\begin{bmatrix} 1 & 2 & 3 \\ 6 & 5 & 4 \end{bmatrix} \begin{bmatrix} 2 \\ 0 \\ 3 \end{bmatrix} = \begin{bmatrix} 1 \cdot 2 + 2 \cdot 0 + 3 \cdot 3 \\ 6 \cdot 2 + 5 \cdot 0 + 4 \cdot 3 \end{bmatrix} = \begin{bmatrix} 11 \\ 24 \end{bmatrix}$

$A \quad B = C$
 $2 \times 3 \quad 3 \times 1 \quad 2 \times 1$

$$\begin{bmatrix} -\bar{r}_1^T & - \\ -\bar{r}_2^T & - \end{bmatrix} \begin{bmatrix} | \\ \bar{c}_1 \\ | \end{bmatrix} = \begin{bmatrix} \bar{r}_1^T \bar{c}_1 \\ \bar{r}_2^T \bar{c}_2 \end{bmatrix} = \begin{bmatrix} \bar{r}_1 \cdot \bar{c}_1 \\ \bar{r}_2 \cdot \bar{c}_2 \end{bmatrix}$$

② $\bar{r}_2^T \rightarrow \begin{bmatrix} 1 & 6 \\ 2 & 5 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} -1 & 0 & 1 \\ 1 & 0 & 1 \end{bmatrix} \begin{bmatrix} \bar{c}_3 \\ 2 \\ 4 \end{bmatrix} = \begin{bmatrix} 5 & 0 & 7 & 26 \\ 3 & 0 & 7 & 24 \\ 1 & 0 & 7 & 22 \end{bmatrix}$

$A \quad B = C$
 $3 \times 2 \quad 2 \times 4 \quad 3 \times 4$

$\bar{r}_2^T \bar{c}_3 =$
 $\bar{r}_2 \cdot \bar{c}_3 =$
 $\begin{bmatrix} 2 \\ 5 \end{bmatrix} \begin{bmatrix} 2 \\ 4 \end{bmatrix} =$
 $2 \cdot 2 + 5 \cdot 4 = 24$

Matrix multiplication has lots of good properties that are not hard to verify, such as its interactions with

scaling matrices $cA := \begin{bmatrix} ca_{11} & ca_{12} & \dots \\ ca_{21} & \dots & \dots \\ \vdots & \dots & \dots \end{bmatrix}$
(componentwise / entrywise)

adding matrices $A + B := \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} \\ a_{21} + b_{21} & \dots \\ \dots & \dots \end{bmatrix}$
(entrywise)

like $(cA) \cdot B = A(cB) = cAB$

$(A_1 + A_2)B = A_1B + A_2B$

$A(B_1 + B_2) = AB_1 + AB_2$

} all pretty easy

associativity: $(AB)C = A(BC)$ for A, B, C
 $m \times n \quad m \times p \quad p \times q$

9/14/2016 $\xrightarrow{\text{proof: Let's calculate } (i,j) \text{ entry on both sides for } i=1, \dots, m \text{ and } j=1, \dots, q:}$

$$[(AB)C]_{i,j} = \sum_{l=1}^p (AB)_{il} c_{lj} = \sum_{l=1}^p \left(\sum_{k=1}^m a_{ik} b_{kl} \right) c_{lj}$$

$$= \sum_{k=1}^m \sum_{l=1}^p a_{ik} b_{kl} c_{lj}$$

$$[A(BC)]_{i,j} = \sum_{k=1}^m a_{ik} (BC)_{kj} = \sum_{k=1}^m a_{ik} \left(\sum_{l=1}^p b_{kl} c_{lj} \right)$$

same!