

NAME of College - S.S. College, J-Bad.

DEPT - Mathematics

TOPIC ~~Concept of~~ Study Material
of Matrix (Contd.)

CLASS - B.Sc (HONS+Sub)

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intd Suppose that the matrices A, B and C are so ~~chosen~~ chosen that the matrix multiplications are defined.

(1) Then $(AB)C = A(BC)$ i.e.
Multiplication is associative

(2) for $k \in R$, $(kA)B = k(AB) = A(kB)$

(3) Then $A(B+C) = AB+AC$ i.e multiplication distributes over Addition

(4) If A is $n \times n$ matrix then

$$A I_n = I_n A = A$$

(5) for any square matrix A of order n and $D = \text{diag}(d_1, d_2, \dots, d_n)$, we have

(i) The First Row of DA is d_1 times of the first Row of A .

(ii) $1 \leq i \leq n$, the i th row of DA is d_i times of the i th row of A .

A Similar Statement holds for the co
of A When A is multiplied on the right.

Ex: $\rightarrow$ Let A and B be two Matrices. If the
Matrix addition $A+B$ is defined, then prove

$$\text{that } (A+B)' = A' + B'$$

Also if the Matrix product AB is
defined then prove that -
 $(AB)' = B'A'$

* A Matrix A over R is called Symmetric
if $A = A'$

$\Rightarrow A - A' = 0$ is the necessary condition
for a Matrix to be Symmetric
and if $A = A' \Rightarrow$ Matrix A is Skew
Symmetric

2. Matrix A is called orthogonal
if $AA' = A'A = I$

Ex: $\rightarrow$ Here $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & -1 \\ 3 & -1 & 4 \end{bmatrix}$ is Symmetric
Matrix
Since $A' = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & -1 \\ 3 & -1 & 4 \end{bmatrix} = A$

iii) $B = \begin{bmatrix} 0 & 1 & 2 \\ -1 & 0 & -3 \\ -2 & 3 & 0 \end{bmatrix}_{3 \times 3}$ is skew symmetric

Here $B' = \begin{bmatrix} 0 & -1 & -2 \\ 1 & 0 & 3 \\ 2 & -3 & 0 \end{bmatrix}_{3 \times 3}$

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

Here we see $B = -B'$ $\therefore B + B' = 0$

ii) 2/ $A = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} \end{bmatrix}_{3 \times 3}$

Check show that A is orthogonal matrix

Since $A = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} \end{bmatrix}$

Check $A' = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \end{bmatrix}$

$$A A' = \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{3}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} & 0 \\ \frac{1}{\sqrt{6}} & \frac{1}{\sqrt{6}} & -\frac{2}{\sqrt{6}} \end{bmatrix} \begin{bmatrix} \frac{1}{\sqrt{3}} & \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & -\frac{1}{\sqrt{2}} & \frac{1}{\sqrt{6}} \\ \frac{1}{\sqrt{3}} & 0 & -\frac{2}{\sqrt{6}} \end{bmatrix}$$

$$C_{11} = \frac{1}{3} + \frac{1}{3} + \frac{1}{3} = 1 \quad C_{12} = \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{2}} + 0 = 0 \quad C_{13} = \frac{1}{\sqrt{18}} + \frac{1}{\sqrt{18}} = 0$$

$$C_{21} = \frac{1}{\sqrt{6}} - \frac{1}{\sqrt{6}} + 0 = 0 \quad C_{22} = \frac{1}{2} + \frac{1}{2} + 0 = 1 \quad C_{23} = \frac{1}{\sqrt{12}} - \frac{1}{\sqrt{12}} + 0 = 0$$

$$C_{31} = \frac{1}{\sqrt{18}} + \frac{1}{\sqrt{18}} - \frac{2}{\sqrt{18}} = 0 \quad C_{32} = \frac{1}{\sqrt{12}} - \frac{1}{\sqrt{12}} + 0 = 0 \quad C_{33} = \frac{1}{6} + \frac{1}{6} + \frac{4}{6} = 1$$

$$\therefore A A' = \begin{bmatrix} C_{11} & C_{12} & C_{13} \\ C_{21} & C_{22} & C_{23} \\ C_{31} & C_{32} & C_{33} \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Similarly we may show

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

$$\text{Thus } A A' = A' A = I_3$$

$$\star \text{ Let } A = \begin{bmatrix} 1 & 0 \\ 0 & D \end{bmatrix} \quad \text{Then } A^2 = A$$

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

Thus $A^2 = A$

The Matrices that satisfy the condition
that $A^2 = A$ are called idempotent
Matrices.

* Show that - for any square
~~Matrix~~ Matrix A

$S = \frac{1}{2}(A + A')$ is symmetric.

$T = \frac{1}{2}(A - A')$ is skew symmetric

and $A = S + T$

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

$$\therefore A + A' = \begin{bmatrix} 2 & 5 \\ 5 & 8 \end{bmatrix}$$

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

$$\text{Thus } S = \frac{1}{2}(A + A') = \frac{1}{2} \begin{bmatrix} 2 & 5 \\ 5 & 8 \end{bmatrix} = \begin{bmatrix} 1 & 5/2 \\ 5/2 & 4 \end{bmatrix}$$
$$S' = \begin{bmatrix} 1 & 5/4 \\ 5/2 & 4 \end{bmatrix}$$

Here $S = S' \Rightarrow S = \frac{1}{2}(A + A')$ is
symmetric

$$T = \frac{1}{2}(A - A') = \frac{1}{2} \begin{pmatrix} 0 & -1 \\ 1 & 0 \end{pmatrix}$$

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

$$T' = \begin{bmatrix} 0 & 1/2 \\ -1/2 & 0 \end{bmatrix} = - \begin{bmatrix} 0 & -1/2 \\ 1/2 & 0 \end{bmatrix} = T$$

$$T - T' = \begin{bmatrix} 0 & -1/2 \\ 1/2 & 0 \end{bmatrix} - \begin{bmatrix} 0 & 1/2 \\ -1/2 & 0 \end{bmatrix}$$

Thus $T = \frac{1}{2}(A - A')$ is skew symmetric

$$\text{Now } S + T = \frac{1}{2}(A + A') + \frac{1}{2}(A - A')$$

$$= \begin{bmatrix} 1 & -5/2 \\ 5/2 & 4 \end{bmatrix} + \begin{bmatrix} 0 & -1/2 \\ 1/2 & 0 \end{bmatrix}$$

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

Hence the required result.

* SubMatrix of a Matrix

Definition - A matrix obtained by deleting some of the rows and or columns of a matrix is said to

be a sub-matrix of the given Matrix.
for example

$$\text{if } A = \begin{bmatrix} 1 & 4 & 5 \\ 0 & 1 & 2 \end{bmatrix}$$

then a few sub-matrices of A are

$$[1] \quad [2] \quad [5] \quad \begin{bmatrix} 1 & 5 \\ 0 & 2 \end{bmatrix}$$

But the matrices

$$\begin{bmatrix} 1 & 4 \\ 1 & 0 \end{bmatrix} \text{ and } \begin{bmatrix} 1 & 4 \\ 0 & 2 \end{bmatrix}$$

are not sub-matrices of A .

Block Matrices

Let A be an $m \times n$ Matrix

and B be an $m \times p$ Matrix.

Suppose $r < m$, then, we can decompose the matrices A and B as

$$A = \begin{bmatrix} P & Q \end{bmatrix} \text{ and}$$

$$B = \begin{bmatrix} H \\ K \end{bmatrix}$$

where P has order $n \times r$ and H has order $r \times p$.
That is, the matrices P and Q are sub-matrices of A and P consists of the first r columns of A and H consists

of the last $m-r$ columns of A .

Similarly H and K are submatrices of B and H consists of the first r rows of B and B consists of the last $m-r$ rows of B . We now prove the following important theorem.

Theorem: $\rightarrow$ Let $A = [a_{ij}] = [P \ Q]$ and $B = [b_{ij}] = \begin{bmatrix} H \\ K \end{bmatrix}$ be defined as above. Then

$$AB = PH + QK$$

Proof: $\rightarrow$ First note that the matrices PH and QK are each of order $n \times p$. The matrix products PH and QK are valid as the order of the matrices P, H, Q and K are respectively, $n \times r$, $r \times p$, $n \times (m-r)$ and $(m-r) \times p$.

$$\text{Let } P = [p_{ij}] \quad Q = [q_{ij}] \quad H = [h_{ij}] \\ \text{and } K = [k_{ij}] \quad \text{and } K = [k_{ij}]$$

Then for $1 \leq i \leq n$ and $1 \leq j \leq p$

$$\begin{aligned} \text{we have } (AB)_{ij} &= \sum_{k=1}^m a_{ik} b_{kj} = \sum_{k=1}^r a_{ik} b_{kj} + \sum_{k=r+1}^m a_{ik} b_{kj} \\ &= \sum_{k=1}^r p_{ik} h_{kj} + \sum_{k=r+1}^m q_{ik} k_{kj} \\ &= (PH)_{ij} + (QK)_{ij} = (PH + QK)_{ij} \end{aligned}$$

Ex: $\rightarrow$ if $A = \begin{bmatrix} 1 & 2 & 0 \\ 2 & 5 & 0 \end{bmatrix}_{2 \times 3}$ and $B = \begin{bmatrix} a & b \\ c & d \\ e & f \end{bmatrix}_{3 \times 2}$

then $AB = \begin{bmatrix} 1 & 2 \\ 2 & 5 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \end{bmatrix} \begin{bmatrix} e & f \end{bmatrix}$

$$= \begin{bmatrix} a+2c & b+2d \\ 2a+5c & 2b+5d \end{bmatrix}$$

if $A = \begin{bmatrix} 0 & -1 & 2 \\ 3 & 1 & 4 \\ -2 & 5 & -3 \end{bmatrix}$, then A can be decomposed as follows

$$A = \left[\begin{array}{ccc|cc} 0 & -1 & 2 & & \\ 3 & 1 & 4 & & \\ -2 & 5 & -3 & & \end{array} \right] \quad \text{or} \quad A = \left[\begin{array}{ccc|cc} 0 & -1 & 2 & & \\ 3 & 1 & 4 & & \\ -2 & 5 & -3 & & \end{array} \right] \quad \text{or}$$

$$A = \left[\begin{array}{ccc|cc} 0 & -1 & 2 & & \\ 3 & 1 & 4 & & \\ -2 & 5 & -3 & & \end{array} \right] \quad \text{and so on.}$$

Suppose $A = \begin{matrix} n_1 & m_1 & m_2 \\ n_2 \end{matrix} \begin{bmatrix} P & Q \\ R & S \end{bmatrix}$ and $B = \begin{matrix} s_1 & s_2 \\ r_2 \end{matrix} \begin{bmatrix} E & F \\ G & H \end{bmatrix}$

then the matrices P, Q, R, S and E, F, G, H are called the blocks of the matrix A and B , respectively.

Even if $A+B$ is defined

the order of P and Q may not be the same and hence we may not be able to add A and B in the block form. But if $A+B$ and $P+Q$ is defined then

$$A+B = \begin{bmatrix} P+Q & R+S \\ R+S & S+H \end{bmatrix}$$

Similarly if the product AB is defined the product PQ need not be defined, therefore we can talk of matrix product AB as block product of matrices. If both the products AB and PQ are defined and in this case, we have

$$AB = \begin{bmatrix} PQ + RG & PF + GH \\ RE + SG & RF + SH \end{bmatrix}$$

i.e. Once the partition of A is fixed the partition of B has to be properly chosen for purposes of block addition or multiplication.