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(Mathematics)

PART A: MATRICES

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Matrices - Introduction

- Collection of $m \times n$ numbers or functions in form of m horizonal lines and n vertical lines is called a matrix of order m by n or $m \times n$
- A $m \times n$ matrix A may be written as

$$A = \begin{bmatrix} a_{11} & a_{12} \ldots & a_{1j} \cdots & a_{1n} \\ a_{21} & a_{22} \ldots & a_{2j} \cdots & a_{2n} \\ \mathrm{M} & \mathrm{M} & \mathrm{M} & \mathrm{M} \\ a_{m1} & a_{m2} & a_{ij} \cdots & a_{mn} \end{bmatrix} = (a_{ij})_{m \times n}$$

- Clearly $m \times n$ matrix has m rows and n column
- The row suffix i goes from 1 to m while the column suffix takes values from 1 to n

Matrices - Introduction

Some examples of matrices of different orders

3x3 matrix $\begin{bmatrix} 1 & 2 & 4 \\ 4 & -1 & 5 \\ 3 & 3 & 3 \end{bmatrix}$

2x4 matrix $\begin{bmatrix} 1 & 1 & 3 & -3 \\ 0 & 0 & 3 & 2 \end{bmatrix}$

1x2 matrix $\begin{bmatrix} 1 & -1 \end{bmatrix}$

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 **A** 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

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

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

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 - 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

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

Matrices - Operations

Some properties of equality:

- If **A** = **B**, then **B** = **A**
- If **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.

A	x	**B**	=	**C**
(1x3)		(3x1)		(1x1)

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 :

$$A = \begin{bmatrix} 2 & 4 & 7 \\ 5 & 3 & 1 \end{bmatrix}_{2\times3}$$

Then transpose of A, denoted A^T is:

$$A^T = \begin{bmatrix} 2 & 5 \\ 4 & 3 \\ 7 & 1 \end{bmatrix}_{3\times2}$$

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

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

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

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

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 **AB** = **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:

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

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

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 $\mathbf{a_{11}}$

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

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

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

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:

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

$$|A| = (3)(2) - (1)(1) = 5$$

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

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

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

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

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

Matrices - Operations

Example 2

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

The determinant of **A** is

|**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

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

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

Matrix Inversion

Simple 2 x 2 case

Simple 2 x 2 case

Let

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

and

$$A^{-1} = \begin{bmatrix} w & x \\ y & z \end{bmatrix}$$

Since it is known that

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

then

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix}\begin{bmatrix} w & x \\ y & z \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

Simple 2 x 2 case

Multiplying gives

$$aw + by = 1$$

$$ax + bz = 0$$

$$cw + dy = 0$$

$$cx + dz = 1$$

It can simply be shown that

$$|A| = ad - bc$$

Simple 2 x 2 case

thus

$$y = \frac{1 - aw}{b}$$

$$y = \frac{-cw}{d}$$

$$\frac{1 - aw}{b} = \frac{-cw}{d}$$

$$w = \frac{d}{da - bc} = \frac{d}{|A|}$$

Simple 2 x 2 case

$$z = \frac{-ax}{b}$$

$$z = \frac{1-cx}{d}$$

$$\frac{-ax}{b} = \frac{1-cx}{d}$$

$$x = \frac{b}{-da+bc} = -\frac{b}{|A|}$$

Simple 2 x 2 case

$$w = \frac{1 - by}{a}$$

$$w = \frac{-dy}{c}$$

$$\frac{1 - by}{a} = \frac{-dy}{c}$$

$$y = \frac{c}{-ad + cb} = -\frac{c}{|A|}$$

Simple 2 x 2 case

$$x = \frac{-bz}{a}$$

$$x = \frac{1-dz}{c}$$

$$\frac{-bz}{a} = \frac{1-dz}{c}$$

$$z = \frac{a}{ad-bc} = \frac{a}{|A|}$$

Simple 2 x 2 case

So that for a 2 x 2 matrix the inverse can be constructed in a simple fashion as

$$A^{-1} = \begin{bmatrix} w & x \\ y & z \end{bmatrix} = \begin{bmatrix} \frac{d}{|A|} & \frac{b}{|A|} \\ \frac{-c}{|A|} & \frac{a}{|A|} \end{bmatrix} = \frac{1}{|A|}\begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

- Exchange elements of main diagonal
- Change sign in elements off main diagonal
- Divide resulting matrix by the determinant

Simple 2 x 2 case

Example

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

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

Check inverse

A^{-1} **A**=**I**

$$-\frac{1}{10}\begin{bmatrix} 1 & -3 \\ -4 & 2 \end{bmatrix}\begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} = I$$

Matrices and Linear Equations

Linear Equations

Linear equations are common and important for survey problems

Matrices can be used to express these linear equations and aid in the computation of unknown values

Example

n equations in *n* unknowns, the a_{ij} are numerical coefficients, the b_i are constants and the x_j are unknowns

$$
\begin{aligned}
&a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1 \\
&a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2 \\
&\vdots \\
&a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n
\end{aligned}
$$

Linear Equations

The equations may be expressed in the form

$$\mathbf{AX} = \mathbf{B}$$

where

$$A = \begin{bmatrix} a_{11} & a_{12} \cdots & a_{1n} \\ a_{21} & a_{22} \cdots & a_{2n} \\ \vdots & \vdots & \vdots \\ a_{n1} & a_{n1} \cdots & a_{nn} \end{bmatrix}, X = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \text{ and } \quad B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

n x n   n x 1   n x 1

Number of unknowns = number of equations = n

Linear Equations

If the determinant is nonzero, the equation can be solved to produce n numerical values for x that satisfy all the simultaneous equations

To solve, premultiply both sides of the equation by $\mathbf{A}^{-1}$ which exists because $|\mathbf{A}| \neq \mathbf{0}$

$$\mathbf{A}^{-1}\,\mathbf{AX} = \mathbf{A}^{-1}\,\mathbf{B}$$

Now since

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

We get

$$\mathbf{X} = \mathbf{A}^{-1}\,\mathbf{B}$$

So if the inverse of the coefficient matrix is found, the unknowns, **X** would be determined

Linear Equations

Example

$$3x_1 - x_2 + x_3 = 2$$

$$2x_1 + x_2 = 1$$

$$x_1 + 2x_2 - x_3 = 3$$

The equations can be expressed as

$$\begin{bmatrix} 3 & -1 & 1 \\ 2 & 1 & 0 \\ 1 & 2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

Linear Equations

When **A**$^{-1}$ is computed the equation becomes

$$X = A^{-1}B = \begin{bmatrix} 0.5 & -0.5 & 0.5 \\ -1.0 & 2.0 & -1.0 \\ -1.5 & 3.5 & -2.5 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \\ 7 \end{bmatrix}$$

Therefore

$$x_1 = 2,$$

$$x_2 = -3,$$

$$x_3 = -7$$

Linear Equations

The values for the unknowns should be checked by substitution back into the initial equations

$$x_1 = 2,$$
$$x_2 = -3,$$
$$x_3 = -7$$

$$3x_1 - x_2 + x_3 = 2$$
$$2x_1 + x_2 = 1$$
$$x_1 + 2x_2 - x_3 = 3$$

$$3 \times (2) - (-3) + (-7) = 2$$
$$2 \times (2) + (-3) = 1$$
$$(2) + 2 \times (-3) - (-7) = 3$$