Fact Sheet I - Matrices

FL9: 19/11/2004

- A *matrix* is a rectangular pattern of numbers that has specific mathematical properties, and obeys specific mathematical rules.
- An $r \times s$ matrix has r rows and s columns. A 2×3 matrix with 2 rows and 3 columns looks like

$$\mathbf{A} = \begin{pmatrix} a_1 & b_1 & c_1 \\ a_2 & b_2 & c_2 \end{pmatrix}$$

Other notations are often used including <u>double suffix notation</u> in which the <u>matrix</u> <u>elements</u> are written a_{ik} where j is the row number and k the column number i.e.

$$\mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{pmatrix}$$

- A matrix with only one row (r = 1) is called a <u>row matrix</u>, while a matrix with only one column (s = 1) is called a <u>column matrix</u>. The terms <u>row vector</u> and <u>column vector</u> are sometimes used, because the elements can be regarded as the components of a vector.
- Two matrices can be added or subtracted only if they have the same number of tows and columns. Simply add or subtract corresponding elements in the two matrices.
- The matrix multiplication rule for two 2×2 matrices is

$$\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} e & f \\ g & h \end{pmatrix} = \begin{pmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{pmatrix}$$

• In double suffix notation, the matrix multiplication rule for C = AB is

$$c_{jk} = \sum_{m} a_{jm} b_{mk}$$

where the first index is (as always) the row number and the second the column number Note that two matrices can be multiplied if (<u>and only if</u>) the number of columns of **A** equals the number of rows of **B**. i.e. if $s_A = r_B$. The resulting matrix **C** is a matrix with r_A rows and s_B columns.

- Matrix multiplication is <u>non-commutative</u>, i.e. $AB \neq BA$. Indeed it is possible that two matrices can be multiplied in one order but not in the other.
- The <u>transpose</u> \mathbf{A}^{T} of a matrix \mathbf{A} is obtained by exchanging rows and columns i.e. $a_{ik} \to a_{ki}^{\mathrm{T}}$.
- A <u>square matrix</u> has the same number of rows as columns (i.e. r = s). A 3×3 matrix looks like

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

- The <u>leading diagonal</u> of a square matrix **A** runs from top left to bottom right and includes elements with equal indices a_{ii} .
- A <u>symmetric matrix</u> is a square matrix that is unchanged if the elements are reflected in the leading diagonal; it follows that a symmetric matrix is equal to its transpose.
- A <u>diagonal matrix</u> is a square matrix with non-zero elements only on the leading diagonal.
- A <u>unit matrix</u> U is a diagonal matrix with all elements on the leading diagonal equal to unity.
- A <u>determinant</u> (written $det{A}$) is properly referred to as <u>the determinant of a matrix</u>. Only square matrices have determinants.
- The \underline{minor} M_{jk} of element jk of a square matrix is the determinant of the smaller matrix obtained when row j and column k of the original matrix are ignored.
- The <u>cofactor</u> C_{jk} is the so-called "signed minor" defined by $C_{jk} = (-1)^{j+k} M_{jk}$.
- The <u>adjoint</u> matrix (written $adj\{A\}$) is obtained by writing down the matrix of the cofactors, and taking the transpose.
- A <u>singular matrix</u> is a square matrix whose determinant is zero and which therefore has no inverse. (The term is sometimes applied to <u>any</u> matrix that has no inverse, which includes all non-square matrices!)
- The <u>inverse</u> \mathbf{A}^{-1} of a square matrix \mathbf{A} is defined such that $\mathbf{A}\mathbf{A}^{-1} \equiv \mathbf{A}^{-1}\mathbf{A} = \mathbf{U}$. The formula for the inverse is $\mathbf{A}^{-1} = \frac{\operatorname{adj}\{\mathbf{A}\}}{\det\{\mathbf{A}\}}$. Note that matrices that are not square have no inverse, and nor do square matrices that are <u>singular</u>.
- An <u>orthogonal matrix</u> is a square matrix whose inverse is equal to its transpose i.e. $\mathbf{A}^{-1} = \mathbf{A}^{\mathrm{T}}$.