

6.3 Arithmetic Operations on Matrices

Size of a matrix : # rows \times # columns

Ex: $A = \begin{bmatrix} 3 & 2 \\ -1 & 4 \\ 0 & 1 \end{bmatrix}$

A is 3×2

Ex: $\begin{bmatrix} -6 & 2x \\ y+1 & 9 \end{bmatrix} = \begin{bmatrix} -6 & 8 \\ 7 & 9 \end{bmatrix}$

Find x and y

Corresponding entries are equal

$$2x = 8$$
$$\boxed{x = 4}$$

$$y+1 = 7$$
$$\boxed{y = 6}$$

Square matrix : $\begin{bmatrix} 2 & 1 \\ 3 & 9 \end{bmatrix}$ etc.

Identity matrix : $I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$, $I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$ etc.

$$\underline{\text{Ex:}} \quad A = \begin{bmatrix} 1 & 3 \\ -2 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 6 & 7 \\ 8 & 9 \end{bmatrix}$$

$$3A = \begin{bmatrix} 3 & 9 \\ -6 & 12 \end{bmatrix}$$

$$A+B = \begin{bmatrix} 7 & 10 \\ 6 & 13 \end{bmatrix}$$

$$\begin{aligned} 2A - 5B &= \begin{bmatrix} 2 & 6 \\ -4 & 8 \end{bmatrix} + \begin{bmatrix} -30 & -35 \\ -40 & -45 \end{bmatrix} \\ &= \begin{bmatrix} -28 & -29 \\ -44 & -37 \end{bmatrix} \end{aligned}$$

Ex: $\begin{bmatrix} 1 \\ 3 \end{bmatrix} + [2 \ 1]$ is undefined
because sizes are different.

$$\text{Dot product} \quad [1 \ 3] \cdot \begin{bmatrix} 1 \\ 5 \end{bmatrix} = 1(1) + 3(5) = 16$$

$$\begin{aligned} [1 \ 4 \ 1] \cdot \begin{bmatrix} -1 \\ 6 \\ 2 \end{bmatrix} &= 1(-1) + 4(6) + 1(2) \\ &= 25 \end{aligned}$$

Ex: $A = \begin{bmatrix} 4 & 6 & 1 \\ 0 & 2 & 3 \\ 1 & 1 & 1 \end{bmatrix}$

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

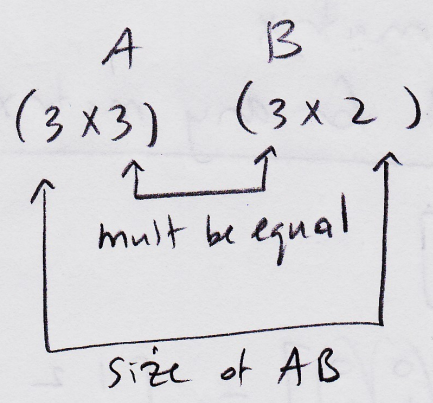
$AB = \begin{bmatrix} r_1 \cdot c_1 & r_1 \cdot c_2 \\ r_2 \cdot c_1 & r_2 \cdot c_2 \\ r_3 \cdot c_1 & r_3 \cdot c_2 \end{bmatrix}$

rows of A
Columns of B

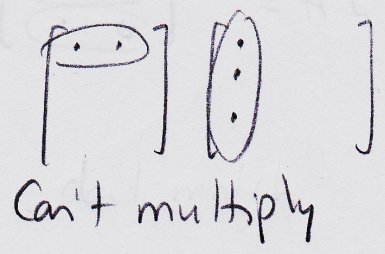
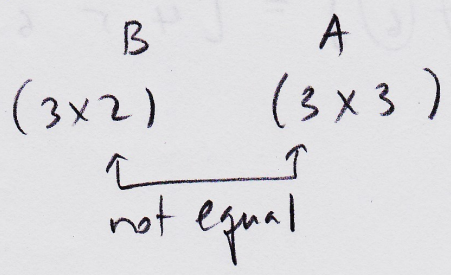
$= \begin{bmatrix} 12 & 9 \\ 8 & 11 \\ 4 & 4 \end{bmatrix}$

$4(1) + 6(1) + 1(2)$
 $4(0) + 6(1) + 1(3)$

Size of AB: 3x2



BA is undefined :



Notice: $AB \neq BA$ in general

Ex: Find CD and DC

$$C = \begin{bmatrix} 1 & 2 & 3 & 6 \\ 1 & 1 & 0 & 1 \end{bmatrix} \quad D = \begin{bmatrix} 1 & 0 \\ 3 & -1 \end{bmatrix}$$

CD is undefined

$$\begin{aligned} DC &= \begin{bmatrix} 1 & 0 \\ 3 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 & 6 \\ 1 & 1 & 0 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 2 & 3 & 6 \\ 2 & 5 & 9 & 17 \end{bmatrix} \end{aligned}$$

FACT

Let I = identity matrix
 $AI = A$ and $IA = A$ for any matrix A .

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

$$AI = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \checkmark$$

$$IA = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \checkmark$$

Why Do We Multiply Like This?

$$\text{Let } A = \begin{bmatrix} 1 & -4 \\ 2 & 3 \end{bmatrix} \quad X = \begin{bmatrix} x \\ y \end{bmatrix} \quad B = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

Expand : $AX = B$

$$\begin{bmatrix} 1 & -4 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

$$\begin{bmatrix} x - 4y \\ 2x + 3y \end{bmatrix} = \begin{bmatrix} 7 \\ 6 \end{bmatrix}$$

$$\begin{cases} x - 4y = 7 \\ 2x + 3y = 6 \end{cases}$$

System of equations

$AX = B$ is called a matrix equation

Ex: Write as a matrix equation

$$\begin{cases} 2x - 9y = 12 \\ 7x + 3y = -16 \end{cases}$$

$$AX = B$$

$$\begin{bmatrix} 2 & -9 \\ 7 & 3 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 12 \\ -16 \end{bmatrix}$$

Coefficients

Variables
(column)

Constants
(column)

Ex: An investment firm has 3 clients: X, Y and Z.

Assets (in millions of \$):

	Bonds	Equities	Real Estate
X	10	40	50
Y	30	30	40
Z	90	5	5

Last year's return (%):

Bonds	0.02	← 2%
Equities	0.1	
Real Estate	0.25	

Calculate total earnings (in millions of \$) for each client last year.

$$\begin{array}{c} X \\ Y \\ Z \end{array} \begin{array}{c} B \quad E \quad RE \\ \left[\begin{array}{ccc} \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \end{array} \right] \end{array} \begin{array}{c} \left| \begin{array}{c} \cdot \\ \cdot \\ \cdot \end{array} \right| \begin{array}{c} B \\ E \\ RE \end{array} \end{array} = \begin{array}{c} \left[\begin{array}{c} 16.7 \\ 13.6 \\ 3.55 \end{array} \right] \begin{array}{c} X \\ Y \\ Z \end{array}$$

Categories must match up