

Test 2 Fri Oct 18<sup>th</sup> (6 Questions)  
2.3, 2.4, 3.1-3.3

### 3.2 Matrix Algebra Cont'd

Def

A and B Commute if  $AB = BA$

(Recall  $AB \neq BA$  for most matrices)

Ex: Do A and B Commute?

$$A = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 1 & 9 \\ 3 & 7 \end{bmatrix}$$

$$AB = \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \begin{bmatrix} 1 & 9 \\ 3 & 7 \end{bmatrix} \\ = \begin{bmatrix} 11 & 39 \\ 13 & 37 \end{bmatrix}$$

$$BA = \begin{bmatrix} 1 & 9 \\ 3 & 7 \end{bmatrix} \begin{bmatrix} 2 & 3 \\ 1 & 4 \end{bmatrix} \\ = \begin{bmatrix} 11 & 39 \\ 13 & 37 \end{bmatrix}$$

Yes

### 6 Properties of Matrices

$$\textcircled{1} \quad (AB)C = A(BC)$$

$$\underline{\text{Ex:}} \quad [1 \ 3] \underbrace{\begin{bmatrix} 2 \\ -4 \end{bmatrix}} [1 \ 6]$$

$$= -10 [1 \ 6]$$

$$= [-10 \ -60]$$

$$[1 \ 3] \underbrace{\begin{bmatrix} 2 \\ -4 \end{bmatrix}} [1 \ 6]$$

$$= [1 \ 3] \begin{bmatrix} 2 & 12 \\ -4 & -24 \end{bmatrix}$$

$$= [-10 \ -60] \checkmark$$

$$\textcircled{2} \quad A(B+C) = AB + AC$$

$$\underline{\text{Ex:}} \quad A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \quad B = \begin{bmatrix} 5 \\ 6 \end{bmatrix} \quad C = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$A(B+C) = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 6 \\ 8 \end{bmatrix} = \begin{bmatrix} 22 \\ 50 \end{bmatrix}$$

$$AB + AC = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 5 \\ 6 \end{bmatrix} + \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 17 \\ 39 \end{bmatrix} + \begin{bmatrix} 5 \\ 11 \end{bmatrix}$$

$$= \begin{bmatrix} 22 \\ 50 \end{bmatrix} \checkmark$$

| 50 ] ✓

$$\textcircled{3} \textcircled{4} \quad \begin{aligned} \underline{I}A &= A \\ A\underline{I} &= A \end{aligned}$$

$$\underline{I} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\textcircled{5} \quad (A \pm B)^T = A^T \pm B^T$$

Means  $\begin{cases} (A+B)^T = A^T + B^T \\ (A-B)^T = A^T - B^T \end{cases}$

$$\textcircled{6} \quad (A_1 A_2 \dots A_n)^T = A_n^T \dots A_2^T A_1^T$$

COUNTER-INTUITIVE

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

$$(AB)^T = \left( \begin{bmatrix} 1 & 2 \\ 1 & 3 \end{bmatrix} \begin{bmatrix} 1 & 4 \\ 1 & 2 \end{bmatrix} \right)^T = \begin{bmatrix} 3 & 8 \\ 4 & 10 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 8 & 10 \end{bmatrix}^T$$

$$B^T A^T = \begin{bmatrix} 1 & 1 \\ 4 & 2 \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 2 & 3 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 8 & 10 \end{bmatrix} \quad \checkmark$$

Ex: Expand and simplify:  $(A+B)^2$

$$\begin{aligned} (A+B)^2 &= (A+B)(A+B) \\ &= AA + AB + BA + BB \end{aligned}$$

$$= A^2 + AB + BA + B^2$$

Ex: Show that  $A^T A$  is symmetric

Recall:  $M$  is symmetric if  $M^T = M$

Need to show that  $(A^T A)^T = A^T A$

Start with the more complicated side:

$$\begin{aligned}(A^T A)^T &= A^T (A^T)^T \\ &= A^T A \quad \checkmark\end{aligned}$$

Property 6  
 $(CB)^T = B^T C^T$

### 3.3 The Inverse of a Matrix

Def

An  $n \times n$  matrix  $A$  is invertible if there exists a matrix  $A^{-1}$  (also  $n \times n$ )

so that  $AA^{-1} = I$  and  $A^{-1}A = I$

$A^{-1}$  is called "the inverse of  $A$ "

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

Check that  $A^{-1} = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix}$

→ Show that  $AA^{-1} = I$  and  $A^{-1}A = I$

$$AA^{-1} = \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix} \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \checkmark$$

$$A^{-1}A = \begin{bmatrix} 3 & -1 \\ -5 & 2 \end{bmatrix} \begin{bmatrix} 2 & 1 \\ 5 & 3 \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \checkmark$$

Notes:

1)  $AA^{-1} = I$  if and only if  $A^{-1}A = I$   
Only need to check 1 of these

2) Not every square matrix is invertible

Invertible  $\Rightarrow$  Square

Square  $\not\Rightarrow$  Invertible

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$$AA^{-1} = I$$

Analogy with  $7 \left(\frac{1}{7}\right) = 1$

" $A^{-1}$  is undoing  $A$ "