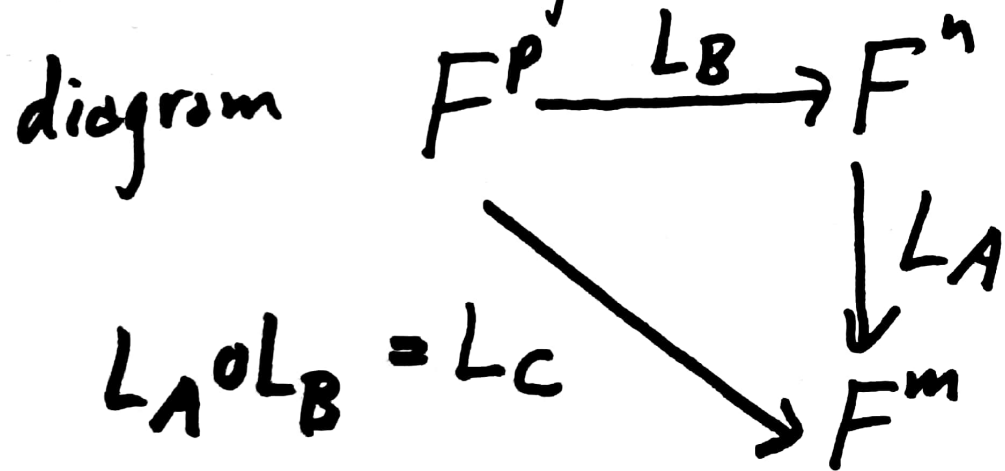


We can use composition of linear maps [62] to define matrix multiplication and give a conceptual proof that it is associative.

Let  $A = [a_{ij}] \in F_n^m$  and  $B = [b_{jk}] \in F_p^n$  so get diagram



Can we find  $C = [c_{ik}] \in F_p^m$

such that  $L_C = L_A \circ L_B$  ?

If so, what is  $C$  in terms of  $A$  and  $B$  ?

What would  $C$  have to be ?

This would mean that  $\forall y = \begin{bmatrix} y_1 \\ \vdots \\ y_p \end{bmatrix} \in F^p$ ,

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$CY = A(BY)$  since

$L_C(Y) = L_A(L_B(Y))$ . Let

$$X = BY = \begin{bmatrix} \sum_{k=1}^p b_{1k} y_k \\ \vdots \\ \sum_{k=1}^p b_{nk} y_k \end{bmatrix} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in F^n \text{ so that}$$

$$AX = A(BY) = \begin{bmatrix} \sum_{j=1}^n a_{1j} x_j \\ \vdots \\ \sum_{j=1}^n a_{mj} x_j \end{bmatrix} = \begin{bmatrix} \sum_{j=1}^n \sum_{k=1}^p a_{1j} b_{jk} y_k \\ \vdots \\ \sum_{j=1}^n \sum_{k=1}^p a_{mj} b_{jk} y_k \end{bmatrix} =$$

$$\begin{bmatrix} \sum_{k=1}^p \left( \sum_{j=1}^n a_{ij} b_{jk} \right) y_k \\ \vdots \\ \sum_{k=1}^p \left( \sum_{j=1}^n a_{mj} b_{jk} \right) y_k \end{bmatrix}$$

= CY iff

$$c_{ik} = \sum_{j=1}^n a_{ij} b_{jk}$$

for  $1 \leq i \leq m, 1 \leq k \leq p$ .

Th: For any  $A = [a_{ij}] \in F_n^m, B = [b_{jk}] \in F_p^n$ , the matrix  $C = [c_{ik}] \in F_p^m$  such that  $c_{ik} = \sum_{j=1}^n a_{ij} b_{jk}$  satisfies  $L_C = L_A \circ L_B$ .

Def: Let the matrix C above be called the matrix product of A and B, denoted  $C = AB$ .

When we defined  $L_A: F^n \rightarrow F^m$  from a choice [65] of  $A \in F_n^m$ , we should have considered this question: If  $A, B \in F_n^m$  and  $L_A = L_B$ , does  $A = B$  have to be true?

$L_A = L_B$  means  $\forall X \in F^n, AX = BX$ , so in particular, looking back at the definition on p. 10, let  $X = e_j = \begin{bmatrix} 0 \\ \vdots \\ 1 \\ \vdots \\ 0 \end{bmatrix} \leftarrow \text{row } j$  be the column vector with 1 in row  $j$ , 0 in all other rows.

Then  $AX = \sum_{j=1}^n x_j \text{Col}_j(A)$  says  $Ae_j = \text{Col}_j(A)$  and  $BX = \text{Col}_j(B)$ . So  $\text{Col}_j(A) = \text{Col}_j(B)$  for all  $1 \leq j \leq n$ , which means  $A = B$ .

We have proven:

Th: For  $A, B \in F_n^m$ , if  $L_A = L_B$  then  $A = B$ . 66

We can now prove that matrix multiplication is associative, and see that it comes from the associativity of composition of functions.

Th: Suppose  $A \in F_n^m$ ,  $B \in F_p^n$  and  $C \in F_q^p$ , so  $AB \in F_p^m$ ,  $BC \in F_q^n$ ,  $(AB)C \in F_q^m$  and  $A(BC) \in F_q^m$ . Then  $(AB)C = A(BC)$ .

Pf. By definition,  $L_{AB} = L_A \circ L_B$ ,  $L_{BC} = L_B \circ L_C$

$L_{(AB)C} = L_{AB} \circ L_C$  and  $L_{A(BC)} = L_A \circ L_{BC}$  so

$$L_{(AB)C} = (L_A \circ L_B) \circ L_C = L_A \circ (L_B \circ L_C) = L_{A(BC)}.$$

The middle "=" is from assoc. of composition 67  
and the last Theorem tells us that  
 $L(AB)C = LA(BC)$  implies  $(AB)C = A(BC)$ .  $\square$

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Note: For  $A = [a_{ij}] \in F_n^m$  and  $X = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix} \in F_1^n = F^n$   
our definition of  $AX \in F^m$  on page 10 is a  
special case of the matrix multiplication on  
page 64. In fact, the direct connection is  
 $AB = \left[ A \text{Col}_1(B) \mid A \text{Col}_2(B) \mid \cdots \mid A \text{Col}_p(B) \right] = C$   
 $(m \times n)(n \times p)$   
that is,  $\text{Col}_k(AB) = A \text{Col}_k(B)$  for  $1 \leq k \leq p$ .

Example:

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

$A \quad B \quad AB \quad (2 \times 2)$   
 $(2 \times 3) \quad (3 \times 2)$

$$= \begin{bmatrix} (-1 + 10 + 12) & (1 + 18 + 18) \\ (-4 + 25 + 24) & (4 + 45 + 36) \end{bmatrix} = \begin{bmatrix} 21 & 37 \\ 45 & 85 \end{bmatrix}$$

while

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix} \begin{bmatrix} -1 \\ 5 \\ 4 \end{bmatrix} = \begin{bmatrix} (1)(-1) + (2)(5) + (3)(4) \\ (4)(-1) + (5)(5) + (6)(4) \end{bmatrix} = \text{Col}_1(AB) = \begin{bmatrix} 21 \\ 45 \end{bmatrix}$$

$A \quad \text{Col}_1(B)$

and similarly,  $A \text{ Col}_2(B) = \text{Col}_2(AB) = \begin{bmatrix} 37 \\ 85 \end{bmatrix}$ .

# Matrix Algebra.

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From the definitions it is easy to prove the basic laws of matrix algebra relating addition, scalar multiplication and matrix mult. Besides associativity of matrix mult. we also have: For appropriate size matrices:

$$\text{Distributive laws: } A(B+C) = AB+AC,$$

$$(A+B)C = AC+BC$$

$$\text{For } \alpha \in F, \alpha(AB) = (\alpha A)B = A(\alpha B).$$

---

Special matrices: Already defined the  $m \times n$  "zero matrix",  $O_n^m \in F_n^m$  whose entries are all  $0 \in F$ .

Det. Matrices in  $F_n^n$  are called "square".



Def. In  $F_n^n$  the "identity matrix" is [70]  
 $I_n = [\delta_{ij}] = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$  with 1 on the "main diagonal", 0 elsewhere.

Th. ①  $A I_n = A$  for any  $A \in F_n^m$

②  $I_m A = A$  " " " "

③  $A O_p^n = O_p^m$ ,  $\forall A \in F_n^m$

④  $O_n^m A = O_p^m$ ,  $\forall A \in F_p^n$ .

$$\text{EX: } \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \\ = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} = O_2^2$$

⑤  $L_{I_n}: F^n \rightarrow F^n$  is the identity map  $I_{F^n}$

⑥  $L_{O_n^m}: F^n \rightarrow F^m$  is the "zero map" s.t.

$$L_{O_n^m}(X) = O_1^m.$$

Def. For  $A = [a_{ij}] \in F_n^m$  define the [7]  
transpose of A to be  $B = [b_{ji}] \in F_m^n$  s.t.  
 $b_{ji} = a_{ij}$ , and denote this  $n \times m$  matrix by  $A^T$ .

Th: For appropriate size matrices we have

①  $(A+B)^T = A^T + B^T$       ②  $(\alpha A)^T = \alpha(A^T), \alpha \in F$   
③  $(A^T)^T = A$       ④  $(AB)^T = B^T A^T$  (sizes!)

Def. Say  $A$  is symmetric when  $A^T = A$   
so  $m = n$  for such a matrix, it must be square.  
Say  $A$  is anti-symmetric (skew-symmetric)  
when  $A^T = -A$ . (Such an  $A$  must be square)  
Ex:  $\begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}$  is anti-sym.

Question: For  $A \in F_n^n$  (square), when is [72]  
 $L_A: F^n \rightarrow F^n$  invertible? What is the condition  
on  $A$  for this to happen?

Answer: There must be an inverse function

$L_A^{-1}: F^n \rightarrow F^n$  such that  $L_A \circ L_A^{-1} = I_{F^n} =$

$L_A^{-1} \circ L_A$ . If  $L_A^{-1} = L_B$  for some  $B \in F_n^n$

this would mean  $L_A \circ L_B = L_{I_n} = L_B \circ L_A$  so

$L_{AB} = L_{I_n} = L_{BA}$  so  $AB = I_n = BA$ .

Def. For  $A \in F_n^n$  say  $A$  is invertible when  
 $\exists B \in F_n^n$  such that  $AB = I_n = BA$ .

Problem: Given  $A \in F_n^n$  determine whether 73  
or not  $A$  is invertible, and find  $B$  if it is.

Th: If  $A \in F_n^n$  is invertible, there is only  
one (unique) matrix  $B$  such that  $AB = I_n = BA$   
so we can denote it by  $A^{-1}$  if it exists.

Pf. Suppose we have two candidates for an  
inverse of  $A$ , say  $AB = I_n = BA$  and  
 $AC = I_n = CA$ . Then, by assoc. of matrix mult.,

$$C = CI_n = C(AB) = (CA)B = I_n B = B. \quad \square$$

Example: Let  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in F_2^2$ . Compute

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} = \begin{bmatrix} (ad-bc) & 0 \\ 0 & (ad-bc) \end{bmatrix} = (ad-bc)I_2$$

$$\text{and } \begin{bmatrix} d & -b \\ -c & a \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} (ad-bc) & 0 \\ 0 & (ad-bc) \end{bmatrix} = (ad-bc)I_2 \quad \underline{74}$$

So if  $ad-bc \neq 0$  in  $F$ , it has a mult. inverse (reciprocal) in  $F$  denoted by  $(ad-bc)^{-1} = \frac{1}{ad-bc}$  and if we multiply these

equations by it, we get

$$A^{-1} = \frac{1}{ad-bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}.$$

Exercise: Show that for  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \in F_2^2$  if  $ad-bc=0$  then  $A$  is not invertible.

Def. Let  $\det(A) = \det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad-bc$

for  $A \in F_2^2$ . It "determines" if  $A$  is invertible.

How do we find  $A^{-1}$ , if it exists, for  $A \in F_n^n$ ? [75]  
Since  $B = A^{-1}$  has to satisfy  $AB = I_n$ , we would need the columns of  $B$  to satisfy  $A \text{Col}_j(B) = e_j$  since  $\text{Col}_j(I_n) = e_j \in F_1^n$ . For each  $1 \leq j \leq n$  we need to solve lin. sys.  $AX = e_j$ .

But they all have the same coeff. matrix  $A$  so it would be efficient to do just one row reduction of  $[A | e_1 e_2 \dots e_n] = [A | I_n]$ .

If  $[A | I_n]$  row reduces to  $[C | B] = [I_n | B]$  (iff  $\text{rank}(A) = n$ ) then  $B$  is the <sup>RREF</sup> inverse of  $A$ .  
If  $\text{rank}(A) = r < n$  then  $C$  has a zero row so  $C \neq I_n$  and  $A$  is not invertible.