# Linear Algebra

**MATH 304** 

Lecture 8:
Elementary matrices.
Transpose of a matrix.
Determinants.

#### General results on inverse matrices

**Theorem 1** Given a square matrix A, the following are equivalent:

- (i) A is invertible;
- (ii)  $\mathbf{x} = \mathbf{0}$  is the only solution of the matrix equation  $A\mathbf{x} = \mathbf{0}$ ;
- (iii) the row echelon form of A has no zero rows;
- (iv) the reduced row echelon form of A is the identity matrix.

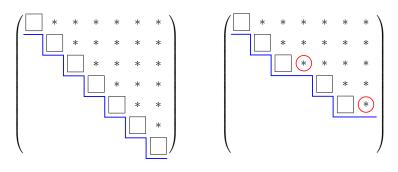
**Theorem 2** Suppose that a sequence of elementary row operations converts a matrix A into the identity matrix.

Then the same sequence of operations converts the identity matrix into the inverse matrix  $A^{-1}$ .

**Theorem 3** For any  $n \times n$  matrices A and B,

$$BA = I \iff AB = I.$$

#### Row echelon form of a square matrix:



invertible case

noninvertible case

## Why does it work?

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{pmatrix} = \begin{pmatrix} a_1 & a_2 & a_3 \\ 2b_1 & 2b_2 & 2b_3 \\ c_1 & c_2 & c_3 \end{pmatrix},$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{pmatrix} = \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 + 3a_1 & b_2 + 3a_2 & b_3 + 3a_3 \\ c_1 & c_2 & c_3 \end{pmatrix},$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix} \begin{pmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{pmatrix} = \begin{pmatrix} a_1 & a_2 & a_3 \\ c_1 & c_2 & c_3 \\ b_1 & b_2 & b_3 \end{pmatrix}.$$

**Proposition** Any elementary row operation can be simulated as left multiplication by a certain matrix.

#### **Elementary matrices**

$$E=egin{pmatrix}1&&&&&O\ &\ddots&&&O\ &&1&&&&\ &&r&&&&\ &&&1&&&\ &O&&&\ddots&&\ &&&&1\end{pmatrix}$$
 row  $\#i$ 

To obtain the matrix EA from A, multiply the ith row by r. To obtain the matrix AE from A, multiply the ith column by r.

### **Elementary matrices**

$$E = \begin{pmatrix} 1 & & & & & & \\ \vdots & \ddots & & & & O \\ 0 & \cdots & 1 & & & & \\ \vdots & & \vdots & \ddots & & & \\ 0 & \cdots & r & \cdots & 1 & & \\ \vdots & & \vdots & & \vdots & \ddots & \\ 0 & \cdots & 0 & \cdots & 0 & \cdots & 1 \end{pmatrix} \quad \text{row } \# j$$

To obtain the matrix EA from A, add r times the ith row to the jth row. To obtain the matrix AE from A, add r times the jth column to the ith column.

### **Elementary matrices**

To obtain the matrix EA from A, interchange the ith row with the jth row. To obtain AE from A, interchange the ith column with the jth column.

### Why does it work?

Assume that a square matrix A can be converted to the identity matrix by a sequence of elementary row operations. Then

$$E_k E_{k-1} \dots E_2 E_1 A = I$$
,

where  $E_1, E_2, \ldots, E_k$  are elementary matrices simulating those operations.

Applying the same sequence of operations to the identity matrix, we obtain the matrix

$$B = E_k E_{k-1} \dots E_2 E_1 I = E_k E_{k-1} \dots E_2 E_1.$$

Thus BA = I, which implies that  $B = A^{-1}$ .

#### Transpose of a matrix

Definition. Given a matrix A, the **transpose** of A, denoted  $A^T$ , is the matrix whose rows are columns of A (and whose columns are rows of A). That is, if  $A = (a_{ij})$  then  $A^T = (b_{ij})$ , where  $b_{ij} = a_{ji}$ .

Examples. 
$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}^T = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix}$$
,

$$\begin{pmatrix} 7 \\ 8 \\ 9 \end{pmatrix}^T = (7, 8, 9), \qquad \begin{pmatrix} 4 & 7 \\ 7 & 0 \end{pmatrix}^T = \begin{pmatrix} 4 & 7 \\ 7 & 0 \end{pmatrix}.$$

# **Properties of transposes:**

•  $(A_1 A_2 ... A_k)^T = A_k^T ... A_2^T A_1^T$ 

$$\bullet \ (A^T)^T = A$$

$$\bullet (A \mid B)^T =$$

$$\bullet \ (A+B)^T = A^T + B^T$$

$$\bullet (A+B)' =$$

$$\bullet (rA)^T = rA^T$$

$$(A+D)$$
 –

•  $(AB)^T = B^T A^T$ 

 $\bullet$   $(A^{-1})^T = (A^T)^{-1}$ 

Definition. A square matrix A is said to be **symmetric** if  $A^T = A$ .

For example, any diagonal matrix is symmetric.

**Proposition** For any square matrix A the matrices  $B = AA^T$  and  $C = A + A^T$  are symmetric.

Proof.

$$B^{T} = (AA^{T})^{T} = (A^{T})^{T}A^{T} = AA^{T} = B,$$
 $C^{T} = (A + A^{T})^{T} = A^{T} + (A^{T})^{T} = A^{T} + A = C.$ 

$$C^T = (A + A^T)^T = A^T + (A^T)^T = A^T + A = C.$$

#### **Determinants**

**Determinant** is a scalar assigned to each square matrix.

Notation. The determinant of a matrix  $A = (a_{ij})_{1 \le i,j \le n}$  is denoted det A or

$$\begin{vmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{vmatrix}$$

**Principal property:** det  $A \neq 0$  if and only if a system of linear equations with the coefficient matrix A has a unique solution. Equivalently, det  $A \neq 0$  if and only if the matrix A is invertible.

#### **Definition in low dimensions**

Definition. 
$$\det(a) = a$$
,  $\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$ ,  $\begin{vmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{vmatrix} = a_{11}a_{22}a_{33} + a_{12}a_{23}a_{31} + a_{13}a_{21}a_{32} - a_{13}a_{22}a_{31} - a_{12}a_{21}a_{33} - a_{11}a_{23}a_{32}.$ 

$$+: \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}, \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}, \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}.$$

$$-: \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}, \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}, \begin{pmatrix} * & * & * \\ * & * & * \\ * & * & * \end{pmatrix}.$$

# Examples: $2 \times 2$ matrices

$$\begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} = 1, \qquad \begin{vmatrix} 3 & 0 \\ 0 & -4 \end{vmatrix} = -12,$$

$$\begin{vmatrix} -2 & 5 \\ 0 & 3 \end{vmatrix} = -6, \qquad \begin{vmatrix} 7 & 0 \\ 5 & 2 \end{vmatrix} = 14,$$

$$\begin{vmatrix} -2 & 5 \\ 0 & 3 \end{vmatrix} = -6, \qquad \begin{vmatrix} 7 & 0 \\ 5 & 2 \end{vmatrix} = 1$$
$$\begin{vmatrix} 0 & -1 \\ 1 & 0 \end{vmatrix} = 1, \qquad \begin{vmatrix} 0 & 0 \\ 4 & 1 \end{vmatrix} = 0,$$

$$\begin{vmatrix} -2 & 3 \\ 0 & 3 \end{vmatrix} = -6, \qquad \begin{vmatrix} 7 & 0 \\ 5 & 2 \end{vmatrix} = 1$$
$$\begin{vmatrix} 0 & -1 \\ 1 & 0 \end{vmatrix} = 1, \qquad \begin{vmatrix} 0 & 0 \\ 4 & 1 \end{vmatrix} = 0,$$
$$\begin{vmatrix} -1 & 3 \\ -1 & 3 \end{vmatrix} = 0, \qquad \begin{vmatrix} 2 & 1 \\ 8 & 4 \end{vmatrix} = 0.$$

## Examples: 3×3 matrices

$$\begin{vmatrix} 3 & -2 & 0 \\ 1 & 0 & 1 \\ -2 & 3 & 0 \end{vmatrix} = 3 \cdot 0 \cdot 0 + (-2) \cdot 1 \cdot (-2) + 0 \cdot 1 \cdot 3 -$$
$$-0 \cdot 0 \cdot (-2) - (-2) \cdot 1 \cdot 0 - 3 \cdot 1 \cdot 3 = 4 - 9 = -5,$$

$$\begin{vmatrix} 1 & 4 & 6 \\ 0 & 2 & 5 \\ 0 & 0 & 3 \end{vmatrix} = 1 \cdot 2 \cdot 3 + 4 \cdot 5 \cdot 0 + 6 \cdot 0 \cdot 0 -$$

 $-6 \cdot 2 \cdot 0 - 4 \cdot 0 \cdot 3 - 1 \cdot 5 \cdot 0 = 1 \cdot 2 \cdot 3 = 6.$