

Linear Algebra Lecture

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What we covered last lecture Linear Algebra.
A. Pan

- (1) Where I'm from
Teaching and math experience
Research Activity
- (2) My web page
My linear algebra page
- (3) English / Math / Cartoon
- (4) Converting equations to matrices
and back.
- (5) Converting English to math
- (6) Usually millions of solutions.
sometimes only one solution
sometimes no solutions.

I owe you

- (a) Topic 1 Examples 6 and 7
- (b) Topic 1 Examples 10 and 11
- (c) Wuster's question
- (d) Address tutorial 1 features.

qantas Australian domestic flight network.

28.07.2013

The most amazing number system Linear Algebra (2)

is

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MATRICES

$$\mathbb{Z} = \{ \dots -2, -1, 0, 1, 2, \dots \}$$

$$\mathbb{Q} = \left\{ \frac{a}{b} \mid a, b \in \mathbb{Z} \right. \left. \right\} \text{ with } \frac{a}{b} = \frac{c}{d} \text{ if } ad = bc.$$

\mathbb{R} = real numbers

$$\mathbb{C} = \{ a + bi \mid a, b \in \mathbb{R} \} \text{ with } i^2 = -1.$$

Let $m, n \in \mathbb{Z}_{>0}$.

$$M_{m \times n}(\mathbb{Q}) = \left\{ \begin{array}{l} \text{matrices } A \text{ with} \\ m \text{ rows} \\ n \text{ columns} \\ \text{entries in } \mathbb{Q} \end{array} \right\}$$

(1) Addition is entry by entry.

If the matrices A and B are not the same size then $A+B$ is not defined.

In math: Let $A \in M_{m \times n}(\mathbb{Q})$ and $B \in M_{r \times s}(\mathbb{Q})$.

If $m \neq r$ or $n \neq s$ then

$A+B$ is not defined.

(2) Scalar multiplication

(3) Multiplication: The (i,j) 's entry of AB is the i^{th} row of A "times" the j^{th} column of B .

Let $A \in M_{m \times n}(\mathbb{Q})$ and $B \in M_{r \times s}(\mathbb{Q})$.

If $n \neq r$ then AB is not defined

If $n = r$ then $AB \in M_{m \times s}(\mathbb{Q})$

row "times" column is illustrated by

$$(a_1 \ a_2 \ a_3 \ a_4) \begin{pmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{pmatrix} = a_1 b_1 + a_2 b_2 + a_3 b_3 + a_4 b_4$$

(4) The zero matrix $O \in M_{m \times n}(\mathbb{Q})$.

Example

$$O = \begin{pmatrix} 0 & 0 \\ 0 & 0 \\ 0 & 0 \\ 0 & 0 \end{pmatrix} \in M_{4 \times 2}(\mathbb{Q}).$$

28.07.2023

(5) The identity matrix $I \in M_{n \times n}(\mathbb{C})$. Linear Algebra
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Example: $I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \in M_{3 \times 3}(\mathbb{C})$

I is a square matrix

Winston's problem:

Writing matrices in LaTeX is clumsy and the code is not pretty.

Solution: ELEMENTARY MATRICES.

(1) $E_{ij} \in M_{n \times n}(\mathbb{Q})$ has

1 in the (i, j) entry and 0 elsewhere.

Example

$E_{25} \in M_{3 \times 7}(\mathbb{R})$ is $E_{25} = \begin{pmatrix} 0 & 0 & 0 & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 \end{pmatrix}$

Then

$I \in M_{3 \times 3}(\mathbb{R})$ is

$$I = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} + \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$= E_{11} + E_{22} + E_{33}.$$

(2) $x_{ij}(c) \in M_{m \times m}(\mathbb{Q})$ is

$$x_{ij}(c) = I + cE_{ij}. \quad (\text{assume } i \neq j).$$

Example: $x_{24}(6) \in M_{5 \times 5}(\mathbb{Q})$ is

$$x_{24}(6) = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 6 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}.$$

Since

$$\begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & -6 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 6 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 & 1 \end{pmatrix}$$

Then

$$x_{24}(-6) x_{24}(6) = I.$$

$$\Rightarrow x_{24}(6)^{-1} = x_{24}(-6)$$

Let $A \in M_{m \times m}(\mathbb{Q})$. The inverse of A is

$A^{-1} \in M_{m \times m}(\mathbb{Q})$ such that $A^{-1}A = I$.

(3) $d(c_1, \dots, c_m) \in M_{m \times m}(\mathbb{Q})$ is

$$d(c_1, \dots, c_m) = c_1 E_{11} + c_2 E_{22} + \dots + c_m E_{mm}.$$

28.07.2023

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Example:

$$d(5, 1, 4) = \begin{pmatrix} 5 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} \text{ in } M_{3 \times 3}(\mathbb{Q})$$

Since

$$\begin{pmatrix} \frac{1}{5} & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & \frac{1}{4} \end{pmatrix} \begin{pmatrix} 5 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 4 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \text{ then}$$

$$d\left(\frac{1}{5}, 1, \frac{1}{4}\right) d(5, 1, 4) = I.$$

$$\text{So } d(5, 1, 4)^{-1} = d\left(\frac{1}{5}, 1, \frac{1}{4}\right).$$

(4) $y_i(\lambda) \in M_{m \times m}(\mathbb{Q})$ is

$$y_i(\lambda) = I + (\lambda - 1)E_{ii} - E_{(i+1), i} + E_{i, (i+1)} + E_{(i+1), i}$$

Example If $m=4$ then

$$y_1(\lambda) = \begin{pmatrix} \lambda & & & \\ & 1 & & \\ & & 1 & 0 \\ & & & 0 & 1 \end{pmatrix} \quad y_2(\lambda) = \begin{pmatrix} 1 & & & \\ & \lambda & & \\ & & 1 & \\ & & & 1 \end{pmatrix}$$

$$y_3(\lambda) = \begin{pmatrix} 1 & & & \\ & 1 & & \\ & & \lambda & \\ & & & 1 & 0 \end{pmatrix}.$$

28.07.2023 (7)

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Since

$$\left(\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & c & 1 & 0 \\ 0 & 1 & -c & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right) \rightarrow \left(\begin{array}{cccc|cccc} 1 & 0 & 0 & 0 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 & 0 & c & 1 & 0 \\ 0 & 0 & 0 & 1 & 0 & 0 & 0 & 1 \end{array} \right)$$

then

$$Y_2(c)^{-1} = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 1 & -c & 0 \\ 0 & 0 & 0 & 1 \end{pmatrix}$$

In general,

$$Y_c(c)^{-1} = I - E_{ii} + (-c-1)E_{(1,2)} + E_{(2,1)} + E_{(1,4)}.$$