

Left over from last time.

$$\vec{A}\vec{C} + \vec{B}\vec{C} = (\vec{A} + \vec{B})\vec{C}.$$

$$\vec{A}\vec{C} + \beta\vec{C} = (\vec{A} + \beta\vec{I})\vec{C}.$$

Transpose.

Ex. $\vec{A} = \begin{pmatrix} 1 & 0 \\ 2 & 2 \\ 3 & 0 \end{pmatrix}$ $\xrightarrow{\text{transpose}}$ $\vec{A}' / \vec{A}^T = \begin{pmatrix} 1 & 2 & 3 \\ 0 & 2 & 0 \end{pmatrix}$

3×2 2×3

Def. $\vec{A} = (a_{ij})$ $\xrightarrow{\text{transpose}}$ $\vec{A}' = (a_{ij}')$

$m \times n$ $n \times m$

we have ~~$a_{ij} = a_{ji}$~~ $a_{ij}' = a_{ji}$

Rules:

$$(\vec{A}')' = \vec{A}.$$

$$(\vec{A} + \vec{B})' = \vec{A}' + \vec{B}'.$$

$$(\alpha\vec{A})' = \alpha\vec{A}'.$$

$$(\vec{A}\vec{B})' = \vec{B}'\vec{A}'.$$

Verify: (c_{ij}) (d_{ij})

$$c_{ij} = \text{jth row of } \vec{A} \cdot \text{ith column of } \vec{B} = d_{ij} = \text{ith column of } \vec{B} \cdot \text{jth row of } \vec{A}.$$

Symmetric matrices

Ex. $\begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$ $\begin{pmatrix} 3 & 1 \\ 1 & 2 \end{pmatrix}$ $\begin{pmatrix} 2 & 1 & 0 \\ 1 & 3 & 4 \\ 0 & 4 & 2 \end{pmatrix}$

observe that:

$$a_{ij} = a_{ji}.$$

$$\vec{A} \text{ is symmetric} \iff \vec{A}' = \vec{A}$$

Implications:

- 1. Square matrices.
- 2. symmetric about the main diagonal. \Leftrightarrow symmetric.

Ex. \vec{X} is $m \times n$, prove that $\vec{X}'\vec{X}$ and $\vec{X}\vec{X}'$ are symmetric

Proof. $(\vec{X}'\vec{X})' = (\vec{X}')((\vec{X}')') = \vec{X}'\vec{X}$.

$$(\vec{X}\vec{X}')' = ((\vec{X}')')(\vec{X}') = \vec{X}\vec{X}'$$

Gaussian Elimination.

Augmented coefficient matrix.

$$\begin{aligned} x_1 + x_2 &= 1 & (1) \\ -x_1 + x_2 &= 0 & (2) \end{aligned}$$

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

Solve by substitution: from (2) we have ~~$x_2 = x_1$~~ .

Substitute $x_2 = x_1$ into (1) \Rightarrow ~~$x_1 + x_1 = 1$~~ $\Rightarrow x_1 + x_1 = 1 \Rightarrow x_1 = \frac{1}{2}$.
 $x_2 = \frac{1}{2}$.

Solve by elimination: add (1) to (2)

$$\Rightarrow 0x_1 + 2x_2 = 1, (2')$$

$$\Rightarrow \begin{aligned} x_1 + x_2 &= 1 & (1) \\ 2x_2 &= 1 & (2') \end{aligned}$$

$$x_1 + x_2 + x_3 = 6 \quad -1 \quad -1$$

$$x_1 + \quad + 2x_3 = 7 \quad \leftarrow$$

$$x_1 + 4x_2 + x_3 = 12 \quad \leftarrow$$

$$x_1 + x_2 + x_3 = 6$$

$$\cdot -x_2 + x_3 = 1 \quad 3$$

$$3x_2 = 6 \quad \leftarrow$$

$$x_1 + x_2 + x_3 = 6$$

$$\sim -x_2 + x_3 = 1$$

$$0 + 3x_3 = 9$$

$$\begin{pmatrix} 1 & 1 \\ -1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & | & 1 \\ -1 & 1 & | & 0 \end{pmatrix} \xrightarrow{1} \sim \begin{pmatrix} 1 & 1 & | & 1 \\ 0 & 2 & | & 1 \end{pmatrix}$$

$$\begin{pmatrix} 1 & 1 & 1 & | & 6 \\ 1 & 0 & 2 & | & 7 \\ 1 & 4 & 1 & | & 12 \end{pmatrix} \xrightarrow{\begin{matrix} -1 & -1 \\ \leftarrow & \leftarrow \end{matrix}} \sim \begin{pmatrix} 1 & 1 & 1 & | & 6 \\ 0 & -1 & 1 & | & 1 \\ 0 & 3 & 0 & | & 6 \end{pmatrix} \xrightarrow{3}$$

$$\sim \begin{pmatrix} 1 & 1 & 1 & | & 6 \\ 0 & -1 & 1 & | & 1 \\ 0 & 0 & 3 & | & 9 \end{pmatrix}$$

$$\begin{pmatrix} \textcircled{1} & 1 & 1 \\ 0 & \textcircled{-1} & 1 \\ 0 & 0 & \textcircled{3} \end{pmatrix} \rightarrow \text{upper triangular.}$$

leading entries.

$$\begin{pmatrix} 1 & 3 & -1 & | & 4 \\ 2 & 1 & 1 & | & 7 \\ 2 & -4 & 4 & | & 6 \\ 3 & 4 & 0 & | & 11 \end{pmatrix} \xrightarrow{\begin{matrix} -2 & -2 & -3 \\ \leftarrow & \leftarrow & \leftarrow \end{matrix}} \sim \begin{pmatrix} 1 & 3 & -1 & | & 4 \\ 0 & -5 & 3 & | & -1 \\ 0 & -10 & 6 & | & -2 \\ 0 & -5 & 3 & | & -1 \end{pmatrix} \xrightarrow{\begin{matrix} -2 & -1 \\ \leftarrow & \leftarrow \end{matrix}}$$

$$\sim \begin{pmatrix} 1 & 3 & -1 & | & 4 \\ 0 & -5 & 3 & | & -1 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix} \Rightarrow$$

$$\begin{aligned} x_1 + 3x_2 - x_3 &= 4 \\ -5x_2 + 3x_3 &= -1 \end{aligned}$$

2 equations, 3 unknowns
 \Rightarrow 1 degree of freedom.

$$x_1 + 3x_2 = x_3 + 4$$

$$-5x_2 = -3x_3 - 1$$

$$\Rightarrow x_1 = -\frac{4}{5}x_3 + \frac{1}{5}$$

$$x_2 = \frac{3}{5}x_3 + \frac{1}{5}$$

$$(x_1, x_2, x_3) = \left(-\frac{4}{5}t + \frac{1}{5}, \frac{3}{5}t + \frac{1}{5}, t\right) \text{ where } t \text{ is any real number}$$

Ex. ~~$x_1 + 2x_2$~~

$$x_1 + 2x_2 + 3x_3 = 6 \quad \Rightarrow 2 \text{ degrees of freedom.}$$

$$x_1 = 6 - 2x_2 - 3x_3$$

$$(x_1, x_2, x_3) = (6 - 2t - 3s, t, s) \quad s, t \text{ are any real number.}$$

$$\begin{pmatrix} 1 & 3 & -1 & | & 4 \\ 2 & 1 & 1 & | & 7 \\ 2 & -4 & 4 & | & 6 \\ 3 & 4 & 0 & | & 12 \end{pmatrix} \sim \begin{pmatrix} 1 & 3 & -1 & | & 4 \\ 0 & -5 & 3 & | & -1 \\ 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & | & 1 \end{pmatrix}$$

\Downarrow no solution.

$$\vec{A}\vec{x} = \vec{0} \Rightarrow \text{always have at least one solution: } \vec{x} = \vec{0}.$$

If there are solution where $\vec{x} \neq \vec{0}$, then you have infinitely many solutions.

Proof. If $\vec{x} \neq \vec{0}$ solves $\vec{A}\vec{x} = \vec{0}$.

$$\text{Then } \vec{A}(\alpha\vec{x}) = \alpha\vec{A}\vec{x} = \alpha(\vec{A}\vec{x}) = \alpha\vec{0} = \vec{0}.$$

when α can be any real number

$\vec{A}\vec{x} = \vec{0}$ has $\left\{ \begin{array}{l} \text{one solution} \\ \text{or} \\ \text{infinitely many solutions.} \end{array} \right.$

$$ax = b. \Rightarrow x = \frac{b}{a}$$

$$\vec{A}\vec{x} = \vec{b}. \Rightarrow \vec{x} = \frac{\vec{b}}{\vec{A}}$$

if there exists such a matrix \vec{A}^{-1} that $\vec{A}^{-1}\vec{A} = \vec{I}$.

$$\Rightarrow \vec{A}^{-1}\vec{A}\vec{x} = \vec{A}^{-1}\vec{b}$$

↓
inverse of \vec{A} .

$$\Rightarrow \vec{x} = \vec{A}^{-1}\vec{b}$$