

MATRICES

Introduction to Matrices

Definition

A rectangular arrangement of numbers, in m rows and n columns and enclosed within a bracket is called a **matrix**.

$$A = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \vdots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix}_{m \times n}$$

If A is a matrix of order $m \times n$ then the i^{th} row and the j^{th} column element of the matrix denoted by a_{ij} . A matrix with m rows and n columns is called an $m \times n$ matrix. This determines the dimensions of the matrix.

Special Types of Matrices:

- 1. Square Matrix:** A matrix in which the number of rows are equal to the number of columns is called a square matrix.

$$A = \begin{bmatrix} 3 & 1 & 7 \\ 2 & -2 & 0 \\ 4 & -6 & 5 \end{bmatrix}_{3 \times 3} \quad B = \begin{bmatrix} -1 & 5 \\ 6 & 2 \end{bmatrix}_{2 \times 2}$$

- 2. Rectangular Matrix:** A matrix in which the number of rows are not equal to the number of columns is called a rectangular matrix.

$$A = \begin{bmatrix} 1 & -2 \\ 7 & 0 \\ -9 & 3 \end{bmatrix}_{3 \times 2} \quad B = \begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix}_{2 \times 3}$$

- 3. Diagonal Matrix:** A square matrix $A = [a_{ij}]_{n \times n}$ is called a diagonal matrix if each of its non-diagonal element is zero. That is $a_{ij} = 0$ if $i \neq j$.

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

- 4. Identity Matrix:** A diagonal matrix whose diagonal elements are equal to 1 is called identity matrix.

$$\text{That is } a_{ij} = \begin{cases} 0 & \text{if } i \neq j \\ 1 & \text{if } i = j \end{cases}$$

$$I_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \quad I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad I_4 = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

- 5. Upper Triangular Matrix:** A square matrix is said to be an upper triangular if $a_{ij} = 0$ if $i > j$. That is, all the elements below the diagonal are zero.

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

- 6. Lower Triangular Matrix:** A square matrix said is to be a lower triangular if $a_{ij} = 0$ if $i < j$. That is, all the elements above the diagonal are zero.

$$A = \begin{bmatrix} 3 & 0 & 0 \\ 2 & -2 & 0 \\ 4 & -6 & 5 \end{bmatrix}$$

- 7. Symmetric Matrix:** A square matrix is said to be a symmetric if $a_{ij} = a_{ji}$ for all i and j .

$$A = \begin{bmatrix} 3 & 2 & 4 \\ 2 & -2 & -6 \\ 4 & -6 & 5 \end{bmatrix}$$

- 8. Skew - Symmetric Matrix:** A square matrix is said to be a skew-symmetric if $a_{ij} = -a_{ji}$ for all i and j .

$$A = \begin{bmatrix} 3 & 2 & 4 \\ -2 & -2 & -6 \\ -4 & 6 & 5 \end{bmatrix}$$

- 9. Zero Matrix:** A matrix whose all elements are zero is called a zero matrix.

$$a_{ij} = 0 \quad \text{for all } i \text{ and } j \quad A = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$$

- 10. Row Matrix (Vector):** A matrix consists of a single row is called as a row vector or row matrix.

$$A = [1 \quad 3 \quad -4 \quad 10]$$

- 11. Column Matrix (Vector):** A matrix consists of a single column is called a column vector or column matrix.

$$A = \begin{bmatrix} 2 \\ -5 \\ 9 \end{bmatrix}$$

Matrix Algebra

- 1. Equality of Two Matrices:** Two matrices A and B are said to be equal if

- (i) They are in same order.
- (ii) Their corresponding elements are equal.

That is if $A = [a_{ij}]_{m \times n}$ and $B = [b_{ij}]_{m \times n}$ then $a_{ij} = b_{ij}$ for example:

$$\begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix}_{2 \times 3} = \begin{bmatrix} u & v & w \\ x & y & z \end{bmatrix}_{2 \times 3} \quad \text{if} \quad \begin{matrix} a = u & b = v & c = w \\ d = x & e = y & f = z \end{matrix}$$

2. Scalar multiple of a matrix:

Let k be a scalar then scalar product of matrix $A = [a_{ij}]_{m \times n}$ is given by:

$$kA = [ka_{ij}]_{m \times n}$$

For example: if $k = 3$ and $A = \begin{bmatrix} 3 & 1 & 7 \\ 2 & -2 & 0 \\ 4 & -6 & 5 \end{bmatrix}_{3 \times 3}$ then: $kA = \begin{bmatrix} 9 & 3 & 21 \\ 6 & -6 & 0 \\ 12 & -18 & 15 \end{bmatrix}_{3 \times 3}$

3. Addition (sum) and Subtraction (difference) of Two Matrices:

The sum/difference of two matrices of the same size is a matrix with elements that are the sum/difference of the corresponding elements of the two given matrices.

Let $A = [a_{ij}]_{m \times n}$ and $B = [b_{ij}]_{m \times n}$ are two matrices with same size, then sum/difference of the two matrices are given by :

$$A \pm B = [a_{ij}]_{m \times n} \pm [b_{ij}]_{m \times n} = [a_{ij} \pm b_{ij}]_{m \times n}$$

$$\begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix} \pm \begin{bmatrix} u & v & w \\ x & y & z \end{bmatrix} = \begin{bmatrix} a \pm u & b \pm v & c \pm w \\ d \pm x & e \pm y & f \pm z \end{bmatrix}$$

The addition of two matrices can be done as follows:

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

The subtraction of two matrices can be done as follows:

$$\begin{bmatrix} 2 & -3 & 0 \\ 1 & 2 & -5 \end{bmatrix} - \begin{bmatrix} 3 & 1 & 2 \\ -3 & 2 & 5 \end{bmatrix} = \begin{bmatrix} -1 & -4 & -2 \\ 4 & 0 & -10 \end{bmatrix}$$

4. Multiplication (Product) of Two Matrices:

a. The product of a $1 \times n$ row matrix and an $n \times 1$ column matrix is equal to a 1×1 matrix given by:

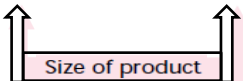
$$[a_1 \quad a_2 \quad \dots \quad a_n]_{1 \times n} * \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}_{n \times 1} = [a_1b_1 + a_2b_2 + \dots + a_nb_n]_{1 \times 1}$$

Note that the number of elements in the row matrix and in the column matrix must be the same for the product to be defined.

$$[2 \quad -3 \quad 0] * \begin{bmatrix} -5 \\ 2 \\ -2 \end{bmatrix} = [(2)(-5) + (-3)(2) + (0)(-2)] = [-16]$$

b. Matrix Product:

The matrix product of $A = [a_{ij}]_{m \times p}$ and $B = [b_{ij}]_{p \times n}$, denoted $C = A.B$, is an $m \times n$ matrix whose element C_{ij} (in the i^{th} row and j^{th} column) is obtained from the product of the i^{th} row of A and the j^{th} column of B . If the number of columns in A does not equal to the number of rows in B , then the matrix product $A.B$ is not defined.

$$[C_{ij}]_{m \times n} = [a_{ij}]_{m \times p} * [b_{ij}]_{p \times n}$$


For example:

$$C = \begin{bmatrix} 2 & 3 & -1 \\ -2 & 1 & 2 \end{bmatrix}_{2 \times 3} \begin{bmatrix} 1 & 3 \\ 2 & 0 \\ -1 & 2 \end{bmatrix}_{3 \times 2} = \begin{bmatrix} [2 \ 3 \ -1] \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} & [2 \ 3 \ -1] \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix} \\ [-2 \ 1 \ 2] \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix} & [-2 \ 1 \ 2] \begin{bmatrix} 3 \\ 0 \\ 2 \end{bmatrix} \end{bmatrix}_{2 \times 2} = \begin{bmatrix} 9 & 4 \\ -2 & -2 \end{bmatrix}$$

Ex: If $A = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix}$ show that $A^2 - 4A - 5I = 0$

Sol: $A^2 = \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 9 & 8 & 8 \\ 8 & 9 & 8 \\ 8 & 8 & 9 \end{bmatrix}$

$$4A = 4 \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & 2 \\ 2 & 2 & 1 \end{bmatrix} = \begin{bmatrix} 4 & 8 & 8 \\ 8 & 4 & 8 \\ 8 & 8 & 4 \end{bmatrix} \quad \text{and} \quad 5I = 5 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} = \begin{bmatrix} 5 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

$$A^2 - 4A - 5I = \begin{bmatrix} 9 & 8 & 8 \\ 8 & 9 & 8 \\ 8 & 8 & 9 \end{bmatrix} - \begin{bmatrix} 4 & 8 & 8 \\ 8 & 4 & 8 \\ 8 & 8 & 4 \end{bmatrix} - \begin{bmatrix} 5 & 0 & 0 \\ 0 & 5 & 0 \\ 0 & 0 & 5 \end{bmatrix} = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

Transpose of a Matrix

The transpose of matrix $A = [a_{ij}]_{n \times m}$, written A^T is the matrix obtained by writing the rows of A in order as columns.

That is : $A^T = [a_{ji}]_{m \times n}$ and $(A^T)^T = A$

for example: a matrix $A = \begin{bmatrix} 3 & 1 & 7 \\ 2 & -2 & 0 \\ 4 & -6 & 5 \end{bmatrix}_{3 \times 3}$ then: $A^T = \begin{bmatrix} 3 & 2 & 4 \\ 1 & -2 & -6 \\ 7 & 0 & 5 \end{bmatrix}_{3 \times 3}$

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

For example: $A = \begin{bmatrix} 3 & 2 & 4 \\ 2 & -2 & -6 \\ 4 & -6 & 5 \end{bmatrix}$ and $A^T = \begin{bmatrix} 3 & 2 & 4 \\ 2 & -2 & -6 \\ 4 & -6 & 5 \end{bmatrix}$

- i.** $A \cdot A^T$ and $A^T \cdot A$ are both symmetric.
ii. $A + A^T$ is a symmetric matrix.
iii. $A - A^T$ is a skew - symmetric matrix.

Ex: Verify (i) , (ii) and (iii) by using the matrix: $A = \begin{bmatrix} 1 & 3 & 5 \\ -3 & -5 & 10 \\ 1 & 8 & 9 \end{bmatrix}$

Sol:

$$\begin{aligned} \text{i.} \quad & \begin{bmatrix} 1 & 3 & 5 \\ -3 & -5 & 10 \\ 1 & 8 & 9 \end{bmatrix} * \begin{bmatrix} 1 & -3 & 1 \\ 3 & -5 & 8 \\ 5 & 10 & 9 \end{bmatrix} = \begin{bmatrix} 35 & 32 & 70 \\ 32 & 134 & 47 \\ 70 & 47 & 146 \end{bmatrix} \\ \text{ii.} \quad & \begin{bmatrix} 1 & 3 & 5 \\ -3 & -5 & 10 \\ 1 & 8 & 9 \end{bmatrix} + \begin{bmatrix} 1 & -3 & 1 \\ 3 & -5 & 8 \\ 5 & 10 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 6 \\ 0 & -10 & 18 \\ 6 & 18 & 18 \end{bmatrix} \\ \text{iii.} \quad & \begin{bmatrix} 1 & 3 & 5 \\ -3 & -5 & 10 \\ 1 & 8 & 9 \end{bmatrix} - \begin{bmatrix} 1 & -3 & 1 \\ 3 & -5 & 8 \\ 5 & 10 & 9 \end{bmatrix} = \begin{bmatrix} 0 & 6 & 4 \\ -6 & 0 & 2 \\ -4 & -2 & 0 \end{bmatrix} \end{aligned}$$

Determinant of a Square Matrix

Let $A = [a_{ij}]_{n \times n}$ be a square matrix of order n , then $|A|$ is a number called determinant of the matrix A .

1. Determinant of 2 x 2 Matrix

Let $A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$ is a 2x2 matrix, then the determinant of A is:

$$|A| = a_{11}a_{22} - a_{21}a_{12}$$

Ex: Find the determinant of $A = \begin{bmatrix} 3 & -2 \\ 7 & 4 \end{bmatrix}$

Sol: $|A| = (3)(4) - (7)(-2) = 26$

Ex: Find the determinant of $A = \begin{bmatrix} 1+j & j^2 \\ -j^3 & 1-j^4 \end{bmatrix}$

$$\begin{aligned} \text{Sol:} \quad |A| &= \begin{vmatrix} (1+j) & j^2 \\ -j^3 & (1-j^4) \end{vmatrix} = (1+j)(1-j^4) - (j^2)(-j^3) \\ &= 1 - j^4 + j - j^2 \cdot 4 + j^2 \cdot 6 \\ &= 1 - j^4 + j - (-4) + (-6) \\ &= -1 - j^3 \end{aligned}$$

2. Determinant of 3 x 3 Matrix

The following steps have to be followed to calculate the determinant:

- Choose a row or column of A .
- For every element in the chosen row or column, calculate its cofactor.
- Multiply each element of the chosen row or column by its own cofactor.
- The sum of these products is **det.(A)**.

Let $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$ is a 3x3 matrix, then the determinant of A is:

$$|A| = a_{11} \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix} - a_{12} \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix} + a_{13} \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

Ex: Find the determinant of $A = \begin{bmatrix} 1 & 4 & -3 \\ -5 & 2 & 6 \\ -1 & -4 & 2 \end{bmatrix}$

Sol: Using the first row:

$$\begin{aligned} |A| &= 1 \begin{vmatrix} 2 & 6 \\ -4 & 2 \end{vmatrix} - 4 \begin{vmatrix} -5 & 6 \\ -1 & 2 \end{vmatrix} + (-3) \begin{vmatrix} -5 & 2 \\ -1 & -4 \end{vmatrix} \\ &= (4 + 24) - 4(-10 + 6) - 3(20 + 2) \\ &= 28 + 16 - 66 = -22 \end{aligned}$$

Using the second column:

$$\begin{aligned} |A| &= -4 \begin{vmatrix} -5 & 6 \\ -1 & 2 \end{vmatrix} + 2 \begin{vmatrix} 1 & -3 \\ -1 & 2 \end{vmatrix} - (-4) \begin{vmatrix} 1 & -3 \\ -5 & 6 \end{vmatrix} \\ &= -4(-10 + 6) + 2(2 - 3) + 4(6 - 15) \\ &= 16 - 2 - 36 = -22 \end{aligned}$$

An alternative way to evaluate the determinant of a 3×3 matrix is sometimes called the **basket-weave method**. This method is only applicable to 3×3 matrices. This method is illustrated in the following example:

Ex: Use the basket-weave method to calculate the determinant of $A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & 4 \\ 3 & 2 & 5 \end{bmatrix}$

Sol:

$$\begin{array}{ccc} & 9 & 8 & 20 \\ 1 & 2 & 3 & 1 & 2 \\ 2 & 1 & 4 & 2 & 1 \\ 3 & 2 & 5 & 3 & 2 \\ & 5 & 24 & 12 \end{array} \rightarrow |A| = (5 + 24 + 12) - (9 + 8 + 20) = 4$$

3. Determinant of 4 x 4 Matrix

The procedure of finding the determinant of a 3x3 matrix may be extended to find the determinant of a 4x4 matrix as illustrated in following example:

Ex: Find the determinant of $A = \begin{bmatrix} 2 & 3 & 0 & 5 \\ 1 & 3 & 2 & 4 \\ 5 & 3 & 4 & 1 \\ 4 & 2 & 3 & 5 \end{bmatrix}$

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

$$= 2(51 - 26 + 4) - 3(17 - 42 - 4) - 5(1 + 3 - 4) = 145$$

Elementary Row Operations

The elementary row operations can be used to find the determinant of a square matrix A by reducing the matrix to an upper triangular matrix, then the determinant is the product of the diagonal elements as illustrated in the following example.

Ex: Find the determinant of the matrix: $A = \begin{bmatrix} 2 & 4 & 2 & 1 \\ 4 & 3 & 0 & -1 \\ -6 & 0 & 2 & 0 \\ 0 & 1 & 1 & 2 \end{bmatrix}$

Sol:

$$\begin{bmatrix} 2 & 4 & 2 & 1 \\ 4 & 3 & 0 & -1 \\ -6 & 0 & 2 & 0 \\ 0 & 1 & 1 & 2 \end{bmatrix} \xrightarrow{\substack{-2R_1 + R_2 \\ 3R_1 + R_3}} \begin{bmatrix} 2 & 4 & 2 & 1 \\ 0 & -5 & -4 & -3 \\ 0 & 12 & 8 & 3 \\ 0 & 1 & 1 & 2 \end{bmatrix} \begin{matrix} \\ R_2 \leftrightarrow R_4 \\ \end{matrix}$$

$$\rightarrow \begin{bmatrix} 2 & 4 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 12 & 8 & 3 \\ 0 & -5 & -4 & -3 \end{bmatrix} \xrightarrow{\substack{-12R_2 + R_3 \\ 5R_2 + R_4}} \begin{bmatrix} 2 & 4 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & -4 & -21 \\ 0 & 0 & 1 & 7 \end{bmatrix} \begin{matrix} \\ R_3 \leftrightarrow R_4 \\ \end{matrix}$$

$$\rightarrow \begin{bmatrix} 2 & 4 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & -4 & -21 \end{bmatrix} \xrightarrow{4R_3 + R_4} \begin{bmatrix} 2 & 4 & 2 & 1 \\ 0 & 1 & 1 & 2 \\ 0 & 0 & 1 & 7 \\ 0 & 0 & 0 & 7 \end{bmatrix}$$

The determinant of A is: $|A| = 2 * 1 * 1 * 7 = 14$

We can find the determinant by another way as follows:

$$|A| = \begin{vmatrix} 2 & 4 & 2 & 1 \\ 0 & -5 & -4 & -3 \\ 0 & 12 & 8 & 3 \\ 0 & 1 & 1 & 2 \end{vmatrix} = 2 \begin{vmatrix} -5 & -4 & -3 \\ 12 & 8 & 3 \\ 1 & 1 & 2 \end{vmatrix}$$

$$|A| = 2[-5(16 - 3) + 4(24 - 3) - 3(12 - 8)] = 2(7) = 14$$

Properties of the Determinant:

- The determinant of a matrix A and its transpose are equal $|A| = |A^T|$.
- If A has a row or a column of zeros then $|A| = 0$.
- If A has two identical rows or columns then $|A| = 0$.
- If A is a triangular (upper or lower) matrix or a diagonal matrix then $|A|$ is the product of the diagonal elements: $\det(A) = a_{11}a_{22}a_{33} \dots a_{nn}$
- If A is a square matrix of order n and k is a scalar then $|kA| = k^n|A|$.
- $\det(A \cdot B) = \det(A) \cdot \det(B)$ if A and B are square matrices of the same size.
- $\det(A + B) = \det(A) + \det(B)$ if A and B are square matrices of the same size.

Singular Matrix

If A is square matrix of order n , the A is called singular matrix when $|A| = 0$ and non-singular otherwise.

For example $A = \begin{bmatrix} 2 & 1 \\ 6 & 3 \end{bmatrix}$ is a singular matrix $|A| = 2 * 3 - 6 * 1 = 0$

Minor, Cofactor and Adjoint Matrices

Let $A = [a_{ij}]_{n \times n}$ is a square matrix, then:

- M_{ij} denote a sub matrix of A obtained by deleting its i^{th} row and j^{th} column. The determinant $|M_{ij}|$ is called the minor of the element a_{ij} of A .
- The cofactor of a_{ij} denoted by C_{ij} and is equal to $C_{ij} = (-1)^{i+j}|M_{ij}|$.
- The transpose of the matrix of cofactors of the element a_{ij} of A denoted by $\text{adj } A$ is called adjoint of matrix A .

Ex: Find the minor, cofactor and adjoint of the matrix $= \begin{bmatrix} 3 & 4 & -1 \\ 2 & 0 & 7 \\ 1 & -3 & -2 \end{bmatrix}$

Sol:

The matrix of minor is:
$$\begin{bmatrix} \begin{vmatrix} 0 & 7 \\ -3 & -2 \end{vmatrix} & \begin{vmatrix} 2 & 7 \\ 1 & -2 \end{vmatrix} & \begin{vmatrix} 2 & 0 \\ 1 & -3 \end{vmatrix} \\ \begin{vmatrix} 4 & -1 \\ -3 & -2 \end{vmatrix} & \begin{vmatrix} 3 & -1 \\ 1 & -2 \end{vmatrix} & \begin{vmatrix} 3 & 4 \\ 1 & -3 \end{vmatrix} \\ \begin{vmatrix} 4 & -1 \\ 0 & 7 \end{vmatrix} & \begin{vmatrix} 3 & -1 \\ 2 & 7 \end{vmatrix} & \begin{vmatrix} 3 & 4 \\ 2 & 0 \end{vmatrix} \end{bmatrix} = \begin{bmatrix} 21 & -11 & -6 \\ -11 & -5 & -13 \\ 28 & 23 & -8 \end{bmatrix}$$

The matrix of cofactors $= \begin{bmatrix} 21 & 11 & -6 \\ 11 & -5 & 13 \\ 28 & -23 & -8 \end{bmatrix}$

$\text{adj of } A = \begin{bmatrix} 21 & 11 & 28 \\ 11 & -5 & -23 \\ -6 & 13 & -8 \end{bmatrix}$

Inverse of a Square Matrix

The inverse of a square matrix A , denoted by A^{-1} is given by:

$$A^{-1} = \frac{\text{adjoint of } A}{\text{determinant of } A} = \frac{\text{adj}A}{|A|}$$

- $A.A^{-1} = I$ and $A^{-1}.A = I$
- $(A^{-1})^{-1} = A$
- $\det(A^{-1}) = \frac{1}{\det(A)}$
- Any matrix is said to be invertible if its determinant is not equal to zero.
- $(A.B)^{-1} = B^{-1}.A^{-1}$ and $\det[(A.B)^{-1}] = \det(A^{-1}).\det(B^{-1})$
- If A is a diagonal matrix, $A = \begin{bmatrix} a_{11} & 0 & 0 \\ 0 & a_{22} & 0 \\ 0 & 0 & a_{33} \end{bmatrix}$ then: $A^{-1} = \begin{bmatrix} 1/a_{11} & 0 & 0 \\ 0 & 1/a_{22} & 0 \\ 0 & 0 & 1/a_{33} \end{bmatrix}$

If $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ is a 2×2 matrix then the inverse of matrix A is:

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

Ex: Find the inverse of $A = \begin{bmatrix} 3 & 5 \\ 1 & 4 \end{bmatrix}$

Sol: $\det(A) = 3 * 4 - 1 * 5 = 7$ then $A^{-1} = \frac{1}{7} \begin{bmatrix} 4 & -5 \\ -1 & 3 \end{bmatrix} = \begin{bmatrix} \frac{4}{7} & -\frac{5}{7} \\ -\frac{1}{7} & \frac{3}{7} \end{bmatrix}$

H.W For the previous example, prove that: $A^{-1}.A = I$

Ex: Determine the inverse of the matrix: $A = \begin{bmatrix} 3 & 4 & -1 \\ 2 & 0 & 7 \\ 1 & -3 & -2 \end{bmatrix}$

Sol:

The matrix of cofactors = $\begin{bmatrix} 21 & 11 & -6 \\ 11 & -5 & 13 \\ 28 & -23 & -8 \end{bmatrix}$

The transpose of the matrix of cofactors is:

$$\text{adj of } A = \begin{bmatrix} 21 & 11 & 28 \\ 11 & -5 & -23 \\ -6 & 13 & -8 \end{bmatrix}$$

The determinant of A is $|A| = -2(-8 - 3) + 0 - 7(-9 - 4) = 22 + 91 = 113$

$$\therefore A^{-1} = \frac{\text{adj } A}{|A|} = \frac{1}{113} \begin{bmatrix} 21 & 11 & 28 \\ 11 & -5 & -23 \\ -6 & 13 & -8 \end{bmatrix}$$

Solution of Simultaneous Linear System of Equations

A third order system of linear equations has the following form:

$$\begin{array}{ccccccc} a_{11}x_1 + a_{12}x_2 + \cdots \cdots + a_{1n}x_n & = & b_1 & \cdots \cdots & 1 \\ a_{21}x_1 + a_{22}x_2 + \cdots \cdots + a_{2n}x_n & = & b_2 & \cdots \cdots & 2 \\ \vdots & & \vdots & & \vdots \\ \vdots & & \vdots & & \vdots \\ a_{n1}x_1 + a_{n2}x_2 + \cdots \cdots + a_{nn}x_n & = & b_n & \cdots \cdots & n \end{array}$$

The matrix form of the system is:

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n1} & \cdots & a_{nn} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} \quad OR \quad \mathbf{AX} = \mathbf{B}$$

1. Solution Using Cramer's Rule

The following steps have to be followed:

- Find $\mathbf{D}$, the determinant of, $\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n1} & \cdots & a_{nn} \end{bmatrix} \quad \mathbf{D} \neq 0$
- Find $\mathbf{D}_1$, the determinant of, $\begin{bmatrix} b_1 & a_{12} & \cdots & a_{1n} \\ b_2 & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ b_n & a_{n1} & \cdots & a_{nn} \end{bmatrix}$ replace the 1st column by vector $\mathbf{B}$.
- Find $\mathbf{D}_2$, the determinant of, $\begin{bmatrix} a_{11} & b_1 & \cdots & a_{1n} \\ a_{21} & b_2 & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & b_n & \cdots & a_{nn} \end{bmatrix}$ replace the 2nd column by vector $\mathbf{B}$.
- Find $\mathbf{D}_n$, the determinant of, $\begin{bmatrix} a_{11} & a_{12} & \cdots & b_1 \\ a_{21} & a_{22} & \cdots & b_2 \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n1} & \cdots & b_n \end{bmatrix}$ replace the $\mathbf{n}^{\text{th}}$ column by vector $\mathbf{B}$.
- The solution is : $x_1 = \frac{D_1}{D}$, $x_2 = \frac{D_2}{D}$ and $x_n = \frac{D_n}{D}$

Ex: Solve the following system of linear equations:

$$x + y + z = 4$$

$$2x - 3y + 4z = 33$$

$$3x - 2y - 2z = 2$$

Sol:

$$AX = B \rightarrow \begin{bmatrix} 1 & 1 & 1 \\ 2 & -3 & 4 \\ 3 & -2 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 33 \\ 2 \end{bmatrix}$$

$$D = \begin{vmatrix} 1 & 1 & 1 \\ 2 & -3 & 4 \\ 3 & -2 & -2 \end{vmatrix} = 1(6 + 8) - 1(-4 - 12) + 1(-4 + 9) = 35$$

$$D_x = \begin{vmatrix} 4 & 1 & 1 \\ 33 & -3 & 4 \\ 2 & -2 & -2 \end{vmatrix} = 4(6 + 8) - 1(-66 - 8) + 1(-66 + 6) = 70$$

$$D_y = \begin{vmatrix} 1 & 4 & 1 \\ 2 & 33 & 4 \\ 3 & 2 & -2 \end{vmatrix} = 1(-66 - 8) - 4(-4 - 12) + 1(4 - 99) = -105$$

$$D_z = \begin{vmatrix} 1 & 1 & 4 \\ 2 & -3 & 33 \\ 3 & -2 & 2 \end{vmatrix} = 1(-6 + 66) - 1(4 - 99) + 4(-4 + 9) = 175$$

$$\therefore x = \frac{D_x}{D} = \frac{70}{35} = 2 \quad y = \frac{D_y}{D} = \frac{-105}{35} = -3 \quad z = \frac{D_z}{D} = \frac{175}{35} = 5$$

2. Solution Using Matrix Inverse

The system of linear equations can be written as:

$$AX = B$$

Multiply both sides by A^{-1} , to give:

$$A^{-1}AX = A^{-1}B$$

But $A^{-1}.A = I$ and $I.X = X$ then, the solution is:

$$X = A^{-1}.B$$

Ex: Solve the following system of linear equations:

$$x + 2y = 4$$

$$3x - 5y = 1$$

Sol:

$$AX = B \rightarrow \begin{bmatrix} 1 & 2 \\ 3 & -5 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 4 \\ 1 \end{bmatrix}$$

$$A^{-1} = \frac{1}{(1)(-5) - (3)(2)} \begin{bmatrix} -5 & -2 \\ -3 & 1 \end{bmatrix} = \frac{-1}{11} \begin{bmatrix} -5 & -2 \\ -3 & 1 \end{bmatrix}$$

$$X = \begin{bmatrix} x \\ y \end{bmatrix} = A^{-1} \cdot B = \frac{-1}{11} \begin{bmatrix} -5 & -2 \\ -3 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 1 \end{bmatrix} = \frac{-1}{11} \begin{bmatrix} -22 \\ 11 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$$

$$x = 2 \quad \text{and} \quad y = 1$$

Ex: Solve the simultaneous equations:

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

$$2x_1 + x_2 - x_3 = 5$$

$$3x_1 - x_2 + 2x_3 = 12$$

Sol:

$$AX = B \rightarrow \begin{bmatrix} 1 & -2 & 1 \\ 2 & 1 & -1 \\ 3 & -1 & 2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 3 \\ 5 \\ 12 \end{bmatrix}$$

$$|A| = 1(2 - 1) + 2(4 + 3) + 1(-2 - 3) = 1 + 14 - 5 = 10$$

$$\text{The cofactor of } A = \begin{bmatrix} 1 & -7 & -5 \\ 3 & -1 & -5 \\ 1 & 3 & 5 \end{bmatrix} \rightarrow \text{adj } A = \begin{bmatrix} 1 & 3 & 1 \\ -7 & -1 & 3 \\ -5 & -5 & 5 \end{bmatrix}$$

$$\therefore A^{-1} = \frac{\text{adj } A}{|A|} = \frac{1}{10} \begin{bmatrix} 1 & 3 & 1 \\ -7 & -1 & 3 \\ -5 & -5 & 5 \end{bmatrix}$$

$$X = A^{-1}B = \frac{1}{10} \begin{bmatrix} 1 & 3 & 1 \\ -7 & -1 & 3 \\ -5 & -5 & 5 \end{bmatrix} \begin{bmatrix} 3 \\ 5 \\ 12 \end{bmatrix} = \frac{1}{10} \begin{bmatrix} 30 \\ 10 \\ 20 \end{bmatrix} = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix}$$

$$\text{Then } x_1 = 3, \quad x_2 = 1 \quad \text{and} \quad x_3 = 2$$

Tutorial Sheet

Matrix Algebra:

Matrices A to K are given below:

$$A = \begin{pmatrix} 3 & -1 \\ -4 & 7 \end{pmatrix} \quad B = \begin{pmatrix} 5 & 2 \\ -1 & 6 \end{pmatrix}$$

$$C = \begin{pmatrix} -1.3 & 7.4 \\ 2.5 & -3.9 \end{pmatrix}$$

$$D = \begin{pmatrix} 4 & -7 & 6 \\ -2 & 4 & 0 \\ 5 & 7 & -4 \end{pmatrix}$$

$$E = \begin{pmatrix} 3 & 6 & 2 \\ 5 & -3 & 7 \\ -1 & 0 & 2 \end{pmatrix}$$

$$F = \begin{pmatrix} 3.1 & 2.4 & 6.4 \\ -1.6 & 3.8 & -1.9 \\ 5.3 & 3.4 & -4.8 \end{pmatrix} \quad G = \begin{pmatrix} 6 \\ -2 \end{pmatrix}$$

$$H = \begin{pmatrix} -2 \\ 5 \end{pmatrix} \quad J = \begin{pmatrix} 4 \\ -11 \\ 7 \end{pmatrix} \quad K = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ 1 & 0 \end{pmatrix}$$

In Problems 1 to 12, perform the matrix operation stated.

$$1. \quad A + B \quad \text{Ans.} \left[\begin{pmatrix} 8 & 1 \\ -5 & 13 \end{pmatrix} \right]$$

$$2. \quad D + E \quad \text{Ans.} \left[\begin{pmatrix} 7 & -1 & 8 \\ 3 & 1 & 7 \\ 4 & 7 & -2 \end{pmatrix} \right]$$

$$3. \quad A - B \quad \text{Ans.} \left[\begin{pmatrix} -2 & -3 \\ -3 & 1 \end{pmatrix} \right]$$

$$4. \quad A + B - C \quad \text{Ans.} \left[\begin{pmatrix} 9.3 & -6.4 \\ -7.5 & 16.9 \end{pmatrix} \right]$$

$$5. \quad 5A + 6B \quad \text{Ans.} \left[\begin{pmatrix} 45 & 7 \\ -26 & 71 \end{pmatrix} \right]$$

$$6. \quad 2D + 3E - 4F \quad \text{Ans.} \left[\begin{pmatrix} 4.6 & -5.6 & -7.6 \\ 17.4 & -16.2 & 28.6 \\ -14.2 & 0.4 & 17.2 \end{pmatrix} \right]$$

$$7. \quad A \times H \quad \text{Ans.} \left[\begin{pmatrix} -11 \\ 43 \end{pmatrix} \right]$$

$$8. \quad A \times B \quad \text{Ans.} \left[\begin{pmatrix} 16 & 0 \\ -27 & 34 \end{pmatrix} \right]$$

$$9. \quad A \times C \quad \text{Ans.} \left[\begin{pmatrix} -6.4 & 26.1 \\ 22.7 & -56.9 \end{pmatrix} \right]$$

$$10. \quad D \times J \quad \text{Ans.} \left[\begin{pmatrix} 135 \\ -52 \\ -85 \end{pmatrix} \right]$$

$$11. \quad E \times K \quad \text{Ans.} \left[\begin{pmatrix} 5 & 6 \\ 12 & -3 \\ 1 & 0 \end{pmatrix} \right]$$

$$12. \quad D \times F \quad \text{Ans.} \left[\begin{pmatrix} 55.4 & 3.4 & 10.1 \\ -12.6 & 10.4 & -20.4 \\ -16.9 & 25.0 & 37.9 \end{pmatrix} \right]$$

13. Show that $A \times C \neq C \times A$

$$\text{Ans.} \left[\begin{array}{l} A \times C = \begin{pmatrix} -6.4 & 26.1 \\ 22.7 & -56.9 \end{pmatrix} \\ C \times A = \begin{pmatrix} -33.5 & -53.1 \\ 23.1 & -29.8 \end{pmatrix} \\ \text{Hence they are not equal} \end{array} \right]$$

Determinant

1. Use the definition of the determinant to evaluate the determinant of the given matrix.

(a) $\begin{bmatrix} 1 & 2 & 1 \\ 2 & 3 & 1 \\ 3 & 2 & 2 \end{bmatrix}$

(b) $\begin{bmatrix} 2 & 1 & 3 \\ 4 & 3 & 5 \\ 1 & 0 & 2 \end{bmatrix}$

(c) $\begin{bmatrix} 1 & 1 & 3 \\ 2 & 1 & 4 \\ 5 & 3 & 2 \end{bmatrix}$

(d) $\begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \\ 3 & 4 & 5 \end{bmatrix}$

(e) $\begin{bmatrix} 1 & 0 & 1 & 0 \\ 2 & 1 & 3 & 1 \\ 0 & 2 & 4 & 3 \\ 2 & 3 & 1 & 4 \end{bmatrix}$

(f) $\begin{bmatrix} 3 & 2 & 0 & 1 \\ 5 & 0 & 3 & 2 \\ 0 & 4 & 0 & 2 \\ 3 & 1 & 0 & 2 \end{bmatrix}$

(g) $\begin{bmatrix} 5 & 4 & 3 & 1 \\ 0 & 4 & 1 & 2 \\ 3 & 1 & 2 & 4 \\ 0 & 2 & 3 & 1 \end{bmatrix}$

(h) $\begin{bmatrix} 3 & 0 & 2 & 1 \\ 0 & 2 & 4 & 3 \\ 2 & 3 & 1 & 0 \\ 4 & 1 & 0 & 3 \end{bmatrix}$

2. Use the basket-weave method to evaluate the determinants 1(a), 1(b), 1(c) and 1(d).

3. Evaluate the determinants of the following matrices by inspection.

(a) $\begin{bmatrix} 2 & 3 & 4 \\ 0 & 5 & 6 \\ 0 & 0 & 1 \end{bmatrix}$

(b) $\begin{bmatrix} 3 & 5 & 9 \\ 0 & 6 & 3 \\ 0 & 0 & 2 \end{bmatrix}$

(c) $\begin{bmatrix} 4 & 0 & 0 \\ 5 & 3 & 0 \\ 1 & 3 & 2 \end{bmatrix}$

(d) $\begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix}$

4. Use elementary row operations to evaluate the determinants of the following matrices.

(a) $\begin{bmatrix} 2 & 3 & 4 \\ 1 & 4 & 3 \\ 3 & 6 & 9 \end{bmatrix}$

(b) $\begin{bmatrix} 3 & 1 & 5 \\ 2 & 6 & 8 \\ 1 & 3 & 2 \end{bmatrix}$

(c) $\begin{bmatrix} 4 & 8 & 4 \\ 2 & 6 & 8 \\ 3 & 9 & 6 \end{bmatrix}$

(d) $\begin{bmatrix} 1 & 2 & 3 \\ 6 & 3 & 9 \\ 4 & 2 & 8 \end{bmatrix}$

(e) $\begin{bmatrix} 2 & 3 & 5 & 4 \\ 1 & 3 & 0 & 2 \\ 2 & 4 & 6 & 4 \\ 3 & 6 & 3 & 0 \end{bmatrix}$

(f) $\begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 4 & 4 & 7 \\ 2 & 4 & 1 & 5 \\ 3 & 6 & 9 & 2 \end{bmatrix}$

(g) $\begin{bmatrix} 3 & 1 & 2 & 4 \\ 6 & 5 & 3 & 7 \\ 9 & 3 & 2 & 1 \\ 6 & 2 & 4 & 5 \end{bmatrix}$

Matrix Inverse

Find the inverse of the following matrices:

(a) $\begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$

(b) $\begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix}$

(c) $\begin{bmatrix} 1 & -1 \\ 1 & 1 \end{bmatrix}$

(d) $\begin{bmatrix} 1 & 2 & 0 \\ 2 & 0 & 1 \\ 0 & 1 & 2 \end{bmatrix}$

(e) $\begin{bmatrix} 1 & 0 & 1 \\ 2 & 1 & 0 \\ 2 & 1 & 3 \end{bmatrix}$

(f) $\begin{bmatrix} 2 & 1 & 3 \\ 1 & 0 & 1 \\ 3 & 1 & 2 \end{bmatrix}$

Solution of Linear System of Equations

In Problems 1 to 5 use **matrices** to solve the simultaneous equations given.

1. $3x + 4y = 0$
 $2x + 5y + 7 = 0$ Ans. $[x = 4, y = -3]$

2. $2p + 5q + 14.6 = 0$
 $3.1p + 1.7q + 2.06 = 0$
 Ans. $[p = 1.2, q = -3.4]$

3. $x + 2y + 3z = 5$
 $2x - 3y - z = 3$
 $-3x + 4y + 5z = 3$
 Ans. $[x = 1, y = -1, z = 2]$

4. $3a + 4b - 3c = 2$
 $-2a + 2b + 2c = 15$
 $7a - 5b + 4c = 26$
 Ans. $[a = 2.5, b = 3.5, c = 6.5]$

5. $p + 2q + 3r + 7.8 = 0$
 $2p + 5q - r - 1.4 = 0$
 $5p - q + 7r + 3.5 = 0$
 Ans. $[p = 4.1, q = -1.9, r = -2.7]$

6. In two closed loops of an electrical circuit, the currents flowing are given by the simultaneous

equations:

$$I_1 + 2I_2 + 4 = 0$$

$$5I_1 + 3I_2 - 1 = 0$$

Use matrices to solve for I_1 and I_2
 Ans. $[I_1 = 2, I_2 = -3]$

7. Kirchhoff's laws are used to determine the current equations in an electrical network and show that

$$i_1 + 8i_2 + 3i_3 = -31$$

$$3i_1 - 2i_2 + i_3 = -5$$

$$2i_1 - 3i_2 + 2i_3 = 6$$

Use determinants to solve for i_1, i_2 and i_3 .
 Ans. $[i_1 = -5, i_2 = -4, i_3 = 2]$

8. Applying mesh-current analysis to an a.c. circuit results in the following equations:

$$(5 - j4)I_1 - (-j4)I_2 = 100\angle 0^\circ$$

$$(4 + j3 - j4)I_2 - (-j4)I_1 = 0$$

Solve the equations for I_1 and I_2

Ans. $\left[\begin{array}{l} I_1 = 10.77\angle 19.23^\circ \text{ A,} \\ I_2 = 10.45\angle -56.73^\circ \text{ A} \end{array} \right]$