- 1. Reading: K. Rosen Discrete Mathematics and Its Applications, 2.6
- 2. The main message of this lecture:

Matrices is a natural generalization of numbers. They have the same operations (addition/subtraction, multiplication/division), though with some peculiar properties: multiplication is not commutative, division is not always possible even when the denominator is not zero. Important: memorize how to multiply matrices!

Numbers here are not necessarily integers.

**Definition 11.1. Matrix** is a rectangular array of  $m \times n$  entries. Here *m* is the number of rows, *n* - the number of columns. Notations:

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ a_{31} & a_{32} & a_{33} & \dots & a_{3n} \\ \dots & \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{pmatrix} = [a_{ij}] \ (i \text{ is the row index, } j \text{ is the column index})$$

Examples:

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} \quad (2 \times 3 \text{ matrix}), \quad \begin{pmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{pmatrix} \quad (3 \times 2 \text{ matrix}), \quad \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} \quad (4 \times 1 \text{ matrix})$$

**Definition 11.2.** Zero matrixes: for any given size  $(m \times n)$  **0** is the matrix where all entries are equal to 0. Addition of matrices of the same size: add the corresponding entries  $A+B = [a_{ij}+b_{ij}]$ . It is clear that  $A+\mathbf{0} = \mathbf{0}+A = A$ . Examples:  $(1\ 2\ 3\ 4)+(5\ 6\ 7\ 8) = (6\ 8\ 10\ 12)$ ,

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix} + \begin{pmatrix} 11 & 12 & 13 \\ 14 & 15 & 16 \end{pmatrix} = \begin{pmatrix} 12 & 14 & 16 \\ 18 & 20 & 22 \end{pmatrix}, \quad \begin{pmatrix} 1 \\ 2 \\ 3 \\ 4 \end{pmatrix} + \begin{pmatrix} -4 \\ -3 \\ -2 \\ -1 \end{pmatrix} = \begin{pmatrix} -3 \\ -1 \\ 1 \\ 3 \end{pmatrix}$$

**Definition 11.3.** Multiplication of matrices A ( $m \times n$ ) and B ( $n \times k$ ). The product of A, B is  $A \cdot B = C$  ( $m \times k$ ), where C is obtained by the *row-column rule*: to get  $c_{ij}$  multiply the corresponding entries from *i*th row of A and from *j*the column of B, and take the sum of the products.

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i3}b_{3j} + \ldots + a_{in}b_{nj} = \sum_{l=1}^{n} a_{il}b_{lj}$$

Examples:

$$(1\ 2\ 3\ 4) \cdot \begin{pmatrix} -4\\ -3\\ -2\\ -1 \end{pmatrix} = 1 \cdot (-4) + 2 \cdot (-3) + 3 \cdot (-2) + 4 \cdot (-1) = -20$$

$$\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 0 & 1 & 0 \end{pmatrix} \cdot \begin{pmatrix} -6 & 5 \\ -4 & 3 \\ -2 & 1 \end{pmatrix} = \begin{pmatrix} 1 \cdot (-6) + 2 \cdot (-4) + 3 \cdot (-2) & 1 \cdot 5 + 2 \cdot 3 + 3 \cdot 1 \\ 4 \cdot (-6) + 5 \cdot (-4) + 6 \cdot (-2) & 4 \cdot 5 + 5 \cdot 3 + 6 \cdot 1 \\ 0 \cdot (-6) + 1 \cdot (-4) + 0 \cdot (-2) & 0 \cdot 5 + 1 \cdot 3 + 0 \cdot 1 \end{pmatrix} = \begin{pmatrix} -20 & 14 \\ -56 & 41 \\ -4 & 3 \end{pmatrix}$$

Matrix multiplication of A  $(m \times n)$  and B  $(n \times m)$  is not commutative, i.e., generally speaking,  $A \cdot B \neq B \cdot A$ . Indeed, even the sizes of  $A \cdot B$   $(m \times m)$  and  $B \cdot A$   $(n \times n)$  do not match. The same holds true even for square A, B. Example:

$$\left(\begin{array}{cc} 0 & 1 \\ 0 & 0 \end{array}\right) \cdot \left(\begin{array}{cc} 1 & 0 \\ 0 & 0 \end{array}\right) = \left(\begin{array}{cc} 0 & 0 \\ 0 & 0 \end{array}\right), \text{ but } \left(\begin{array}{cc} 1 & 0 \\ 0 & 0 \end{array}\right) \cdot \left(\begin{array}{cc} 0 & 1 \\ 0 & 0 \end{array}\right) = \left(\begin{array}{cc} 0 & 1 \\ 0 & 0 \end{array}\right)$$

The former of those two examples show that  $A \cdot B = \mathbf{0}$  does not yield that  $A = \mathbf{0} \lor B = \mathbf{0}$ .

There is no cancellation rule of matrix multiplication:  $A \cdot B = A \cdot C$  and  $A \neq \mathbf{0}$  does not necessarily yield B = C. Example:

$$\begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \cdot \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix} \cdot \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}, \text{ but } \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix} \neq \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

**Complexity** of the multiplication of  $(m \times n)$  by  $(n \times k)$  matrices = the number of individual additions or multiplication. In the standard algorithm for each entry  $c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + a_{i2}b_{2j}$  $+\ldots+a_{in}b_{nj}$  there are n multiplications and n-1 additions. Total: mnk multiplications and m(n-1)k additions, is  $O(n^3)$  for  $(n \times n)$  matrices. There are much faster matrix multiplication algorithms than the standard one given by the definition above.

Example: Assume that we need to multiply three matrices A  $(10 \times 10)$ , B  $(10 \times 100)$  and C  $(100 \times 1)$ . Since the matrix multiplication is associative,  $A \cdot (B \cdot C) = (A \cdot B) \cdot C$ , and the final result does not really depend on what multiplication is performed first. However, the complexity does! If we perform  $A \cdot B$  first, we first spend  $10 \cdot 10 \cdot 100$  number multiplications, and then  $10 \cdot 100 \cdot 1$  number multiplications, which brings the total to 10000 + 1000 = 11000. If  $B \cdot C$  is taken first, then the total number of multiplications is  $10 \cdot 100 \cdot 1 + 10 \cdot 10 \cdot 1 = 1100$ which is 1/10 of the previous estimate.

**Definition 11.4. Transpose** of 
$$[a_{ij}]^T = [a_{ji}]$$
. Example:  $\begin{pmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{pmatrix}^T = \begin{pmatrix} 1 & 4 \\ 2 & 5 \\ 3 & 6 \end{pmatrix}$ .

A is symmetric if  $A^T = A$  (note that such an A should be  $(n \times n)$ ).

**Definition 11.5. Identity matrix**  $I_n = \begin{pmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{pmatrix}$ .  $A \cdot I_n = I_n \cdot A = A$  holds for any  $n \times n$  matrix A. The **power** of a square matrix A is defined by  $A^0 = I_n$ ,  $A^k = \underbrace{A \cdot A \cdot \ldots \cdot A}_{k \ times}$ .

**Definition 11.6** For 0-1 matrices  $A = [a_{ij}]$  and  $B = [b_{ij}]$  we can define  $A \wedge B = [a_{ij} \wedge b_{ij}]$ (meet),  $A \vee B = [a_{ij} \vee b_{ij}]$ (join),  $A \odot B = [(a_{i1} \land b_{1j}) \lor \ldots \lor (a_{in} \land b_{nj})] \text{ (boolean product)},$  $A^{[0]} = I_n, A^{[r+1]} = A^{[r]} \odot A \text{ (boolean power)}.$ 

Homework assignments. (due Friday 02/23).

11A:Rosen2.6-2b; 11B:Rosen2.6-4c; 11C:Rosen2.6-24a; 11D:Rosen2.6-28