



Course:
Mathematics for IT
Professionals



Lecture 7

Vectors and Matrices

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Outline

The topics to be treated in this lecture are:

- Definition
 - Matrix
 - Vector
- Types of matrices
- Matrix operations
- Transpose of Matrices
- Inverse of Matrices
 - Determinant
 - Minors
 - Co-factors
 - Adjoint
- Linear equations



Lecture Learning Outcomes

At the end of the session, you will be able to

- understand the difference between a matrix and a vector
- know the types of matrix
- perform various computations using matrices
- find the inverse of a non-singular matrix
- convert a linear system of equations to a matrix and vice versa
- know the applications of matrices

Introduction

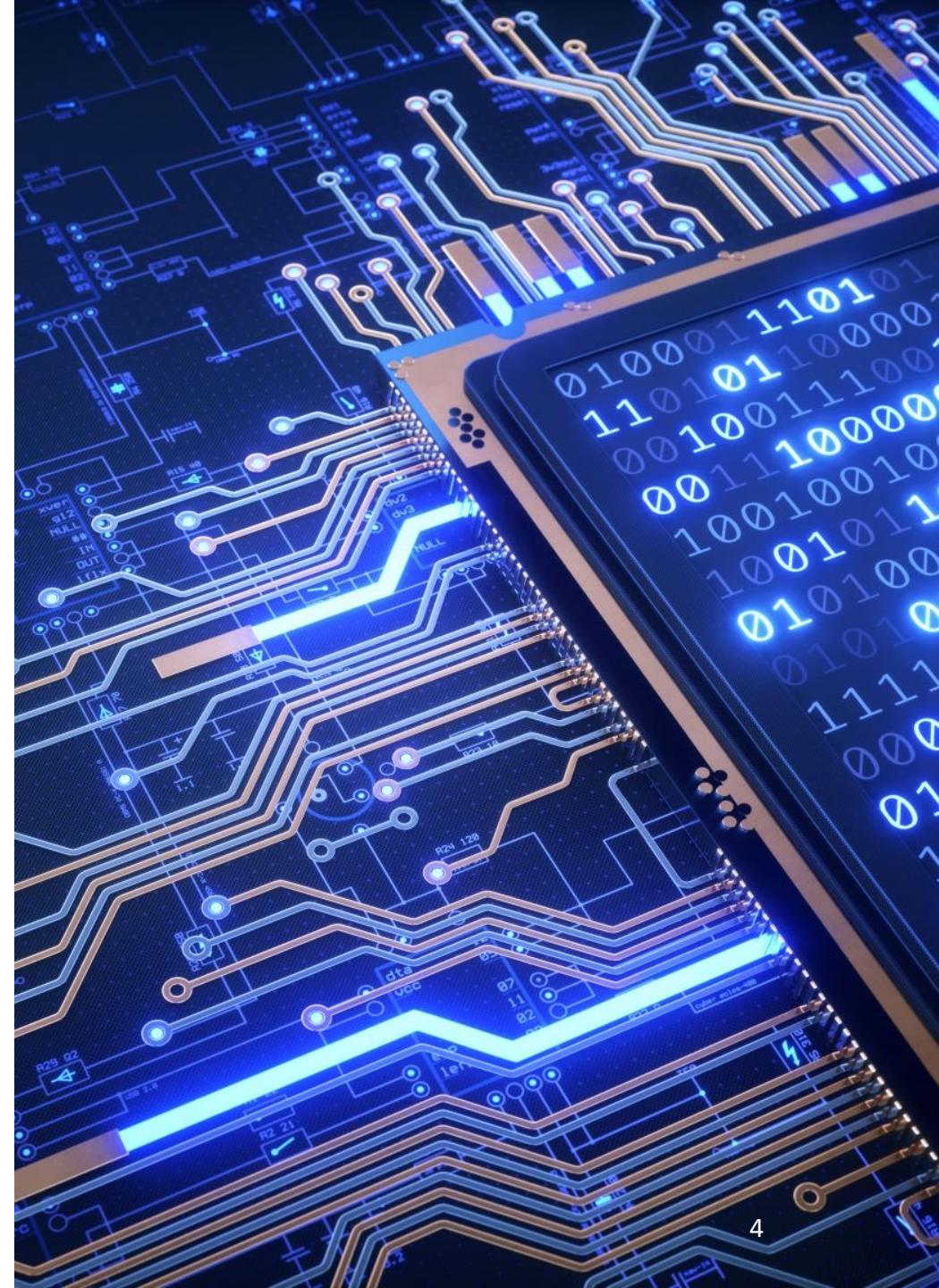
A matrix is a set or group of numbers arranged in a square or rectangular array enclosed by two brackets.

A vector is a matrix with a single row or column.

Matrix algebra has the following two advantages:

- Reduces complicated systems of equations to simple expressions
- Adaptable to systematic method of mathematical treatment and well suited to computers

$$\begin{bmatrix} 1 & -1 \end{bmatrix} \quad \begin{bmatrix} 4 & 2 \\ -3 & 0 \end{bmatrix} \quad \begin{bmatrix} a & b \\ c & d \end{bmatrix}$$



Introduction

Properties:

- A specified number of rows and a specified number of columns
- Two numbers (rows x columns) describe the dimensions or size of the matrix.

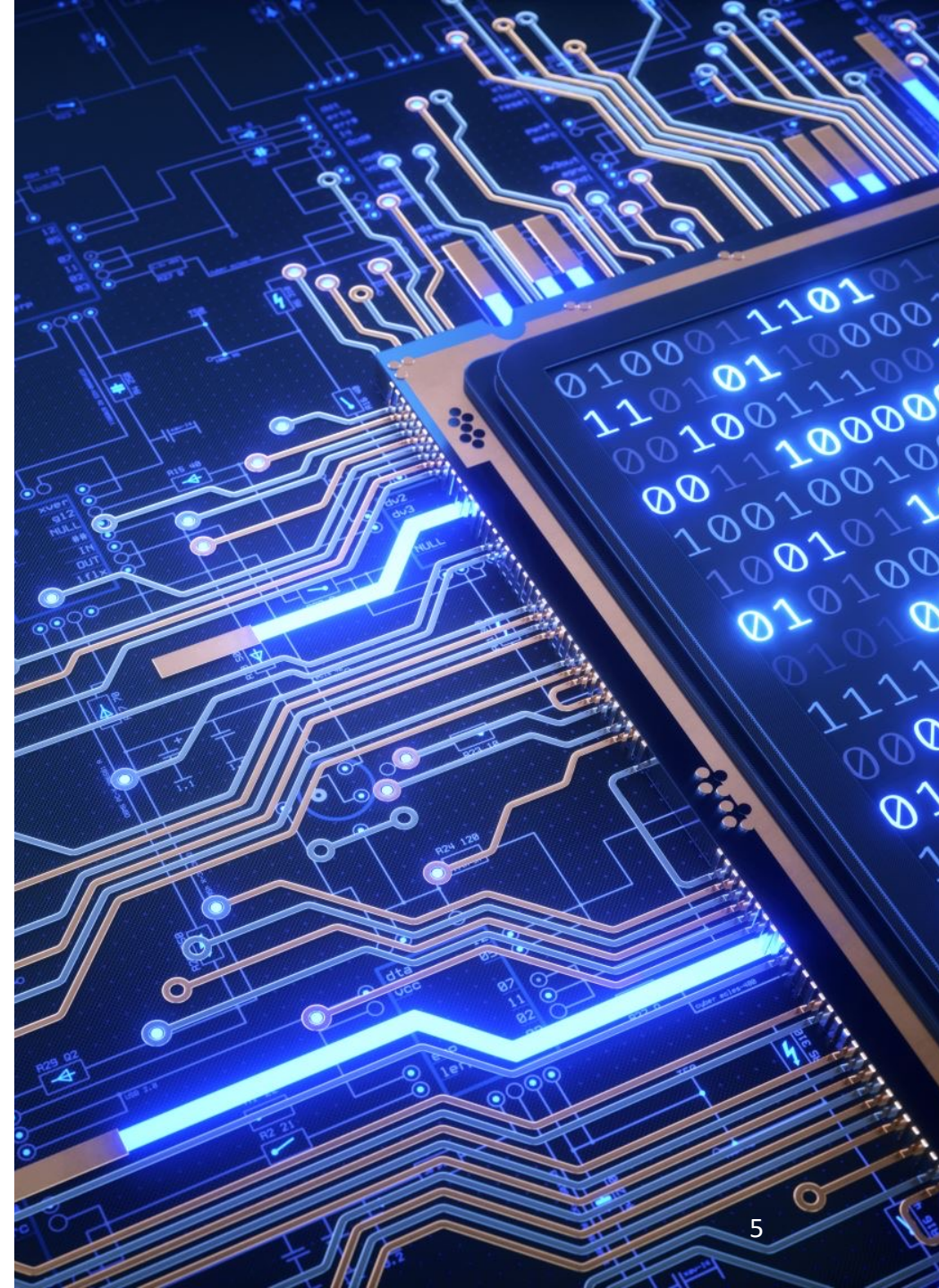
Examples:

3x3 matrix

2x4 matrix

1x2 matrix

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



Introduction

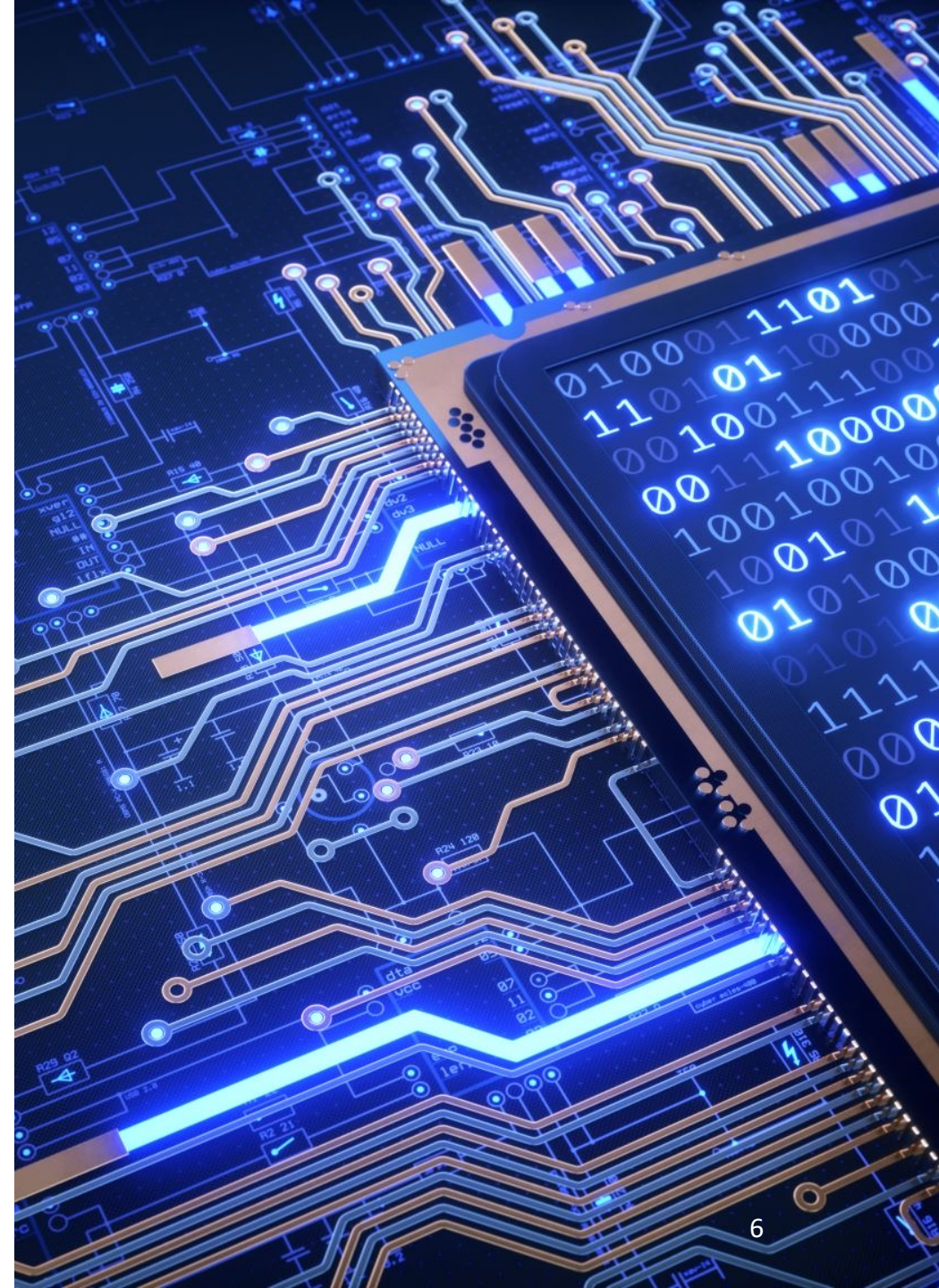
A matrix is denoted by a bold capital letter and the elements within the matrix are denoted by lower case letters

e.g. matrix **[A]** with elements a_{ij}

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

i goes from 1 to m

j goes from 1 to n



Types of Matrices

1. Column matrix or vector

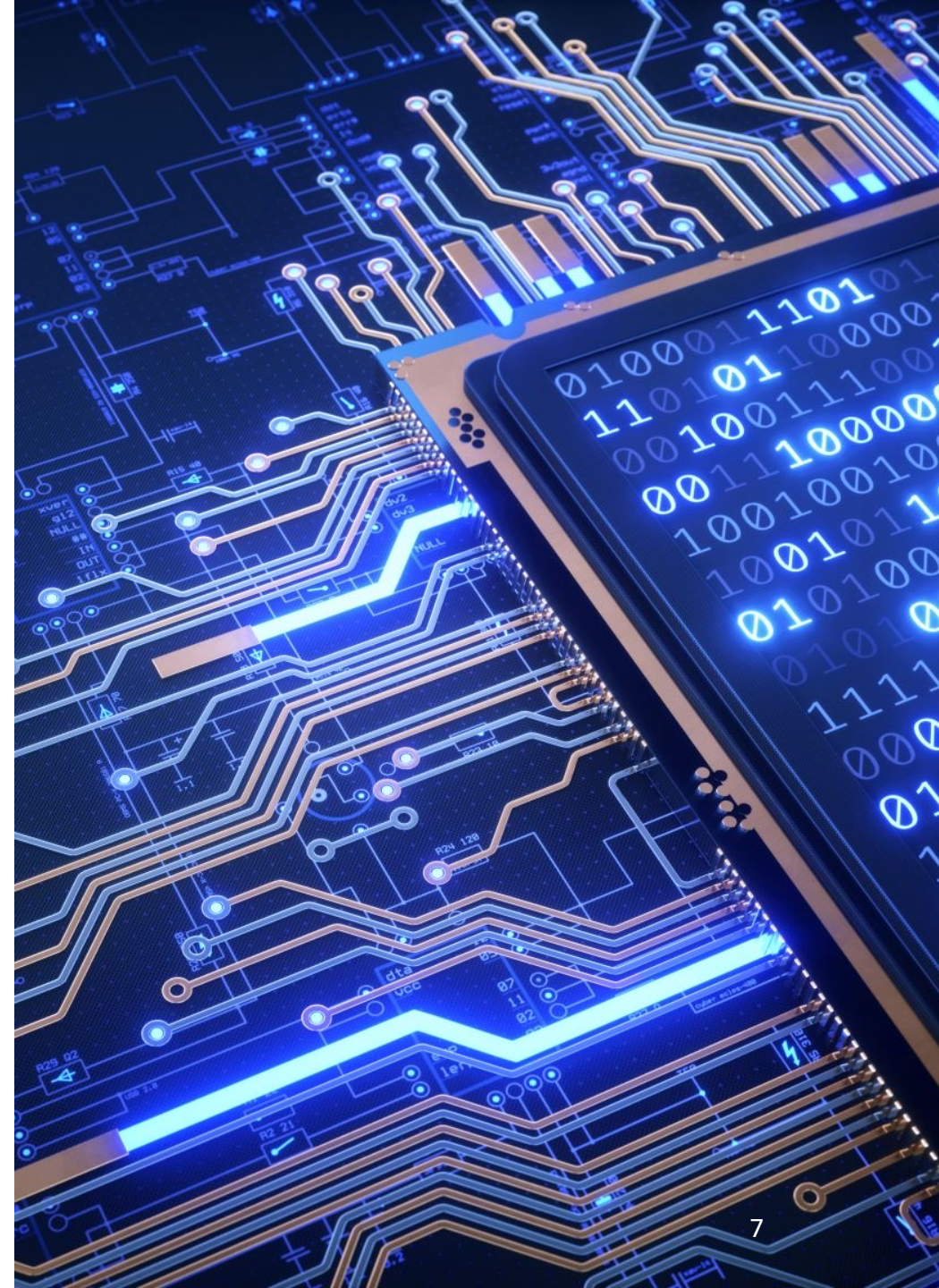
The number of rows may be any integer, but the number of columns is always 1

$$\begin{bmatrix} a_{11} \\ a_{21} \\ \vdots \\ a_{m1} \end{bmatrix} \quad \begin{bmatrix} 1 \\ 4 \\ 2 \end{bmatrix}$$

2. Row matrix or vector

Any number of columns but only one row

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} & \cdots & a_{1n} \end{bmatrix}$$
$$\begin{bmatrix} 0 & 3 & 5 & 2 \end{bmatrix}$$



Types of Matrices

3. Rectangular matrix

Contains more than one element and number of rows is not equal to the number of columns

$$\begin{bmatrix} 1 & 1 \\ 3 & 7 \\ 7 & -7 \\ 7 & 6 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 0 & 0 \\ 2 & 0 & 3 & 3 & 0 \end{bmatrix}$$

$m \neq n$

4. Square matrix

The number of rows is equal to the number of columns (a square matrix **A** has an order of m)

$$\begin{matrix} m \times m \\ \begin{bmatrix} 1 & 1 \\ 3 & 0 \end{bmatrix} \end{matrix} \quad \begin{bmatrix} 1 & 1 & 1 \\ 9 & 9 & 0 \\ 6 & 6 & 1 \end{bmatrix}$$

The principal or main diagonal of a square matrix is composed of all elements a_{ij} for which $i=j$



Types of Matrices

5. Diagonal matrix

A square matrix where all the elements are zero except those on the main diagonal

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 & 0 & 0 & 0 \\ 0 & 3 & 0 & 0 \\ 0 & 0 & 5 & 0 \\ 0 & 0 & 0 & 9 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$

$a_{ij} = 0$ for some or all $i \neq j$

6. Unit or Identity matrix - I

A diagonal matrix with ones on the main diagonal

$$\begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} a_{ij} & 0 \\ 0 & a_{ij} \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$

$a_{ij} = 1$ for some or all $i = j$



Types of Matrices

7. Null (zero) matrix - 0

All elements in the matrix are zero

$$\begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \quad \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$a_{ij} = 0 \quad \text{For all } i, j$$

8. Scalar matrix

A diagonal matrix whose main diagonal elements are equal to the same scalar

A scalar is defined as a single number or constant

$$\begin{bmatrix} a_{ij} & 0 & 0 \\ 0 & a_{ij} & 0 \\ 0 & 0 & a_{ij} \end{bmatrix} \quad \begin{bmatrix} 6 & 0 & 0 & 0 \\ 0 & 6 & 0 & 0 \\ 0 & 0 & 6 & 0 \\ 0 & 0 & 0 & 6 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i \neq j$
 $a_{ij} = a$ for all $i = j$



Types of Matrices

9. Triangular matrix

A square matrix whose elements above or below the main diagonal are all zero

9a. Upper triangular matrix

A square matrix whose elements below the main diagonal are all zero

$$\begin{bmatrix} a_{ij} & a_{ij} & a_{ij} \\ 0 & a_{ij} & a_{ij} \\ 0 & 0 & a_{ij} \end{bmatrix} \begin{bmatrix} 1 & 8 & 7 \\ 0 & 1 & 8 \\ 0 & 0 & 3 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i > j$

9b. Lower triangular matrix

A square matrix whose elements above the main diagonal are all zero

$$\begin{bmatrix} a_{ij} & 0 & 0 \\ a_{ij} & a_{ij} & 0 \\ a_{ij} & a_{ij} & a_{ij} \end{bmatrix} \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 5 & 2 & 3 \end{bmatrix}$$

i.e. $a_{ij} = 0$ for all $i < j$



Equality of Matrices

Two matrices are said to be equal only when all corresponding elements are equal

Therefore, their size or dimensions are equal as well

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

$$\mathbf{A} = \mathbf{B}$$

$$\text{If } \mathbf{A} = \mathbf{B}, \text{ then } a_{ij} = b_{ij}$$

Some properties of equality:

- If $\mathbf{A} = \mathbf{B}$, then $\mathbf{B} = \mathbf{A}$ for all \mathbf{A} and \mathbf{B}
- If $\mathbf{A} = \mathbf{B}$, and $\mathbf{B} = \mathbf{C}$, then $\mathbf{A} = \mathbf{C}$ for all \mathbf{A} , \mathbf{B} and \mathbf{C}



Matrix Multiplication

The product of two matrices is another matrix

Two matrices **A** and **B** must be **conformable** for multiplication to be possible

i.e., the number of columns of **A** must equal the number of rows of **B**

Example.

$$\begin{array}{ccc} \mathbf{A} & \times & \mathbf{B} = \mathbf{C} \\ (1 \times 3) & (3 \times 1) & (1 \times 1) \end{array}$$

$$\mathbf{B} \times \mathbf{A} = \text{Not possible!}$$

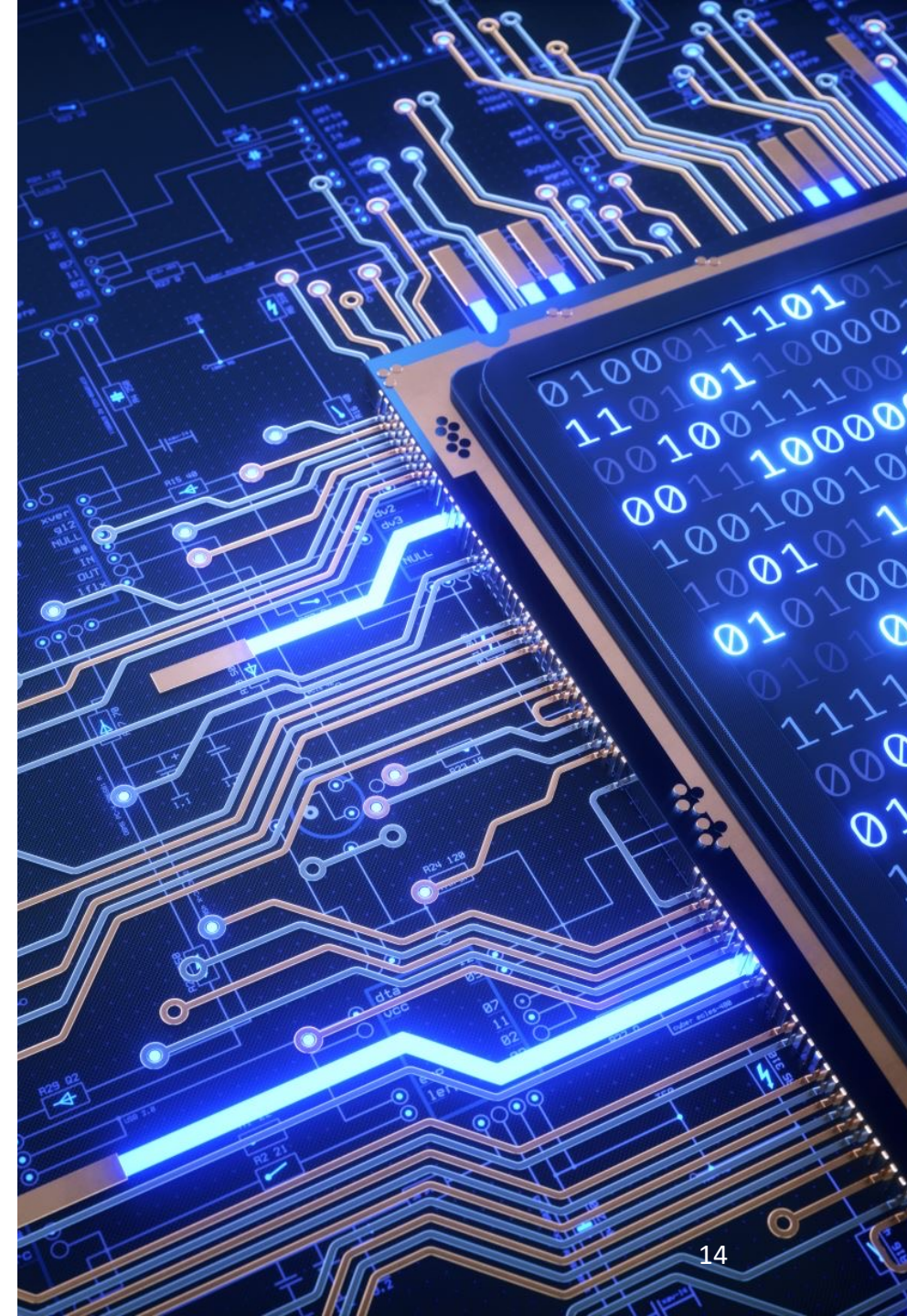
$$(2 \times 1) \quad (4 \times 2)$$

$$\mathbf{A} \times \mathbf{B} = \text{Not possible!}$$

$$(6 \times 2) \quad (6 \times 3)$$

$$\mathbf{A} \times \mathbf{B} = \mathbf{C}$$

$$(2 \times 3) \quad (3 \times 2) \quad (2 \times 2)$$



Matrix Multiplication

$$\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix} = \begin{bmatrix} c_{11} & c_{12} \\ c_{21} & c_{22} \end{bmatrix}$$

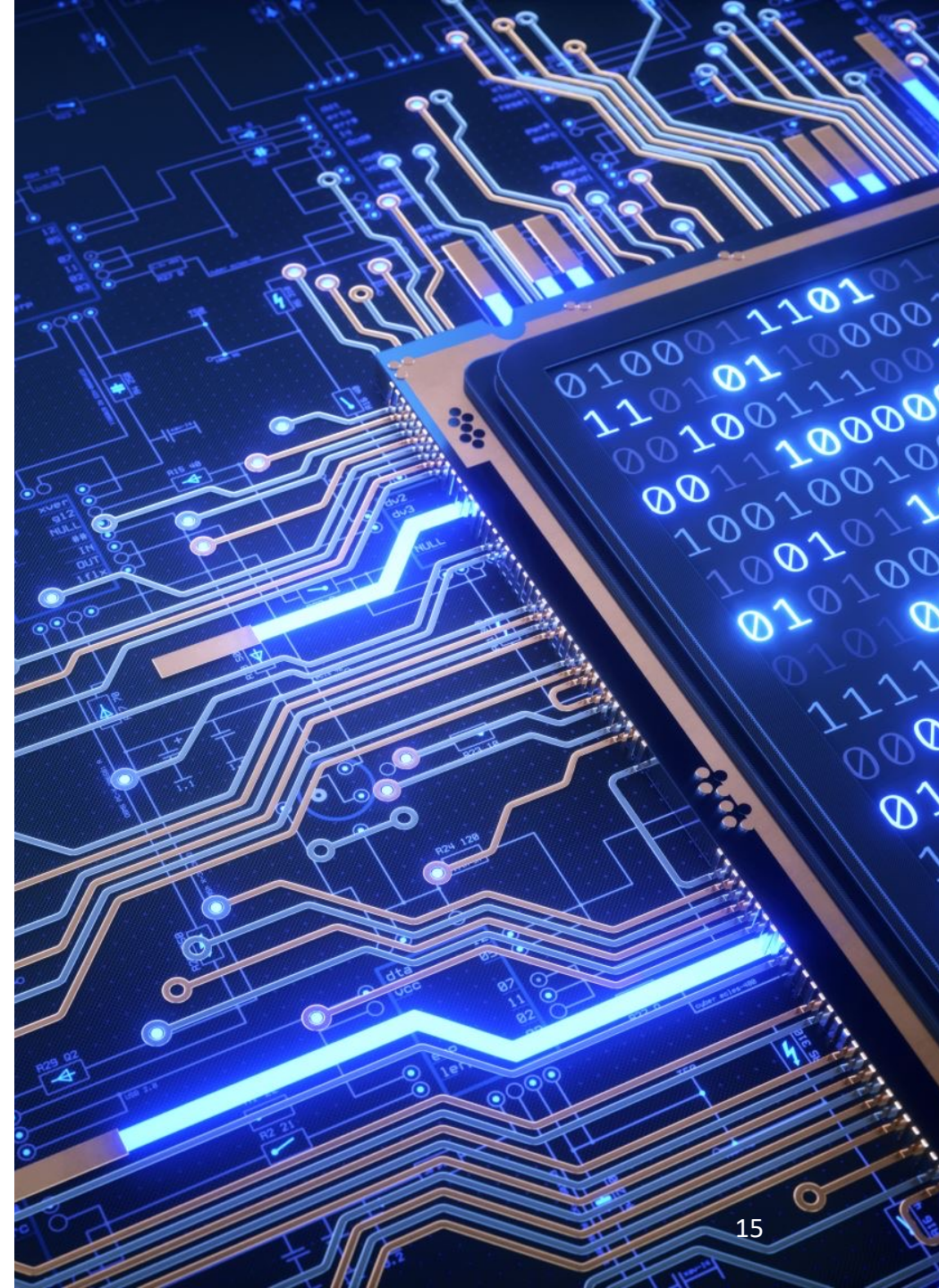
$$(a_{11} \times b_{11}) + (a_{12} \times b_{21}) + (a_{13} \times b_{31}) = c_{11}$$

$$(a_{11} \times b_{12}) + (a_{12} \times b_{22}) + (a_{13} \times b_{32}) = c_{12}$$

$$(a_{21} \times b_{11}) + (a_{22} \times b_{21}) + (a_{23} \times b_{31}) = c_{21}$$

$$(a_{21} \times b_{12}) + (a_{22} \times b_{22}) + (a_{23} \times b_{32}) = c_{22}$$

Successive multiplication of row i of **A** with column j of **B** – row by column multiplication



Matrix Multiplication: Worked Example

$$\begin{bmatrix} 1 & 2 & 3 \\ 4 & 2 & 7 \end{bmatrix} \begin{bmatrix} 4 & 8 \\ 6 & 2 \\ 5 & 3 \end{bmatrix} = \begin{bmatrix} (1 \times 4) + (2 \times 6) + (3 \times 5) & (1 \times 8) + (2 \times 2) + (3 \times 3) \\ (4 \times 4) + (2 \times 6) + (7 \times 5) & (4 \times 8) + (2 \times 2) + (7 \times 3) \end{bmatrix}$$
$$= \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix}$$

Remember also:

$$\mathbf{IA} = \mathbf{A}$$

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix} = \begin{bmatrix} 31 & 21 \\ 63 & 57 \end{bmatrix}$$



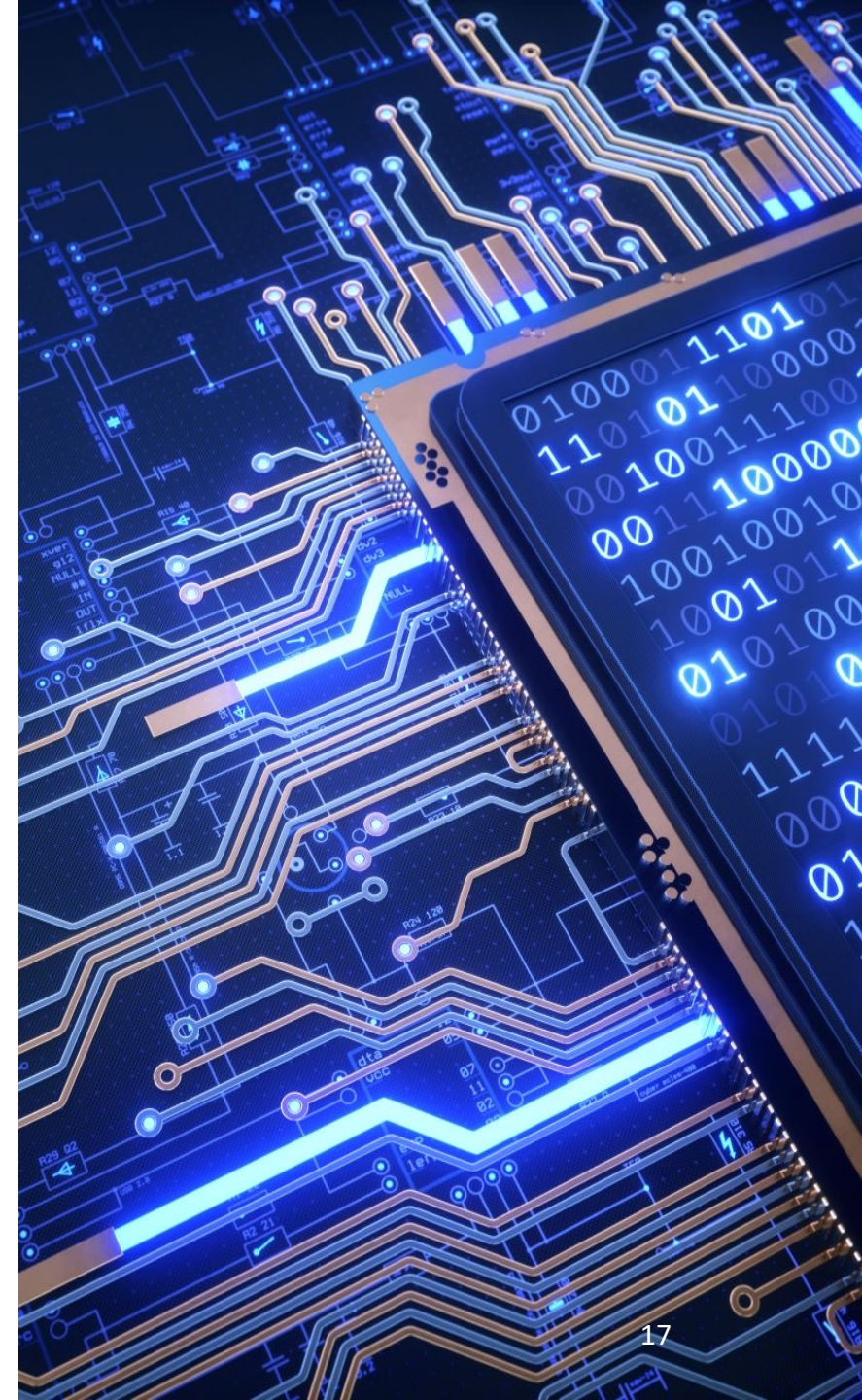
Matrix Operations

Assuming that matrices **A**, **B** and **C** are conformable for the operations indicated, the following are true:

1. $\mathbf{AI} = \mathbf{IA} = \mathbf{A}$
2. $\mathbf{A(BC)} = (\mathbf{AB})\mathbf{C} = \mathbf{ABC}$ - (associative law)
3. $\mathbf{A(B+C)} = \mathbf{AB} + \mathbf{AC}$ - (first distributive law)
4. $(\mathbf{A+B})\mathbf{C} = \mathbf{AC} + \mathbf{BC}$ - (second distributive law)

Caution!

1. \mathbf{AB} not generally equal to \mathbf{BA} , \mathbf{BA} may not be conformable
2. If $\mathbf{AB} = \mathbf{0}$, neither \mathbf{A} nor \mathbf{B} necessarily = $\mathbf{0}$
3. If $\mathbf{AB} = \mathbf{AC}$, \mathbf{B} not necessarily = \mathbf{C}



Transpose of Matrix

If:

$$A = {}_2A^3 = \begin{bmatrix} 2 & 4 & 7 \\ 5 & 3 & 1 \end{bmatrix}$$

Then transpose of A, denoted A^T is:

$$A^T = {}_2A^{3T} = \begin{bmatrix} 2 & 5 \\ 4 & 3 \\ 7 & 1 \end{bmatrix}$$

$$a_{ij} = a_{ji}^T \quad \text{For all } i \text{ and } j$$

To transpose:

Interchange rows and columns

The dimensions of A^T are the reverse of the dimensions of A

Properties of transposed matrices:

1. $(A+B)^T = A^T + B^T$
2. $(AB)^T = B^T A^T$
3. $(kA)^T = kA^T$
4. $(A^T)^T = A$



In-class Exercise

Prove the following:

1. $(\mathbf{A+B})^T = \mathbf{A}^T + \mathbf{B}^T$

2. $(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T$

Solution:

1. $(\mathbf{A+B})^T = \mathbf{A}^T + \mathbf{B}^T$

$$\begin{bmatrix} 7 & 3 & -1 \\ 2 & -5 & 6 \end{bmatrix} + \begin{bmatrix} 1 & 5 & 6 \\ -4 & -2 & 3 \end{bmatrix} = \begin{bmatrix} 8 & 8 & 5 \\ -2 & -7 & 9 \end{bmatrix} \rightarrow \begin{bmatrix} 8 & -2 \\ 8 & -7 \\ 5 & 9 \end{bmatrix}$$

$$\begin{bmatrix} 7 & 2 \\ 3 & -5 \\ -1 & 6 \end{bmatrix} + \begin{bmatrix} 1 & -4 \\ 5 & -2 \\ 6 & 3 \end{bmatrix} = \begin{bmatrix} 8 & -2 \\ 8 & -7 \\ 5 & 9 \end{bmatrix}$$

2. $(\mathbf{AB})^T = \mathbf{B}^T \mathbf{A}^T$

$$\begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 8 \end{bmatrix} \Rightarrow [2 \quad 8]$$

$$\begin{bmatrix} 1 & 1 & 2 \\ 1 & 1 & 2 \\ 0 & 3 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ 1 & 2 \\ 0 & 3 \end{bmatrix} = [2 \quad 8]$$



Inverse of Matrices

DETERMINANT OF A MATRIX

To compute the inverse of a matrix, the determinant is required

Each square matrix \mathbf{A} has a unit scalar value called the determinant of \mathbf{A} , denoted by $\text{Det}(\mathbf{A})$ or $|\mathbf{A}|$

If
$$\mathbf{A} = \begin{bmatrix} 1 & 2 \\ 6 & 5 \end{bmatrix}$$

then
$$|\mathbf{A}| = \begin{vmatrix} 1 & 2 \\ 6 & 5 \end{vmatrix}$$

If $\mathbf{A} = [\mathbf{A}]$ is a single element (1x1), then the determinant is defined as the value of the element

Then $|\mathbf{A}| = \det(\mathbf{A}) = a_{11}$

If \mathbf{A} is (n x n), its determinant may be defined in terms of order (n-1) or less.



Inverse of Matrices

DETERMINANT OF A MATRIX

Worked Example: Find the determinant of matrix A

$$A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} \quad A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 2 & 3 \\ -1 & 0 & 1 \end{bmatrix}$$

$$|A| = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

$$|A| = (1)(2 - 0) - (0)(0 + 3) + (1)(0 + 2) = 4$$



Inverse of Matrices

MINORS

If \mathbf{A} is an $n \times n$ matrix and one row and one column are deleted, the resulting matrix is an $(n-1) \times (n-1)$ submatrix of \mathbf{A} .

The determinant of such a submatrix is called a minor of \mathbf{A} and is designated by m_{ij} , where i and j correspond to the deleted row and column, respectively.

m_{ij} is the minor of the element a_{ij} in \mathbf{A} .

$$m_{11} = \begin{vmatrix} a_{22} & a_{23} \\ a_{32} & a_{33} \end{vmatrix}$$

$$m_{12} = \begin{vmatrix} a_{21} & a_{23} \\ a_{31} & a_{33} \end{vmatrix}$$

$$m_{13} = \begin{vmatrix} a_{21} & a_{22} \\ a_{31} & a_{32} \end{vmatrix}$$

Example:

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}$$

Each element in \mathbf{A} has a minor

Delete first row and column from \mathbf{A} .

The determinant of the remaining 2×2 submatrix is the minor (m_{11}) of a_{11} .



Inverse of Matrices

CO-FACTORS

The co-factor C_{ij} of an element a_{ij} is defined as:

$$C_{ij} = (-1)^{i+j} m_{ij}$$

When the sum of a row number i and column j is even, $c_{ij} = m_{ij}$ and when $i+j$ is odd, $c_{ij} = -m_{ij}$

$$c_{11}(i=1, j=1) = (-1)^{1+1} m_{11} = +m_{11}$$

$$c_{12}(i=1, j=2) = (-1)^{1+2} m_{12} = -m_{12}$$

$$c_{13}(i=1, j=3) = (-1)^{1+3} m_{13} = +m_{13}$$

For the 2 x 2 matrix :

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix}$$

Has co-factors:

$$c_{11} = m_{11} = |a_{22}| = a_{22}$$

And:

$$c_{12} = -m_{12} = -|a_{21}| = -a_{21}$$

And the determinant of **A** is:

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



Inverse of Matrices

ADJOINT MATRICES

The adjoint matrix of \mathbf{A} , denoted by $\text{adj } \mathbf{A}$, is the transpose of its cofactor matrix

$$\text{adj}A = C^T$$

The inverse of matrix \mathbf{A} is defined as follows:

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

Worked Example: Find the inverse of matrix \mathbf{A}

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



Inverse of Matrices

Solution

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

The determinant of **A** is

$$|A| = (3)(-1-0) - (-1)(-2-0) + (1)(4-1) = -2$$

The elements of the cofactor matrix are

$$c_{11} = +(-1), \quad c_{12} = -(-2), \quad c_{13} = +(3),$$

$$c_{21} = -(-1), \quad c_{22} = +(-4), \quad c_{23} = -(7),$$

$$c_{31} = +(-1), \quad c_{32} = -(-2), \quad c_{33} = +(5),$$

The cofactor matrix is therefore

$$C = \begin{bmatrix} -1 & 2 & 3 \\ 1 & -4 & -7 \\ -1 & 2 & 5 \end{bmatrix}$$

so

$$\text{adj}A = C^T = \begin{bmatrix} -1 & 1 & -1 \\ 2 & -4 & 2 \\ 3 & -7 & 5 \end{bmatrix}$$

and

$$A^{-1} = \frac{\text{adj}A}{|A|} = \frac{1}{-2} \begin{bmatrix} -1 & 1 & -1 \\ 2 & -4 & 2 \\ 3 & -7 & 5 \end{bmatrix} = \begin{bmatrix} 0.5 & -0.5 & 0.5 \\ -1.0 & 2.0 & -1.0 \\ -1.5 & 3.5 & -2.5 \end{bmatrix}$$

Linear Equations

Linear equations are common and important for survey problems

Matrices can be used to express these linear equations and aid in the computation of unknown values

Example

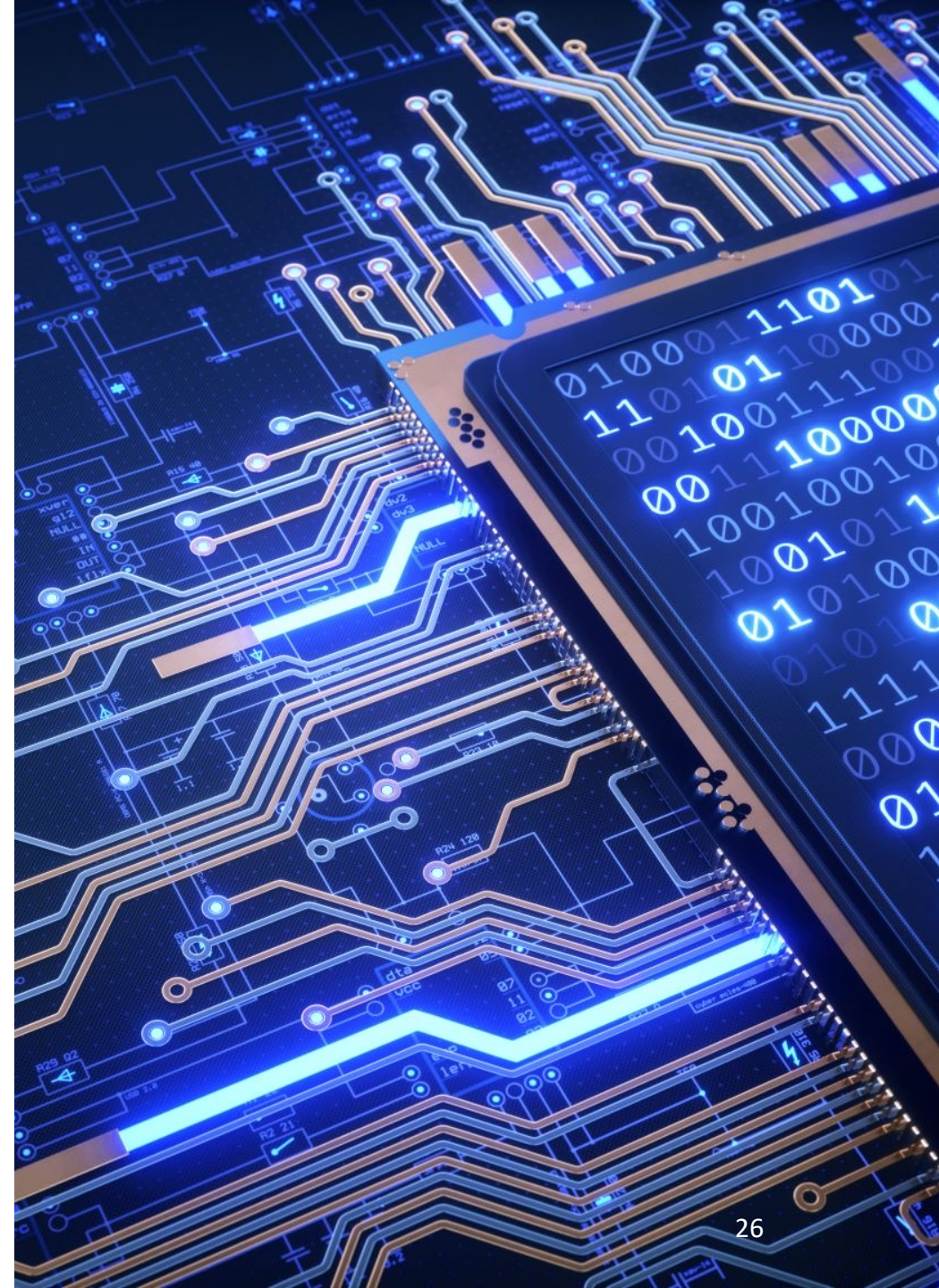
n equations in n unknowns, the a_{ij} are numerical coefficients, the b_i are constants and the x_j are unknowns

$$a_{11}x_1 + a_{12}x_2 + \cdots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \cdots + a_{2n}x_n = b_2$$

⋮

$$a_{n1}x_1 + a_{n2}x_2 + \cdots + a_{nn}x_n = b_n$$



Linear Equations

The equations may be expressed in the form

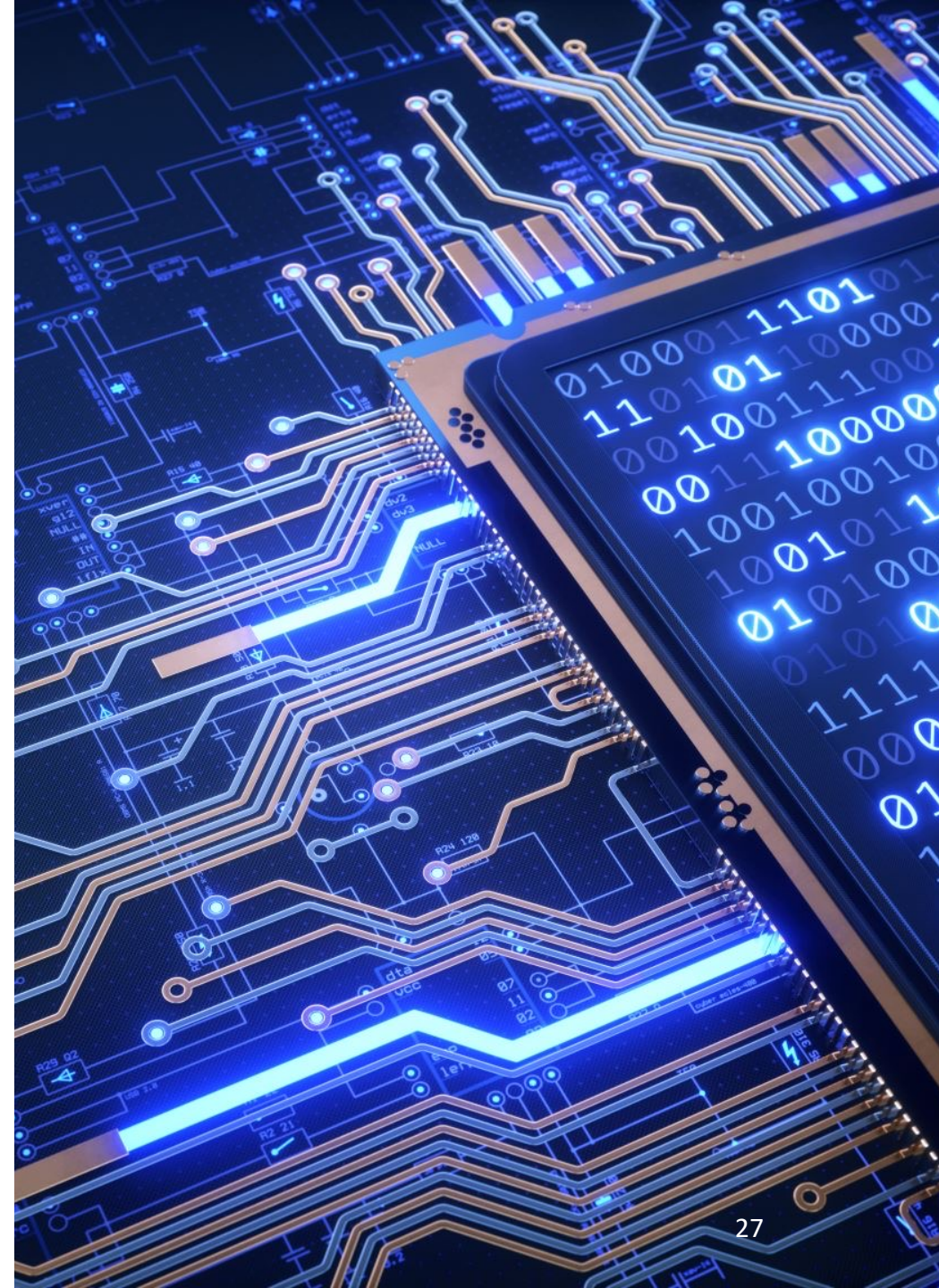
$$\mathbf{AX} = \mathbf{B}$$

where

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nn} \end{bmatrix}, \mathbf{X} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{bmatrix}, \text{ and } \mathbf{B} = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$$

$n \times n$ $n \times 1$ $n \times 1$

Number of unknowns = number of equations = n



Linear Equations

If the determinant is nonzero, the equation can be solved to produce n numerical values for x that satisfy all the simultaneous equations

To solve, pre-multiply both sides of the equation by \mathbf{A}^{-1} which exists because $|\mathbf{A}| \neq 0$

$$\mathbf{A}^{-1} \mathbf{A} \mathbf{X} = \mathbf{A}^{-1} \mathbf{B}$$

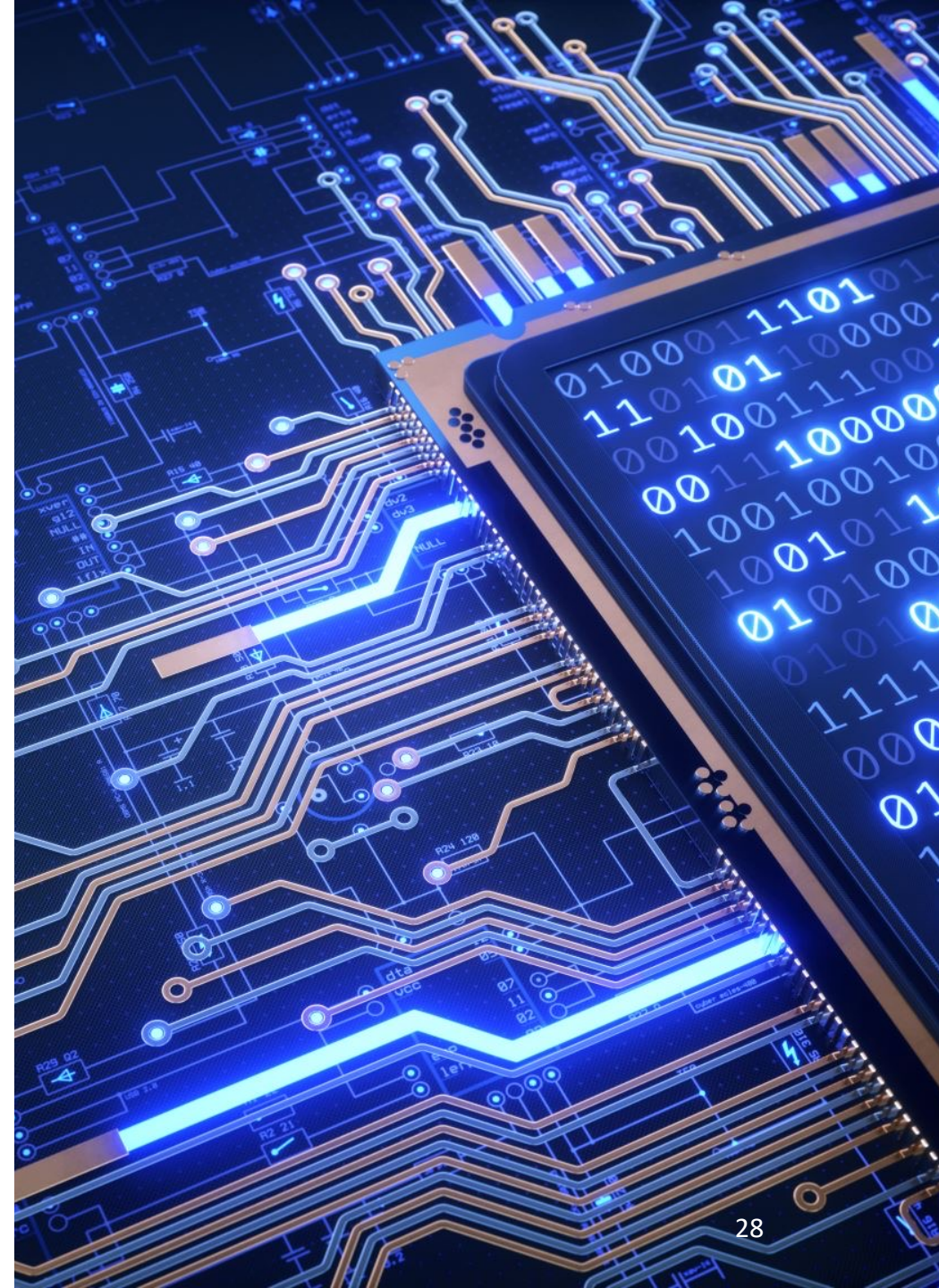
Now since

$$\mathbf{A}^{-1} \mathbf{A} = \mathbf{I}$$

We get

$$\mathbf{X} = \mathbf{A}^{-1} \mathbf{B}$$

So, if the inverse of the coefficient matrix is found, the unknowns, \mathbf{X} would be determined



Worked Example

Example

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

$$2x_1 + x_2 = 1$$

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

The equations can be expressed as

$$\begin{bmatrix} 3 & -1 & 1 \\ 2 & 1 & 0 \\ 1 & 2 & -1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix}$$

When \mathbf{A}^{-1} is computed the equation becomes

$$X = A^{-1}B = \begin{bmatrix} 0.5 & -0.5 & 0.5 \\ -1.0 & 2.0 & -1.0 \\ -1.5 & 3.5 & -2.5 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ -3 \\ -7 \end{bmatrix}$$

Therefore

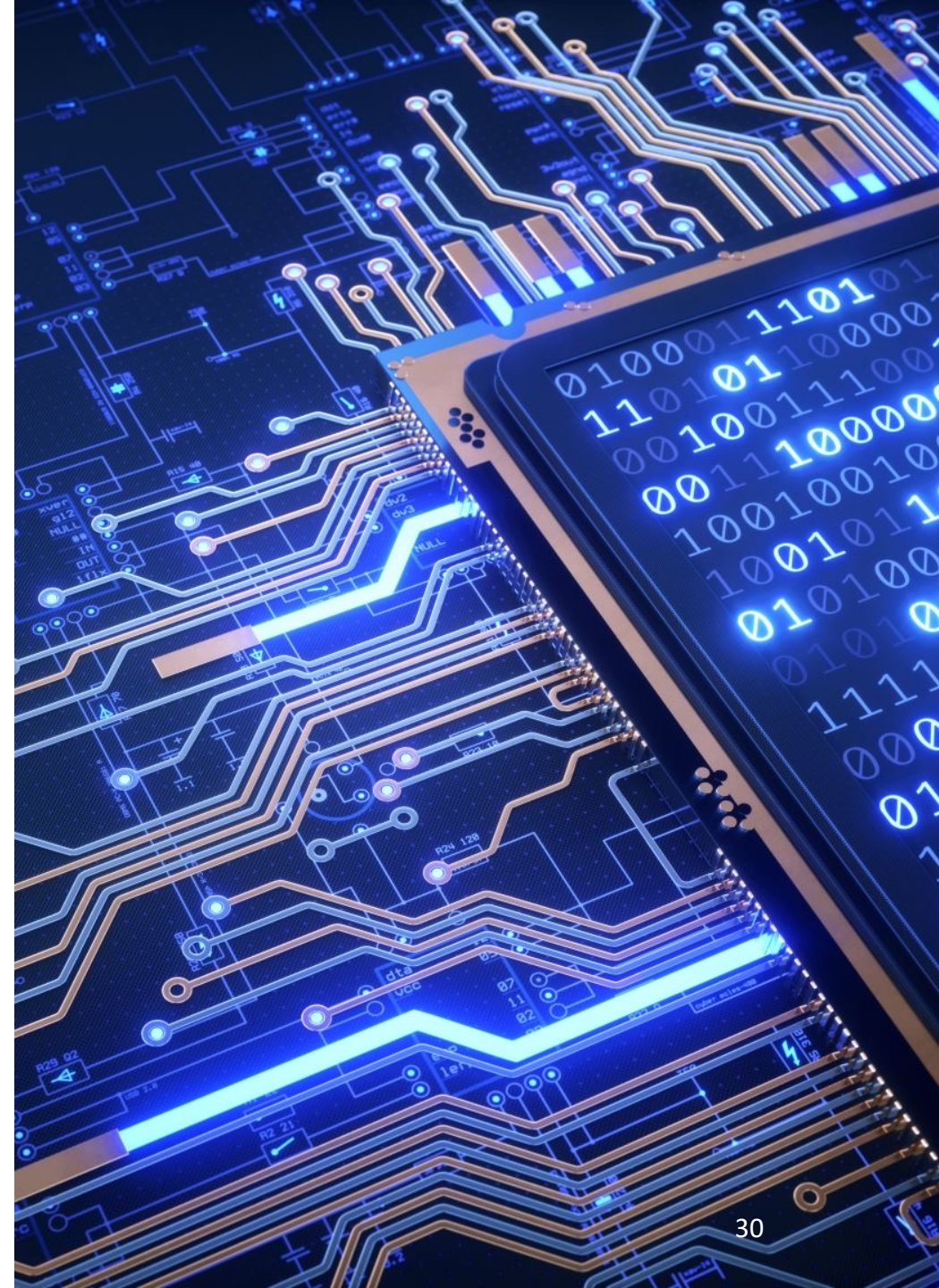
$$x_1 = 2,$$

$$x_2 = -3,$$

$$x_3 = -7$$

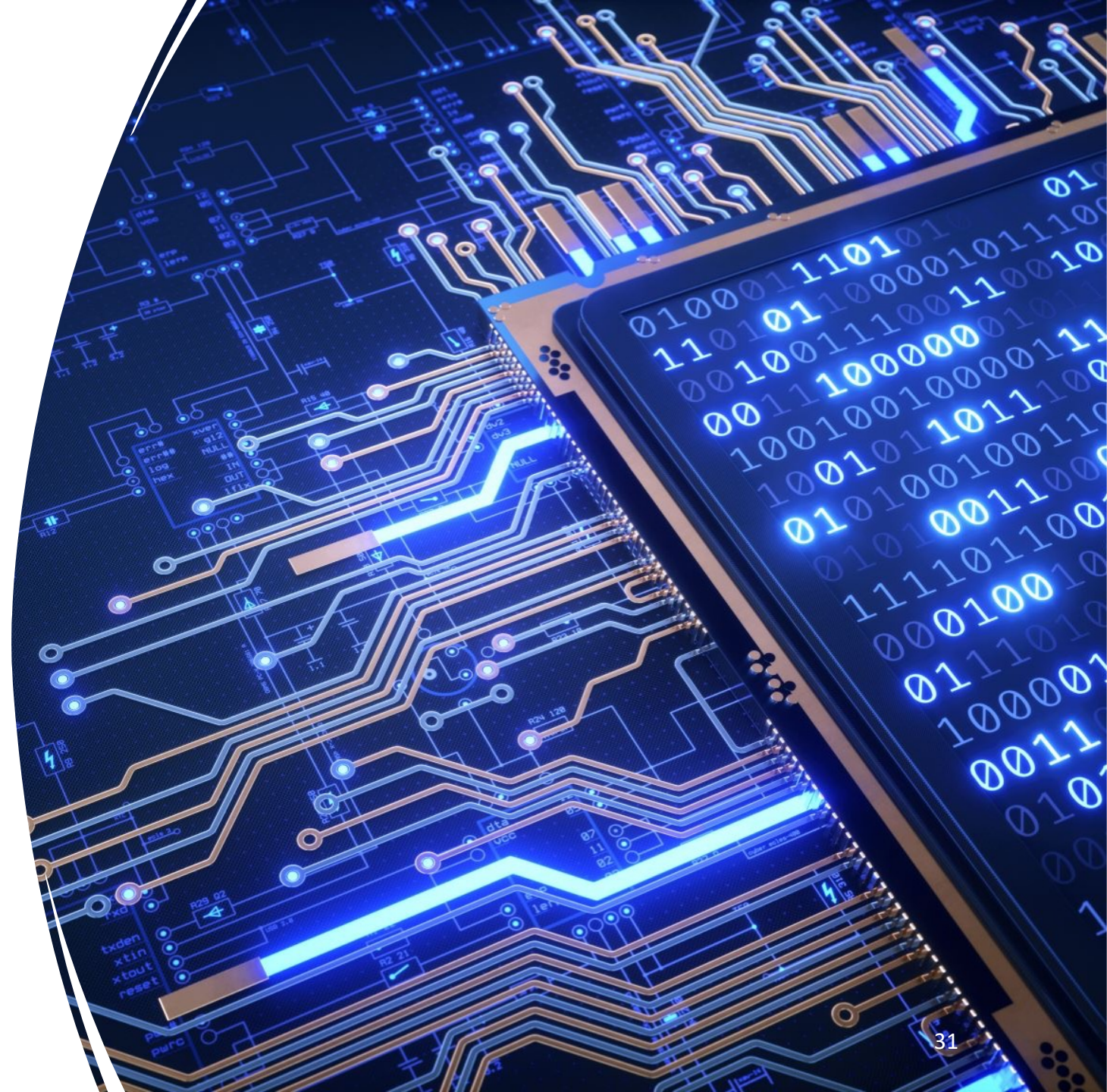
Applications of Matrices

- Linear Algebra
- Computer Graphics
- Data Analysis and Statistics
- Machine Learning and Data Mining
- Signal Processing
- Finance and Economics
- Physics and Engineering
- Network Analysis:
- Optimization



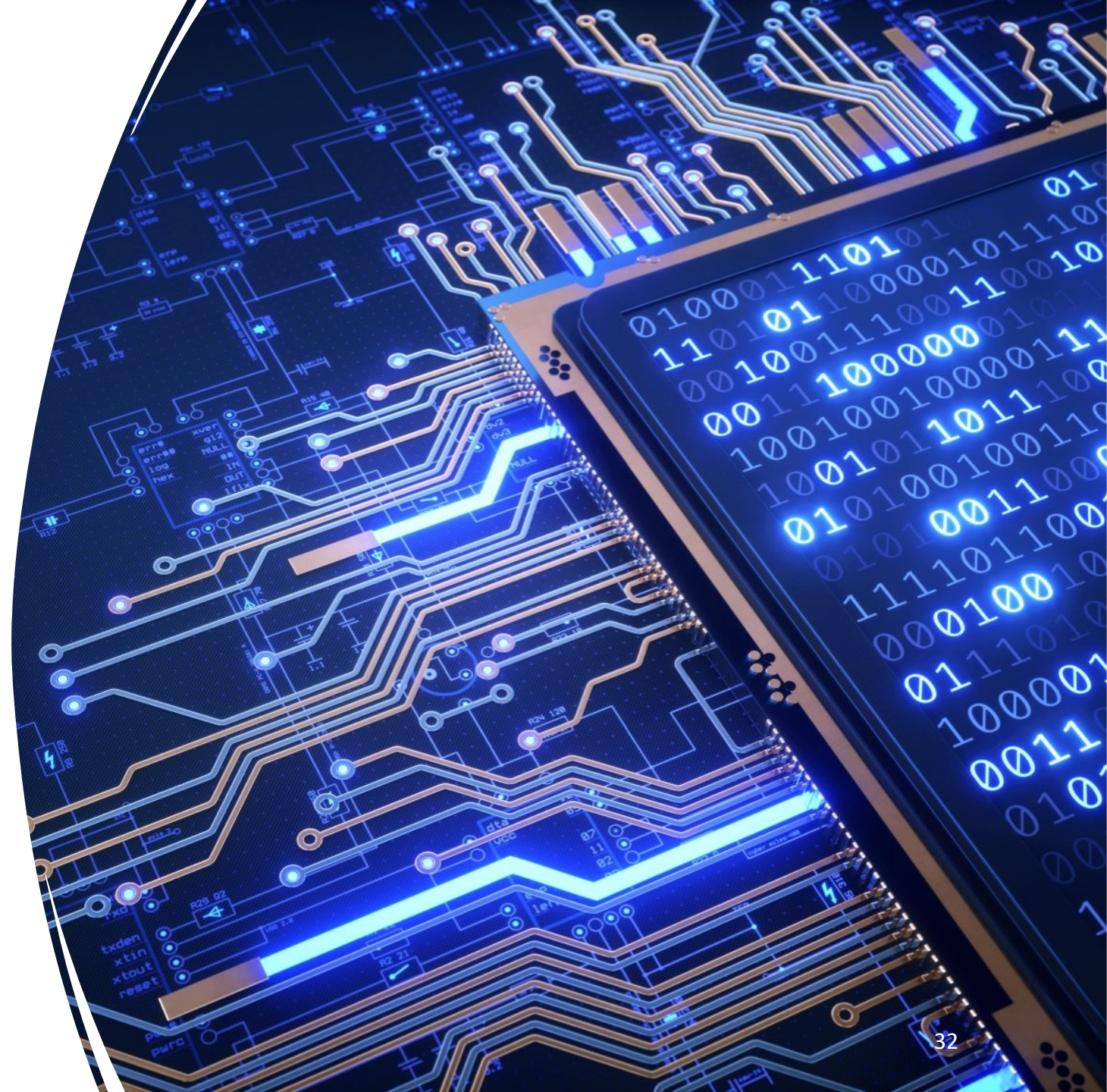
Summary

- A matrix is a square or rectangular array of numbers arranged in rows and columns.
 - Each element of a matrix is identified by its row and column index.
- A vector is a single row or column matrix.
- Forms of matrices.
- Inverse of matrices.
- Matrices are used to express linear equations.



Reference

Rosen, K. H. (2012). *Discrete mathematics and its applications (7th Edition)*. McGraw-Hill.
Chapter 2



See you next
time!

*Thank
you!*