

Mathematics I

Land Resources Management

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Course Program – Linear Algebra

1. Vector spaces, vectors, and unit vectors (versors)
2. **Types of matrices, operations on matrices, matrix rank**
3. Determinants and their properties
4. Inverse matrix
5. Systems of linear equations – Cramer's rule
6. Methods of solving systems of equations, Gaussian elimination method
7. Eigenvalues and eigenvectors
8. Generalized inverse matrix (optional / to be confirmed)

Rectangular and Square Matrices

Definition of a Matrix

Definition:

A matrix is any array of numbers arranged in rows and columns. If a matrix has m rows and n columns, we say that it has dimension $m \times n$ and we write:

$$\mathbf{A} = [a_{ij}], \quad i = 1, 2, \dots, m, \quad j = 1, 2, \dots, n$$

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \cdot & \cdot & \cdot & \dots & \cdot \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{bmatrix}$$

Rectangular and Square Matrices

Column and Row Vectors of a Matrix

Definition:

A *column vector* of a matrix \mathbf{A} of dimension $m \times n$ is any submatrix of dimension $m \times 1$.
Every matrix can be divided into n column vectors.

$$\mathbf{A} = \left[\begin{array}{c|c|c|c|c} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \cdot & \cdot & \cdot & \dots & \cdot \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{array} \right]$$

Definition:

A *row vector* of a matrix \mathbf{A} of dimension $m \times n$ is any submatrix of dimension $1 \times n$.
Every matrix can be divided into m row vectors.

$$\mathbf{A} = \left[\begin{array}{ccccc} a_{11} & a_{12} & a_{13} & \dots & a_{1n} \\ a_{21} & a_{22} & a_{23} & \dots & a_{2n} \\ \cdot & \cdot & \cdot & \dots & \cdot \\ a_{m1} & a_{m2} & a_{m3} & \dots & a_{mn} \end{array} \right]$$

Rectangular and Square Matrices

Zero Matrix and Square Matrix

Definition:

A *zero matrix* of dimension $m \times n$ is a matrix consisting entirely of zeros.

That is, if $\mathbf{A} = \mathbf{0}_{m \times n}$, then $a_{ij} = 0$ for all i and j .

$$\mathbf{A} = \mathbf{0}_{m \times n} = \begin{bmatrix} 0 & 0 & \dots & 0 \\ 0 & 0 & \dots & 0 \\ \cdot & \cdot & \dots & \cdot \\ 0 & 0 & \dots & 0 \end{bmatrix}$$

Definition:

If the number of rows equals the number of columns ($m=n$), then such an array of numbers is called a square matrix.

The elements $a_{11}, a_{22}, \dots, a_{nn}$ form the *diagonal* of the matrix.

$$\mathbf{A} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \cdot & \cdot & \dots & \cdot \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$$

Rectangular and Square Matrices

Upper Triangular and Lower Triangular Matrices

Definition:

A square matrix such that $a_{ij}=0$ for $i>j$ is called *an upper triangular matrix*.

$$\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ 0 & a_{22} & \dots & a_{2n} \\ \cdot & \cdot & \dots & \cdot \\ 0 & 0 & \dots & a_{nn} \end{bmatrix}$$

Definition:

A square matrix such that $a_{ij}=0$ for $i<j$ is called *a lower triangular matrix*.

$$\begin{bmatrix} a_{11} & 0 & \dots & 0 \\ a_{21} & a_{22} & \dots & 0 \\ \cdot & \cdot & \dots & \cdot \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix}$$

Rectangular and Square Matrices

Diagonal and Identity Matrices

Definition:

A square matrix such that $a_{ij}=0$ for $i \neq j$ is called a diagonal matrix.

$$\begin{bmatrix} a_{11} & 0 & \dots & 0 \\ 0 & a_{22} & \dots & 0 \\ \cdot & \cdot & \dots & \cdot \\ 0 & 0 & \dots & a_{nn} \end{bmatrix}$$

Definition:

Every diagonal matrix in which $a_{ii}=1$ is called an identity matrix and is denoted by **I** or **I_n**

$$\mathbf{I} = \begin{bmatrix} 1 & 0 & \dots & 0 \\ 0 & 1 & \dots & 0 \\ \cdot & \cdot & \dots & \cdot \\ 0 & 0 & \dots & 1 \end{bmatrix}$$

Rectangular and Square Matrices

Matrix Equality

Two matrices **A** and **B** of the same dimension $m \times n$ are said to be equal if and only if all corresponding elements are equal, that is,

$$\mathbf{A} = \mathbf{B} \quad \Leftrightarrow \quad a_{ij} = b_{ij} \quad \text{for all } i, j.$$

Addition of Matrices

Let $\mathbf{A} = [a_{ij}]$ and $\mathbf{B} = [b_{ij}]$ be matrices of dimension $m \times n$. The sum of matrices **A** and **B** is the matrix $\mathbf{C} = [c_{ij}]$, denoted $\mathbf{C} = \mathbf{A} + \mathbf{B}$, whose elements are defined by:

$$c_{ij} = a_{ij} + b_{ij}, \quad i = 1, 2, \dots, m, \quad j = 1, 2, \dots, n.$$

Rectangular and Square Matrices

Addition of Matrices

$$\mathbf{A} + \mathbf{B} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} + \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & \dots & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mn} \end{bmatrix} = \begin{bmatrix} a_{11} + b_{11} & a_{12} + b_{12} & \dots & a_{1n} + b_{1n} \\ a_{21} + b_{21} & a_{22} + b_{22} & \dots & a_{2n} + b_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{m1} + b_{m1} & a_{m2} + b_{m2} & \dots & a_{mn} + b_{mn} \end{bmatrix}$$

$$\begin{aligned} \mathbf{A} + \mathbf{B} &= \begin{bmatrix} 1 & 0 & -2 & 4 \\ 5 & 2 & 1 & 0 \\ -3 & 4 & 1 & 2 \end{bmatrix} + \begin{bmatrix} 2 & -1 & 3 & 1 \\ -2 & 1 & 0 & 2 \\ 0 & 2 & 5 & 3 \end{bmatrix} = \\ &= \begin{bmatrix} 1+2 & 0+(-1) & -2+3 & 4+1 \\ 5+(-2) & 2+1 & 1+0 & 0+2 \\ -3+0 & 4+2 & 1+5 & 2+3 \end{bmatrix} = \begin{bmatrix} 3 & -1 & 1 & 5 \\ 3 & 3 & 1 & 2 \\ -3 & 6 & 6 & 5 \end{bmatrix} \end{aligned}$$

Rectangular and Square Matrices

Subtraction of Matrices

Subtraction of Matrices

Let $\mathbf{A} = [a_{ij}]$ and $\mathbf{B} = [b_{ij}]$ be matrices of dimension $m \times n$. The *difference* of matrices \mathbf{A} and \mathbf{B} is the matrix $\mathbf{C} = [c_{ij}]$, denoted $\mathbf{C} = \mathbf{A} - \mathbf{B}$, whose elements are defined by:

$$c_{ij} = a_{ij} - b_{ij}, \quad i = 1, 2, \dots, m, \quad j = 1, 2, \dots, n.$$

Rectangular and Square Matrices

Subtraction of Matrices

$$\mathbf{A} - \mathbf{B} = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix} - \begin{bmatrix} b_{11} & b_{12} & \dots & b_{1n} \\ b_{21} & b_{22} & \dots & b_{2n} \\ \vdots & \vdots & \dots & \vdots \\ b_{m1} & b_{m2} & \dots & b_{mn} \end{bmatrix} = \begin{bmatrix} a_{11} - b_{11} & a_{12} - b_{12} & \dots & a_{1n} - b_{1n} \\ a_{21} - b_{21} & a_{22} - b_{22} & \dots & a_{2n} - b_{2n} \\ \vdots & \vdots & \dots & \vdots \\ a_{m1} - b_{m1} & a_{m2} - b_{m2} & \dots & a_{mn} - b_{mn} \end{bmatrix}$$

$$\begin{aligned} \mathbf{A} - \mathbf{B} &= \begin{bmatrix} 1 & 0 & -2 & 4 \\ 5 & 2 & 1 & 0 \\ -3 & 4 & 1 & 2 \end{bmatrix} - \begin{bmatrix} 2 & -1 & 3 & 1 \\ -2 & 1 & 0 & 2 \\ 0 & 2 & 5 & 3 \end{bmatrix} = \\ &= \begin{bmatrix} 1-2 & 0-(-1) & -2-3 & 4-1 \\ 5-(-2) & 2-1 & 1-0 & 0-2 \\ -3-0 & 4-2 & 1-5 & 2-3 \end{bmatrix} = \begin{bmatrix} -1 & 1 & -5 & 3 \\ 7 & 1 & 1 & -2 \\ -3 & 2 & -4 & -1 \end{bmatrix} \end{aligned}$$

Rectangular and Square Matrices

Multiplication of a Matrix by a Scalar

Multiplication of a Matrix by a Scalar

Let $\mathbf{A} = [a_{ij}]$ be a matrix of dimension $m \times n$, and let c be a real number (a scalar). The product of the matrix \mathbf{A} by the scalar c is the matrix $\mathbf{B} = [b_{ij}]$, (denoted $\mathbf{B} = c\mathbf{A}$), whose elements are defined by:

$$b_{ij} = c \cdot a_{ij}, \quad i = 1, 2, \dots, m, \quad j = 1, 2, \dots, n.$$

$$c\mathbf{A} = 3 \begin{bmatrix} 1 & 0 & -2 & 4 \\ 5 & 2 & 1 & 0 \\ -3 & 4 & 1 & 2 \end{bmatrix} = \begin{bmatrix} 3 & 0 & -6 & 12 \\ 15 & 6 & 3 & 0 \\ -9 & 12 & 3 & 6 \end{bmatrix}$$

Properties of Matrix Addition and Scalar Multiplication

Let $\mathbf{A}, \mathbf{B}, \mathbf{C}$ be matrices of the same dimension $m \times n$,
and let $c, d \in \mathbb{R}$ be real numbers.

The following properties hold:

1. Commutativity:

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

2. Associativity:

$$(\mathbf{A} + \mathbf{B}) + \mathbf{C} = \mathbf{A} + (\mathbf{B} + \mathbf{C})$$

3. Additive Identity:

$$\mathbf{A} + \mathbf{0} = \mathbf{A}$$

4. Additive Inverse:

$$\mathbf{A} + (-\mathbf{A}) = \mathbf{0}$$

5. Distributivity (Matrix Addition):

$$c(\mathbf{A} + \mathbf{B}) = c\mathbf{A} + c\mathbf{B}$$

6. Distributivity (Scalar Addition):

$$(c + d)\mathbf{A} = c\mathbf{A} + d\mathbf{A}$$

7. Associativity (Scalars):

$$(cd)\mathbf{A} = c(d\mathbf{A})$$

8. Multiplicative Identity:

$$1 \cdot \mathbf{A} = \mathbf{A}$$

Rectangular and Square Matrices

Matrix Multiplication

Matrix Multiplication $\mathbf{A} \cdot \mathbf{B} = \mathbf{AB} = \mathbf{C}$:

The product $\mathbf{A} \cdot \mathbf{B}$ is defined only if the number of columns in \mathbf{A} equals the number of rows in \mathbf{B} .

Let $\mathbf{A}=[a_{ij}]$ be a matrix of dimension $m \times n$ and

$\mathbf{B}=[b_{jk}]$ a matrix of dimension $n \times p$.

The *product* of matrices \mathbf{A} and \mathbf{B} is a matrix $\mathbf{C}=[c_{ik}]$ of dimension $m \times p$, defined as:

$$\mathbf{C} = \mathbf{AB}, \quad c_{ik} = a_{i1}b_{1k} + a_{i2}b_{2k} + \dots + a_{in}b_{nk} = \sum_{j=1}^n a_{ij}b_{jk}$$

Remarks:

- Matrix multiplication is **not commutative**, i.e. in general $\mathbf{AB} \neq \mathbf{BA}$.
- However, for some special matrices (e.g. diagonal or scalar multiples of the identity), commutativity may hold.

Rectangular and Square Matrices

Matrix Multiplication — Example

$$\mathbf{AB} = \begin{bmatrix} 1 & 2 \\ 0 & -1 \end{bmatrix} \cdot \begin{bmatrix} 3 & 1 \\ 1 & 2 \end{bmatrix} = \begin{bmatrix} 1 \cdot 3 + 2 \cdot 1 & 1 \cdot 1 + 2 \cdot 2 \\ 0 \cdot 3 + (-1) \cdot 1 & 0 \cdot 1 + (-1) \cdot 2 \end{bmatrix} = \begin{bmatrix} 5 & 5 \\ -1 & -2 \end{bmatrix}$$

$$\mathbf{AB} = \begin{bmatrix} 1 & 0 & -1 \\ 5 & 2 & 3 \end{bmatrix} \cdot \begin{bmatrix} 2 & -1 & 3 & 1 \\ -2 & 1 & 0 & 2 \\ 0 & 2 & 5 & 3 \end{bmatrix} =$$
$$= \begin{bmatrix} 1 \cdot 2 + 0 \cdot (-2) + (-1) \cdot 0 & 1 \cdot (-1) + 0 \cdot 1 + (-1) \cdot 2 & 1 \cdot 3 + 0 \cdot 0 + (-1) \cdot 5 & 1 \cdot 1 + 0 \cdot 2 + (-1) \cdot 3 \\ 5 \cdot 2 + 2 \cdot (-2) + 3 \cdot 0 & 5 \cdot (-1) + 2 \cdot 1 + 3 \cdot 2 & 5 \cdot 3 + 2 \cdot 0 + 3 \cdot 5 & 5 \cdot 1 + 2 \cdot 2 + 3 \cdot 3 \end{bmatrix} =$$
$$= \begin{bmatrix} 2 & -3 & -2 & -2 \\ 6 & 3 & 30 & 18 \end{bmatrix}$$

Rectangular and Square Matrices

Matrix Transposition

Matrix Transposition

The *transpose* of a matrix \mathbf{A} , denoted \mathbf{A}^T is the matrix obtained by interchanging the rows and columns of \mathbf{A} .

$$(\mathbf{A}^T)_{ij} = a_{ji}, \quad \text{for all } i, j.$$

Example:

$$\mathbf{A} = \begin{bmatrix} 1 & 0 & -2 & 4 \\ 5 & 2 & 1 & 0 \\ -3 & 4 & 1 & 2 \end{bmatrix} \quad \mathbf{A}^T = \begin{bmatrix} 1 & 5 & -3 \\ 0 & 2 & 4 \\ -2 & 1 & 1 \\ 4 & 0 & 2 \end{bmatrix}$$

Rectangular and Square Matrices

Properties of Matrix Operations

$$\mathbf{A}(\mathbf{B} + \mathbf{C}) = \mathbf{AB} + \mathbf{AC}$$

$$(\mathbf{AB})\mathbf{C} = \mathbf{A}(\mathbf{BC})$$

$$(\mathbf{A} + \mathbf{B})\mathbf{C} = \mathbf{AC} + \mathbf{BC}$$

$$\mathbf{AI}_n = \mathbf{I}_m\mathbf{A} = \mathbf{A}$$

$$\mathbf{A}(c\mathbf{B}) = (c\mathbf{A})\mathbf{B} = c\mathbf{AB}$$

$$\mathbf{A}\mathbf{0}_{n \times p} = \mathbf{0}_{m \times p}$$

$$(\mathbf{A}^T)^T = \mathbf{A},$$

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

$$(c\mathbf{A})^T = c\mathbf{A}^T,$$

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

Square Matrices

Trace of a Matrix

Trace of a Matrix

The trace of a square matrix \mathbf{A} , denoted $\text{tr}(\mathbf{A})$, is the sum of the elements on its main diagonal:

$$\text{tr}(\mathbf{A}) = \sum_{i=1}^n a_{ii}.$$

$$\text{tr}(\mathbf{A}) = \text{tr} \left(\begin{bmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \cdot & \cdot & \dots & \cdot \\ a_{m1} & a_{m2} & \dots & a_{mm} \end{bmatrix} \right) = \sum_{i=1}^m a_{ii} = a_{11} + a_{22} + \dots + a_{mm}$$

$$\text{tr}(\mathbf{A}) = \text{tr} \left(\begin{bmatrix} 1 & -2 & 1 \\ 3 & 2 & 3 \\ -1 & 4 & 3 \end{bmatrix} \right) = 1 + 2 + 3 = 6$$

Square Matrices

Trace of a Matrix

$$\text{tr}(c\mathbf{A}) = c \cdot \text{tr}(\mathbf{A}) \quad \text{tr}(\mathbf{A} + \mathbf{B}) = \text{tr}(\mathbf{A}) + \text{tr}(\mathbf{B}) \quad \text{tr}(\mathbf{A}) = \text{tr}(\mathbf{A}^T)$$

$$\text{tr}(4\mathbf{A}) = \text{tr}\left(4 \begin{bmatrix} 1 & -2 & 1 \\ 3 & 2 & 3 \\ -1 & 4 & 3 \end{bmatrix}\right) = \text{tr}\left(\begin{bmatrix} 4 & -8 & 4 \\ 12 & 8 & 12 \\ -4 & 16 & 12 \end{bmatrix}\right) = 4 \cdot 6 = 24 \quad \text{tr}(\mathbf{A}) = \text{tr}\left(\begin{bmatrix} 1 & -2 & 1 \\ 3 & 2 & 3 \\ -1 & 4 & 3 \end{bmatrix}\right) = 6 = \text{tr}(\mathbf{A}^T) = \text{tr}\left(\begin{bmatrix} 1 & 3 & -1 \\ -2 & 2 & 4 \\ 1 & 3 & 3 \end{bmatrix}\right)$$

$$\text{tr}(\mathbf{A} + \mathbf{B}) = \text{tr}(\mathbf{A}) + \text{tr}(\mathbf{B}) = \text{tr}\left(\begin{bmatrix} 1 & -2 & 1 \\ 3 & 2 & 3 \\ -1 & 4 & 3 \end{bmatrix}\right) + \text{tr}\left(\begin{bmatrix} 1 & -1 & 1 \\ 1 & 1 & 1 \\ -1 & 1 & 1 \end{bmatrix}\right) = 6 + 3 = 9$$

Linearly Independent Vectors

Definition:

A family of vectors $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_k$ is said to be *linearly independent* if the only solution of the equation

$$c_1\mathbf{a}_1 + c_2\mathbf{a}_2 + \cdots + c_k\mathbf{a}_k = \mathbf{0}$$

is

$$c_1 = c_2 = \cdots = c_k = 0.$$

Note:

If the above equation also has a non-zero solution, then the vectors $\mathbf{a}_1, \mathbf{a}_2, \dots, \mathbf{a}_k$ are *linearly dependent*.

Rectangular and Square Matrices

Rank of a Matrix and Non-Singular Matrices

Definition:

The rank of a matrix A is the maximum number of linearly independent vectors (rows or columns) in the matrix. It is denoted by $\text{rank } A$ or $r_a = r_z A$

Definition:

The rank of a matrix is equal to the highest order of any non-zero determinant of its square submatrices (i.e. the highest order of its non-singular minor).
(see L. 3 and 4).

In practice, the rank of a matrix A is found by transforming it into its *echelon form* using *elementary operations*.

Rectangular and Square Matrices

Echelon (Canonical) Form of a Matrix

The *echelon form* (or row-echelon form) of a matrix \mathbf{A} is obtained by performing a sequence of elementary transformations on the rows (and possibly columns) of \mathbf{A} .

In echelon form:

- all zero rows, if any, appear at the bottom of the matrix,
- the leading non-zero entry in each non-zero row lies to the right of the leading entry in the row above.

$$\mathbf{A} = \begin{bmatrix} \mathbf{I}_k & \mathbf{R} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \Rightarrow \text{rz}\mathbf{A} = k$$

$$\mathbf{A} = \begin{bmatrix} 5 & 2 & 1 & -2 \\ -1 & 3 & 0 & -3 \\ 0 & 2 & -1 & -2 \\ 1 & -3 & 0 & 3 \\ 10 & 4 & 2 & -4 \end{bmatrix} \rightarrow \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = \boxed{\begin{bmatrix} \mathbf{I}_3 & \mathbf{0} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \Rightarrow \text{rz}\mathbf{A} = 3}$$

Elementary Transformations Used to Determine the Rank

1. Add to one row another row multiplied by a non-zero scalar:

$$W_i \rightarrow W_i + cW_j$$

2. Add to one column another column multiplied by a non-zero scalar:

$$K_i \rightarrow K_i + cK_j$$

3. Multiply a row by a non-zero scalar:

$$W_i \rightarrow cW_i$$

4. Multiply a column by a non-zero scalar:

$$K_i \rightarrow cK_i$$

5. Interchange two rows:

$$W_i \leftrightarrow W_j$$

6. Interchange two columns:

$$K_i \leftrightarrow K_j$$

Rectangular and Square Matrices
Rank of a Matrix — Example

Example:

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

$$\Rightarrow r\mathbf{z}\mathbf{A} = 3$$

Rectangular and Square Matrices

Linearly Independent Vectors

In \mathbb{R}^3

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

Since $\text{rank } \mathbf{A} = 3$, both the column vectors and the row vectors of matrix \mathbf{A} are linearly independent.

$$\text{rank}(\mathbf{A}) = 3 \Rightarrow c_1 = c_2 = c_3 = 0$$

$$\mathbf{a}_1 = \begin{bmatrix} 5 \\ -1 \\ 0 \end{bmatrix}, \mathbf{a}_2 = \begin{bmatrix} 2 \\ 3 \\ 2 \end{bmatrix}, \mathbf{a}_3 = \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix}$$

$$c_1\mathbf{a}_1 + c_2\mathbf{a}_2 + c_3\mathbf{a}_3 = \mathbf{0}$$

$$c_1 \begin{bmatrix} 5 \\ -1 \\ 0 \end{bmatrix} + c_2 \begin{bmatrix} 2 \\ 3 \\ 2 \end{bmatrix} + c_3 \begin{bmatrix} 1 \\ 0 \\ -1 \end{bmatrix} = \mathbf{0}$$

Rectangular and Square Matrices

Echelon (Canonical) Form of a Matrix

Example:

$$\begin{aligned}
 r\mathbf{z}\mathbf{A} &:= r\mathbf{z} \begin{bmatrix} 1 & 2 & 3 & -3 \\ -1 & -3 & 5 & 3 \\ 3 & 6 & 9 & -9 \\ 1 & 1 & 11 & -3 \end{bmatrix} \xrightarrow{W_2 \rightarrow W_2 + W_1} r\mathbf{z} \begin{bmatrix} 1 & 2 & 3 & -3 \\ 0 & -1 & 8 & 0 \\ 3 & 6 & 9 & -9 \\ 1 & 1 & 11 & -3 \end{bmatrix} \xrightarrow{W_3 \rightarrow W_3 - 3W_1} \\
 &= r\mathbf{z} \begin{bmatrix} 1 & 2 & 3 & -3 \\ 0 & -1 & 8 & 0 \\ 0 & 0 & 0 & 0 \\ 1 & 1 & 11 & -3 \end{bmatrix} \xrightarrow{W_4 \rightarrow W_4 - W_1} r\mathbf{z} \begin{bmatrix} 1 & 2 & 3 & -3 \\ 0 & -1 & 8 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & -1 & 8 & 0 \end{bmatrix} \xrightarrow{W_4 \rightarrow W_4 - W_2} \\
 &= r\mathbf{z} \begin{bmatrix} 1 & 2 & 3 & -3 \\ 0 & -1 & 8 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \xrightarrow{\substack{K_2 \rightarrow K_2 - 2K_1 \\ K_2 \rightarrow (-1)K_2}} r\mathbf{z} \begin{bmatrix} 1 & 0 & 3 & -3 \\ 0 & 1 & 8 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} = r\mathbf{z} \begin{bmatrix} \mathbf{I} & \mathbf{R} \\ \mathbf{0} & \mathbf{0} \end{bmatrix} \Rightarrow r\mathbf{z}\mathbf{A} = 2
 \end{aligned}$$

Echelon form of a Matrix

Square Matrices

Symmetric Matrix :

A *symmetric* matrix is a square matrix \mathbf{A} such that $\mathbf{A}=\mathbf{A}^T$. That is, the matrix remains unchanged when transposed.

$$\mathbf{A} = \begin{bmatrix} a & d & e \\ d & b & f \\ e & f & c \end{bmatrix} = \mathbf{A}^T \quad \mathbf{A} + \mathbf{A}^T = ?$$

Skew-Symmetric Matrix :

A *skew-symmetric* matrix (also called antisymmetric) is a square matrix \mathbf{A} satisfying the relation $\mathbf{A}=-\mathbf{A}^T$.

$$\mathbf{A} = \begin{bmatrix} 0 & d & e \\ -d & 0 & f \\ -e & -f & 0 \end{bmatrix} = -\mathbf{A}^T \quad \mathbf{A} - \mathbf{A}^T = ?$$

Remark:

For every skew-symmetric matrix, all elements on the main diagonal are equal to zero.

Square Matrices

Hilbert Matrix:

A Hilbert matrix is a symmetric square matrix $\mathbf{A}=[1/(i+j)]$, where $i, j = 1, 2, \dots, m$

$$\mathbf{A} = \begin{bmatrix} \frac{1}{1+1} & \frac{1}{1+2} & \frac{1}{1+3} \\ \frac{1}{2+1} & \frac{1}{2+2} & \frac{1}{2+3} \\ \frac{1}{3+1} & \frac{1}{3+2} & \frac{1}{3+3} \end{bmatrix} = \mathbf{A}^T$$

Commutative Matrices

Two square matrices \mathbf{A} and \mathbf{B} are said to be commutative if their product does not depend on the order of multiplication, i.e.

$$\mathbf{AB} = \mathbf{BA}.$$