Matrix Operations

- Addition
 - \circ Two matrices A and B must have the same dimensions
 - Add the individual elements of the matrix

$$\circ \quad A+B = \begin{pmatrix} a_{11}+b_{11} & a_{12}+b_{12} & \cdots & a_{1n}+b_{1n} \\ a_{21}+b_{21} & a_{22}+b_{22} & \cdots & a_{2n}+b_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1}+b_{m1} & a_{m2}+b_{m2} & \cdots & a_{mn}+b_{mn} \end{pmatrix}$$

• Multiplication

• Scalar: multiply each element of the matrix by the scalar quantity

•
$$cA = \begin{pmatrix} ca_{11} & ca_{12} & \cdots & ca_{1n} \\ ca_{21} & ca_{22} & \cdots & ca_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ ca_{m1} & ca_{m2} & \cdots & ca_{mn} \end{pmatrix}$$

- Matrix and vector multiplication
 - In order for a matrix A and B to be multiplied, the number of columns of A must equal the numbers of rows of B.
 - Each entry of AB at position (i, j) is the dot product of the *i*th row vector of A and the *j*th column vector of B.
 - i.e. $AB_{ij} = \vec{a}_i \cdot \vec{b}_j$
 - *AB* will have the dimensions of the number of rows of *A* by the number of columns of *B*.

• Example: Let
$$A = \begin{pmatrix} 2 & 5 \\ -1 & 3 \\ 4 & 2 \end{pmatrix}$$
 and $B = \begin{pmatrix} 3 \\ -2 \end{pmatrix}$. $AB = \begin{pmatrix} -4 \\ -9 \\ 8 \end{pmatrix}$

- The best way to not screw up is to write your product matrix in the middle with *A* on the left and *B* on top.
- $AB \neq BA$ (matrix multiplication is not commutative).

• Transposition

• The transposed matrix A^{T} is the matrix "reflected" across its diagonal.

$$\circ \quad \text{If } A = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{pmatrix}, \text{ then } A^T = \begin{pmatrix} a_{11} & a_{21} & \cdots & a_{m1} \\ a_{12} & a_{22} & \cdots & a_{m2} \\ \vdots & \vdots & \ddots & \vdots \\ a_{1n} & a_{2n} & \cdots & a_{mn} \end{pmatrix}$$

- If A is an $m \times n$ matrix, then A^T is an $n \times m$ matrix.
- \circ A^{T} is also unique to A. The transpose of A^{T} is A.

$$\circ \quad (A+B)^T = A^T + B^T \qquad (cA)^T = cA^T$$

 $\circ \quad (AB)^{T} = B^{T} A^{T} \qquad (A^{T})^{-1} = (A^{-1})^{T}$