

Section 3.2: Matrix Algebra

Wednesday, October 3, 2018 11:55 AM

handout: look at first group: Algebraic properties = addition and scalar mult

definition: $c_1 A_1 + c_2 A_2 + \dots + c_n A_n$
is a linear combination of the matrices $A_1, A_2, A_3, \dots, A_n$

example: Is $B = \begin{bmatrix} 2 & 1 \\ -3 & 2 \end{bmatrix}$ a LC of

$$A_1 = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix}, A_2 = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}, \text{ and } A_3 = \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} ?$$

answer: $\begin{bmatrix} 2 & 1 \\ -3 & 2 \end{bmatrix} = c_1 \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} + c_2 \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix} + c_3 \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix}$

$$\begin{aligned} 2 &= c_2 + c_3 \\ 1 &= c_1 + c_3 \\ -3 &= -c_1 + c_3 \\ 2 &= c_2 + c_3 \end{aligned}$$

$$\left[\begin{array}{ccc|c} 0 & 1 & 1 & 2 \\ 1 & 0 & 1 & 1 \\ -1 & 0 & 1 & -3 \\ 0 & 1 & 1 & 2 \end{array} \right] \xrightarrow{\text{RREF}} \left[\begin{array}{ccc|c} c_1 & c_2 & c_3 & \\ 1 & 0 & 0 & 2 \\ 0 & 1 & 0 & 3 \\ 0 & 0 & 1 & -1 \\ 0 & 0 & 0 & 0 \end{array} \right]$$

$$c_1 = 2$$

$$c_2 = 3$$

$$c_3 = -1$$

so $B = 2A_1 + 3A_2 - A_3$, and yes

definition: the span of a set of $M \times N$ matrices is the set of all linear combinations of the matrices

so, from our previous example,

$$B \text{ is in } \text{span}(A_1, A_2, A_3)$$

definition: matrices $A_1, A_2, A_3, \dots, A_n$ are linearly independent (LI) if

$$c_1 A_1 + c_2 A_2 + \dots + c_n A_n = 0$$

only has the trivial solution

$$c_1 = c_2 = c_3 = \dots = c_n = 0$$

otherwise they are linearly dependent (LD).