

Matrices: Notation & Terminology

$$\begin{pmatrix} 1 & 5 & 3 \\ 2 & 0 & -\frac{1}{2} \end{pmatrix}, \begin{bmatrix} 2 & 4 \\ 3 & -1 \\ 0 & 10 \end{bmatrix}, \begin{vmatrix} 2 & 5 \\ 3 & -6 \end{vmatrix}$$

$$A = (a_{ij}), A_{ij}$$

$n \times m$

column vector

row vector

square

diagonal

upper triangular

lower triangular

A' , A^T , $|A|$, $\det(A)$, $\text{tr}(A)$

I_n identity matrix

$O_{n \times m}$ zero matrix

invertible, nonsingular, A^{-1}

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(1,2)th entry

row 1 → $\begin{pmatrix} 1 & 5 & 3 \end{pmatrix}$
 2 → $\begin{pmatrix} 2 & 0 & -\frac{1}{2} \end{pmatrix}$

column 1 2 3

$\begin{bmatrix} 2 & 4 \\ 3 & -1 \\ 0 & 10 \end{bmatrix} = A$

~~$\begin{Bmatrix} 1 & 2 \\ 3 & 4 \end{Bmatrix}$~~

$\begin{vmatrix} 2 & 5 \\ 3 & -6 \end{vmatrix} = \text{determinant of } \begin{pmatrix} 2 & 5 \\ 3 & -6 \end{pmatrix}$

A_{ij}

$A_{3,2} = 10, A_{2,1} = 3$

$B = (B_{ij}) = \begin{pmatrix} B_{11} & B_{12} & \dots & B_{1m} \\ B_{21} & B_{22} & \dots & B_{2m} \\ \vdots & & \ddots & \vdots \\ B_{n1} & B_{n2} & \dots & B_{nm} \end{pmatrix}$

$n \times m$

A is a 3×2 matrix

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column vector $n \times 1$ matrix eg. $\begin{pmatrix} 5 \\ 2 \\ 6 \end{pmatrix} = a$ $\begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_n \end{pmatrix} = \underline{x}$

row vector $1 \times m$ matrix $(7 \ 2 \ 4) = \underline{u}$ $(z_1, z_2, \dots, z_m) = \underline{z}$

Square $n \times n$ matrix $\begin{pmatrix} 5 & 3 \\ 2 & 7 \end{pmatrix}$, $\begin{pmatrix} 10 & 7 & 2 \\ 0 & 9 & 5 \\ 1 & -2 & 6 \end{pmatrix}$

diagonal $a_{ij} = 0$ if $i \neq j$ $\begin{pmatrix} a_{11} & & 0 \\ & a_{22} & \\ 0 & & \ddots & \\ & & & a_{nn} \end{pmatrix}$ eg. $\begin{pmatrix} 2 & 0 \\ 0 & 3 \end{pmatrix}$, $\begin{pmatrix} 5 & 0 \\ 0 & 0 \end{pmatrix}$, $\begin{pmatrix} 7 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 0 \end{pmatrix}$

upper triangular $a_{ij} = 0$ if $i > j$ $\begin{pmatrix} a_{11} & a_{12} & & \\ 0 & a_{22} & & \\ \vdots & 0 & \ddots & \\ 0 & & & a_{nn} \end{pmatrix}$ eg. $\begin{pmatrix} 3 & 2 & 0 \\ 0 & 4 & 7 \\ 0 & 0 & 1 \end{pmatrix}$

lower triangular $a_{ij} = 0$ if $i < j$ $\begin{pmatrix} a_{11} & 0 & 0 & \dots & 0 \\ a_{21} & a_{22} & 0 & \dots & 0 \\ \vdots & & & \ddots & \\ & & & & a_{nn} \end{pmatrix}$

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I_n identity matrix

$n \times n$ matrix whose (i,j) th entry is $\begin{cases} 1 & \text{if } i=j \\ 0 & \text{if } i \neq j \end{cases}$

$$I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, \quad I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$O_{n \times m}$ zero matrix

$$O_{2 \times 3} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$O_{2 \times 2} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$O = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

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A' , A^T

If $A = (a_{ij})$ is an $n \times m$ matrix

Then the transpose of A , $A' = A^T = (a_{ji})$ is $m \times n$

$$A = \begin{pmatrix} 2 & 7 & 5 \\ 3 & 6 & a \end{pmatrix}, \quad A' = \begin{pmatrix} 2 & 3 \\ 7 & 6 \\ 5 & a \end{pmatrix}$$

$$\begin{pmatrix} 3 & 7 \\ 10 & 0 \end{pmatrix}^T = \begin{pmatrix} 3 & 10 \\ 7 & 0 \end{pmatrix}$$

$\text{tr}(A)$

If $A = (a_{ij})$ is $n \times n$ matrix, then

the trace of A , $\text{tr}(A) = a_{11} + a_{22} + \dots + a_{nn}$

$$\text{tr} \begin{pmatrix} 3 & 7 & 9 \\ 2 & 4 & 6 \\ 0 & 1 & 5 \end{pmatrix} = 3 + 4 + 5 = 12$$

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$|A|, \det(A)$

If A is a square matrix, then it has a determinant

$\det(A), |A|$

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc.$$

eg $X = \begin{pmatrix} 3 & 1 \\ 2 & 4 \end{pmatrix}$,

$$\begin{aligned} |X| &= 3 \times 4 - 1 \times 2 \\ &= 12 - 2 \\ &= 10 \end{aligned}$$

invertible, nonsingular

If A is an $n \times n$ matrix.

Then A is invertible if there is some $n \times n$ matrix B with

$$\det(X) = 10$$

$$\begin{vmatrix} 3 & 1 \\ 2 & 4 \end{vmatrix} = 10$$

A^{-1}

$$AB = BA = I_n$$

inverse $B = A^{-1}$