

Chapter One

S₁- Matrices

المصفوفات

(1) Matrix

Def :- The **matrix** is any rectangular array of real or complex number , which has **m rows** and **n columns** , which we can be written of the form

$$A = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ \vdots & & & \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} m * n$$

Or $A = (a_{ij}) m * n$, for each $i = 1, \dots, m$, $j = 1, \dots, n$

Def :- The number of rows and columns is called *the size* , or **dimension** of matrix and denoted by (**m * n**) and read it as follows (**m by n**) matrix)

Ex :-

$$A = \begin{pmatrix} 1 & -6 & 1/8 \\ -5 & 1/2 & 0 \\ 9 & 0 & -4 \end{pmatrix} 3 * 3 , B = \begin{pmatrix} -1 & 8 & 9/4 & 0 \\ 11 & 4/7 & -13 & 2 \\ 1 & -12 & 0 & 9 \end{pmatrix} 3 * 4$$

(2) Operations of Matrices

(a) Equality of Matrices

تساوي المصفوفات

Def :- The two matrices are **equal** if they have the **same dimension** and their corresponding elements are equal

$$\underline{\text{Ex:}} \quad A = \begin{pmatrix} -4 & 2 & 5 & 8 & 0 \\ 1/4 & 9 & 0 & -1 & 5 \end{pmatrix} 2 * 5 , \quad B = \begin{pmatrix} -4 & 2 & 5 & 8 & 0 \\ 1/4 & 9 & 0 & -1 & 5 \end{pmatrix} 2 * 5$$

Ex2 :-

$$\text{Let } H = \begin{pmatrix} -5 & 1 & 1/7 \\ 8 & 16 & 0 \end{pmatrix} 2 * 3 , D = \begin{pmatrix} -5 & 1 & 1/7 \\ -8 & 16 & 0 \end{pmatrix} 2 * 3$$

Then $A = B$, but $H \neq D$ since $8 = h_{21} \neq d_{21} = -8$

(b) Sum and Subtraction of matrices جمع وطرح المصفوفات

Def :- 1- Let A and B be two matrices **of the same order** then the sum of A and B denoted by $A + B$, can be found by **sum the corresponding elements** of A and B

In other words , if $A = (a_{ij}) m \times n$, $B = (b_{ij}) m \times n$

$$\text{Then } A + B = (a_{ij}) m \times n + (b_{ij}) m \times n$$

$$= \begin{bmatrix} (a_{ij} + b_{ij}) \end{bmatrix} m \times n$$

2- Also we can defined the subtraction of matrices with same conditions of the Sum as follows:

$$A - B = (a_{ij}) m \times n - (b_{ij}) m \times n$$

$$= \begin{bmatrix} (a_{ij} - b_{ij}) \end{bmatrix} m \times n$$

Ex :-

$$\text{Let } A = \begin{pmatrix} -5 & 9 & 0 \\ 6 & -4 & 13 \end{pmatrix} 2 \times 3, B = \begin{pmatrix} 15 & 4 & 0 \\ 1 & -3 & -5 \end{pmatrix} 2 \times 3$$

Find $A + B$ and $A - B$

Sol:-

$$A + B = \begin{pmatrix} -5+15 & 9+4 & 0+0 \\ 6+1 & -4+(-3) & 13+(-5) \\ -20 & 5 & 0 \end{pmatrix} = \begin{pmatrix} 10 & 13 & 0 \\ 7 & -7 & 8 \end{pmatrix} 2 \times 3$$

$$A - B = \begin{pmatrix} 5 & -1 & 18 \end{pmatrix} 2 \times 3$$

(C) Multiplication by scalar number

الضرب بعدد

Def :- The product of a matrix $A_{m \times n}$ **by scalar number k** denoted by $(kA)_{m \times n}$, is a matrix founded by multiplying each elements of A by k .

By other words, $kA = k(a_{ij}) m \times n = (ka_{ij}) m \times n$, for each $i = 1, \dots, m$, $j = 1, \dots, n$

Ex :- Let

$$A = \begin{pmatrix} 3 & 1 & 1/8 \\ 5 & 0 & -2 \\ -5 & 1/7 & 6 \end{pmatrix} 3 \times 3, k = 4 \text{ find } k \cdot A$$

Sol :-

$$KA = \begin{pmatrix} 12 & 4 & 1/2 \\ 20 & 0 & -8 \\ -20 & 4/7 & 24 \end{pmatrix} 3 \times 3$$

Exc :-

$$A = \begin{pmatrix} 6 & -2 & 1/7 \\ -5 & 1/3 & 0 \\ 8 & 11 & -0 \end{pmatrix} \quad 3 \times 3, \quad B = \begin{pmatrix} -2 & 3 & 6/5 & 0 \\ 0 & 1 & -10 & 9 \\ 1 & -8 & 0 & 0 \end{pmatrix} \quad 3 \times 4$$

$k = -1/5$ then find $A - B$, $A + k B$, $k(B - A)$

(d) Matrices product

ضرب المصفوفات

Def :- The product of two matrices A and B is defined only on the assumption that **the number of columns in A is equal to the number of rows in B**

.Now ; if $A = (a_{ij})m \times p$ and $B = (b_{ij})p \times n$

$$\text{then } (AB) = \sum_{k=1}^p a_{ik} \cdot b_{kj} = (c_{ij}) m \times n = C.$$

Ex :-

$$A = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{pmatrix} \quad 3 \times 3, \quad B = \begin{pmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{pmatrix} \quad 3 \times 2$$

Find $A \cdot B$

Sol :-

$$AB = \begin{pmatrix} a_{11}b_{11} + a_{12}b_{21} + a_{13}b_{31} & a_{11}b_{12} + a_{12}b_{22} + a_{13}b_{32} \\ a_{21}b_{11} + a_{22}b_{21} + a_{23}b_{31} & a_{21}b_{12} + a_{22}b_{22} + a_{23}b_{32} \\ a_{31}b_{11} + a_{32}b_{21} + a_{33}b_{31} & a_{31}b_{12} + a_{32}b_{22} + a_{33}b_{32} \end{pmatrix} \quad 3 \times 2$$

Ex :- Let

$$A = \begin{pmatrix} 2 & 0 & -3 \\ -1 & 0 & 4 \end{pmatrix} \quad 2 \times 3, \quad B = \begin{pmatrix} -3 & 2 \\ 7 & 3 \\ 0 & -1 \end{pmatrix} \quad 3 \times 2$$

find $A \cdot B$

Sol :-

$$A \cdot B = \begin{pmatrix} (2)(-3) + (0)(7) + (-3)(0) & (2)(2) + (0)(3) + (-3)(-1) \\ (-1)(-3) + (0)(7) + (4)(0) & (-1)(2) + (0)(3) + (4)(-1) \end{pmatrix}$$

$$= \begin{pmatrix} -6 & 7 \\ 3 & -6 \end{pmatrix} \quad 2 \times 2$$

Exc:- (H .W)

Let

$$A = \begin{pmatrix} 5 & -4 & 0 \\ 0 & 6 & 1 \\ 8 & 3 & 0 \end{pmatrix} \quad 3 \times 3, \quad B = \begin{pmatrix} 8 & 0 & -1 \\ 5 & -1 & 4 \\ 2 & 9 & 0 \end{pmatrix} \quad 3 \times 3, \quad C = \begin{pmatrix} 4 & 1 \\ 0 & -8 \\ 3 & 0 \end{pmatrix} \quad 3 \times 2$$

Find $(AB), (BC), (CA), (A+B), (AC)+C, 9(AC), 12(AC)-4(BC)$

Theorem (1)

if A, B, C be matrices and K real number then

$$(1) A + (B + C) = (A + B) + C$$

$$(2) A + B = B + A$$

$$(3) K(A + B) = KA + KB$$

$$(4) A(BC) = (AB)C$$

$$(5) A(B + C) = AB + AC$$

Proof :-

$$(1) \text{ Let } A = (aij)m \times n, B = (bij)m \times n, C = (cij)m \times n$$

L.H.S

$$A + \{B + C\} = (aij)m \times n + \{(bij)m \times n + (cij)m \times n\}$$

$$= (aij)m \times n + \{(bij + cij)m \times n\} \quad (\text{by Sum law})$$

$$= \{(aij + bij + cij)m \times n\} \quad (\text{by Sum law})$$

since aij, bij, cij are elements in R then they have associative property

$$= \{(aij + bij) + cij\}m \times n$$

$$= \{(aij + bij)m \times n + (cij)m \times n\}$$

$$= \{(aij)m \times n + (bij)m \times n\} + (cij)m \times n$$

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

Remarks :-

(1) matrices multiplication is not commutative

$$\textcolor{red}{AB \neq BA}$$

$$\text{Ex :- Let } A = \begin{pmatrix} 2 & 3 \\ -1 & 0 \end{pmatrix}, B = \begin{pmatrix} 1 & -1 \\ 0 & 4 \end{pmatrix}$$

$$AB = \begin{pmatrix} 2 & 10 \\ -1 & 1 \end{pmatrix}, BA = \begin{pmatrix} 3 & 3 \\ -4 & 0 \end{pmatrix}$$

(2) AB may be equal to 0 with neither A nor B equal to 0

i.e $\textcolor{red}{AB = 0, \text{ but } A \neq 0, B \neq 0}$

Ex :-

$$B = \begin{pmatrix} -2 & 4 \\ 1 & -2 \end{pmatrix}, A = \begin{pmatrix} 1 & 2 \\ -1 & -2 \end{pmatrix}$$

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

(3) IF $A \cdot B = A \cdot C$ that is not necessary to be $B = C$

Ex:-

$$A = \begin{pmatrix} 2 & 4 \\ 4 & 8 \end{pmatrix}, B = \begin{pmatrix} 4 & 2 \\ 6 & 4 \end{pmatrix}, C = \begin{pmatrix} -4 & 14 \\ 10 & -2 \end{pmatrix}$$

$$AB = \begin{pmatrix} 32 & 20 \\ 64 & 40 \end{pmatrix}, AC = \begin{pmatrix} 32 & 20 \\ 64 & 40 \end{pmatrix}$$

Kinds of Matrices

أنواع المصفوفات

(1) **zero matrix** :- is a matrix all of whose elements are zero and is denoted by $O_{m \times n}$

Ex:-

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

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

(2) **square matrix** :- is a matrix has the same number of rows and columns

Ex:-

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

Remarks :-

(1) square matrix has (**main diagonal**) with its elements

$$a_{11}, a_{22}, a_{33}$$

(2) the **trace** of matrix is the sum of elements of the main diagonal

i.e if $A = (a_{ij})_{n \times n}$

$$\begin{aligned} T(A) &= \sum a_{ii} \\ &= a_{11} + a_{22} + \dots + a_{nn} \end{aligned}$$

Ex:- let

$$A = \begin{pmatrix} -7 & 3 & 9 \\ 0 & 5 & -8 \\ 2 & 6 & 12 \end{pmatrix} \quad \text{find } T(A)$$

sol :-

$$T(A) = (-7) + (5) + (12) = 10$$

(3) Diagonal matrix :- is a square matrix which all elements are zero except elements of diagonal

Ex:-

$$A = \begin{pmatrix} -7 & 0 & 0 \\ 0 & 33 & 0 \\ 0 & 0 & 44 \end{pmatrix} \quad 3*3$$

(4) Row matrix :- a matrix with only one row and (n) columns

Ex:-

$$A = [3 \quad 0 \quad 7 \quad 0 \quad 1/9 \quad 2 \quad 4] \quad 1*7$$

(5) Column matrix :- a matrix with only one column and (m) rows

Ex:-

$$A = \begin{bmatrix} 5 \\ 3 \\ 7 \\ 9 \\ 0 \\ 2 \end{bmatrix} \quad 6*1$$

(6) Lower triangular matrix :- a square matrix $A = (a_{ij})_{n*n}$ such that $a_{ij} = 0$ for all $i < j$

Ex:-

$$A = \begin{pmatrix} 22 & 0 & 0 \\ 7 & 8 & 0 \\ 0 & 9 & 2 \end{pmatrix} \quad 3*3$$

(7) upper triangular matrix :- a square matrix $A = (a_{ij})_{n * n}$ such that $a_{ij} = 0$ for all $i > j$

Ex:-

$$A = \begin{pmatrix} 33 & 2 & 7 \\ 0 & 4 & -55 \\ 0 & 0 & 1/9 \end{pmatrix} \quad 3*3$$

(8) Identity matrix :- a square matrix of order n which every diagonal elements are equal to 1 and other elements are equal to 0 denoted by I_n

Ex:-

$$I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}, I_3 = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad 3 \times 3$$

Note :- let A $n \times n$ be a matrix and I_n be identity matrix then

$$A \cdot I = I \cdot A = A$$

Special Matrices

المصفوفات الخاصة

(1) Periodic Matrix

المصفوفة الدورية

Def :- A matrix A such that $A^{K+1} = A$ is called **periodic matrix**, where K is positive integer number.

Ex :- Show that A is periodic matrix of degree two

$$A = \begin{pmatrix} 1 & -2 & -6 \\ -3 & 2 & 9 \\ 2 & 0 & 3 \end{pmatrix} \quad 3 \times 3$$

(2) Idempotent Matrix

مصفوفة متساوية القوى

Def :- A matrix A such that $A^2 = A$ is called **Idempotent matrix**

Ex :- Zero matrix is idempotent matrix.

H.W :- Give an example of an idempotent and periodic matrix.

(3) Nilpotent Matrix

المصفوفة معدومة القوى

Def :- A matrix A such that $A^P = 0$ is called **Nilpotent matrix**, where P is positive integer number.

Ex :- Show that A is nilpotent matrix of degree two

$$A = \begin{pmatrix} 1 & -3 & -4 \\ -1 & 3 & 4 \\ 1 & -3 & -4 \end{pmatrix}_{3*3}$$

Sol:-

$$A^2 = \begin{pmatrix} 1 & -3 & -4 \\ -1 & 3 & 4 \\ 1 & -3 & -4 \end{pmatrix} \cdot \begin{pmatrix} 1 & -3 & -4 \\ -1 & 3 & 4 \\ 1 & -3 & -4 \end{pmatrix} = \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix}$$

$$A^2 = A \cdot A = 0$$

(4)Transpose Of Matrix

منقول المصفوفة (مدور المصفوفة)

Def :- If $A = (a_{ij})_{n*m}$ then the matrix $A^T = (a_{ji})_{m*n}$ obtained by interchanging rows and columns is called **Transpose** of A

ملاحظة :- اي ان A^T هي مصفوفة ناتجة من استبدال الاعمدة بدل الصفوف وبالعكس في المصفوفة . A

Ex :-

$$A = \begin{pmatrix} 6 & 1 & -14 & 8 \\ -3 & 0 & 5 & 7 \\ 0 & -1/4 & 2 & 0 \end{pmatrix}_{3*4}$$

$$A^T = \begin{pmatrix} 6 & -3 & 0 \\ 1 & 0 & -1/4 \\ -14 & 5 & 2 \\ 8 & 7 & 0 \end{pmatrix}_{4*3}$$

Theorem :- if A^T and B^T are transpose of A and B , and if K is any scalar number then :-

$$(1) (A^T)^T = A$$

$$(2) (A+B)^T = A^T + B^T$$

$$(3) (AB)^T = B^T \cdot A^T$$

$$(4) (kA)^T = k A^T$$

(1) let $A = (a_{ij}) m \times n$

$L . H . S$

نأخذ الطرف اليسار

$$\begin{aligned} (A^T)^T &= ((a_{ij})^T m \times n)^T \\ &= ((a_{ji}) n \times m)^T && \text{by } \{ (a_{ij})^T m \times n = (a_{ji}) n \times m \} \\ &= (a_{ij}) m \times n && \text{by } \{ (a_{ij})^T m \times n = (a_{ji}) n \times m \} \\ &= A \end{aligned}$$

(2) let $A = (a_{ij}) m \times n$, $B = (b_{ij}) m \times n$

then $A^T = (a_{ji}) n \times m$, $B^T = (b_{ji}) n \times m$ by $\{ (a_{ij})^T m \times n = (a_{ji}) n \times m \}$

$L . H . S$

نأخذ الطرف اليسار

$$\begin{aligned} (A+B)^T &= [(a_{ij})m \times n + (b_{ij})m \times n]^T \\ &= [(a_{ij} + b_{ij}) m \times n]^T && \text{by } \{ (a_{ij})m \times n + (b_{ij})m \times n = (a_{ij} + b_{ij}) m \times n \} \\ &= [(c_{ij}) m \times n]^T && \text{by } \{ (a_{ij})^T m \times n = (a_{ji}) n \times m \} \end{aligned}$$

$$= [(c_{ji}) n \times m]$$

$$= [(a_{ji} + b_{ji}) n \times m]$$

$$= (a_{ji}) n \times m + (b_{ji}) n \times m$$

$$= A^T + B^T$$

H.W :- prove (3,4)

(5) Symmetric Matrix

المصفوفة المتناظرة

Def :- A square matrix A such that $A = A^T$ is called **Symmetric Matrix**.

Ex:- Define and give an example of a symmetric matrix

Sol :-

$$A = \begin{pmatrix} 3 & 7 & 2 \\ 7 & 8 & 3 \\ 2 & 3 & 9 \end{pmatrix}, \quad A^T = \begin{pmatrix} 3 & 7 & 2 \\ 7 & 8 & 3 \\ 2 & 3 & 9 \end{pmatrix}$$

$$A = A^T$$

Then A Symmetric matrix.

$$B = \begin{pmatrix} -6 & 3 & -5 \\ 3 & 8 & -9 \\ 5 & -9 & 0 \end{pmatrix}, B^T = \begin{pmatrix} -6 & 3 & 5 \\ 3 & 8 & -9 \\ -5 & -9 & 0 \end{pmatrix}$$

$$B \neq B^T$$

Then B is not Symmetric matrix.

Theorem :- if A square matrix , prove that $A+A^T$ is symmetric matrix .

Proof :-

We must prove that
 $[A+A^T]^T = [A+A^T]$

$$\begin{aligned} L.H.S \\ [A+A^T]^T &= [A^T + (A^T)^T], \quad \text{by } (A+B)^T = A^T + B^T \\ &= A^T + A, \quad \text{by } (A^T)^T = A \\ &= A + A^T, \quad \text{by } A+B = B+A \end{aligned}$$

Then $A+A^T$ is Symmetric matrix

(6) Skew-Symmetric Matrix

المصفوفة المتناظرة عكسياً

Def :- A square matrix A such that $A = -A^T$ is called
Skew-Symmetric Matrix.

Ex :-

$$A = \begin{pmatrix} 0 & 6 \\ -6 & 0 \end{pmatrix}, \quad A^T = \begin{pmatrix} 0 & -6 \\ 6 & 0 \end{pmatrix}, \quad -A^T = \begin{pmatrix} 0 & 6 \\ -6 & 0 \end{pmatrix}$$

$$B = \begin{pmatrix} 0 & 1/3 & 5 \\ -1/3 & 0 & 7 \\ -5 & -7 & 0 \end{pmatrix}, \quad B^T = \begin{pmatrix} 0 & -1/3 & -5 \\ 1/3 & 0 & -7 \\ 5 & 7 & 0 \end{pmatrix}$$

$$-B^T = \begin{pmatrix} 0 & 1/3 & 5 \\ -1/3 & 0 & 7 \\ -5 & -7 & 0 \end{pmatrix}$$

$$B = -B^T$$

Then B Skew-Symmetric matrix .

ملاحظة :- عند وضع مثال عن مصفوفة متناظرة عكسياً يجب ان تكون عناصر قطر الرئيسي تساوي صفر لكي لاتتغير الاشارة .

H. W :- (1) Give an example of Symmetric and Skew-Symmetric matrix such that the order of the matrix is (3*3) and (4*4).

(2) **Theorem** :- if A square matrix , prove that $A - A^T$ is skew-symmetric matrix .

(7) **Orthogonal Matrix**

المصفو فة المتعامدة

Def :- A square matrix A such that $A \cdot A^T = A^T \cdot A = I$ is called **Orthogonal Matrix** .

Ex :-

$$A = \begin{pmatrix} 1/\sqrt{2} & 0 & 1/\sqrt{2} \\ 1/\sqrt{2} & 0 & -1/\sqrt{2} \\ 0 & 1 & 0 \end{pmatrix} \quad 3*3$$

Sol :-

$$A^T = \begin{pmatrix} 1/\sqrt{2} & 1/\sqrt{2} & 0 \\ 0 & 0 & 1 \\ 1/\sqrt{2} & -1/\sqrt{2} & 0 \end{pmatrix} \quad 3*3$$

$$A \cdot A^T = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad 3*3$$

$$A^T \cdot A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \quad 3*3$$

$$A \cdot A^T = A^T \cdot A = I$$

H. W :- (1) Give an example of **Orthogonal Matrix** such that the order of the matrix is (3*3) and (4*4) .

- (2) Give an example of **Orthogonal matrix** of the order (3*3) and (4*4).
- (3) Solve Exc- (1.3) Page (33) ?

