INTRODUCTION TO LINEAR ALGEBRA

Fifth Edition

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The website for this book is **math.mit.edu/linearalgebra**.
The Solution Manual can be printed from that website.

Course material including syllabus and exams and also videotaped lectures are available on the book website and the teaching website: **web.mit.edu/18.06**

Linear Algebra is included in MIT's OpenCourseWare site **ocw.mit.edu**.
This provides video lectures of the full linear algebra course 18.06 and 18.06 SC.

The front cover captures a central idea of linear algebra.
$A\boldsymbol{x} = \boldsymbol{b}$ is solvable when $\boldsymbol{b}$ is in the (red) column space of A.
One particular solution $\boldsymbol{y}$ is in the (yellow) row space: $A\boldsymbol{y} = \boldsymbol{b}$.
Add any vector $\boldsymbol{z}$ from the (green) nullspace of A: $A\boldsymbol{z} = \boldsymbol{0}$.
The complete solution is $\boldsymbol{x} = \boldsymbol{y} + \boldsymbol{z}$. Then $A\boldsymbol{x} = A\boldsymbol{y} + A\boldsymbol{z} = \boldsymbol{b}$.

The cover design was the inspiration of Lois Sellers and Gail Corbett.

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Preface

I am happy for you to see this Fifth Edition of Introduction to Linear Algebra. This is the text for my video lectures on MIT's OpenCourseWare (**ocw.mit.edu** and also **YouTube**). I hope those lectures will be useful to you (maybe even enjoyable !).

Hundreds of colleges and universities have chosen this textbook for their basic linear algebra course. A sabbatical gave me a chance to prepare two new chapters about probability and statistics and understanding data. Thousands of other improvements too—probably only noticed by the author... Here is a new addition for students and all readers:

> Every section opens with a brief summary to explain its contents. When you read a new section, and when you revisit a section to review and organize it in your mind, those lines are a quick guide and an aid to memory.

Another big change comes on this book's website **math.mit.edu/linearalgebra**. That site now contains solutions to the Problem Sets in the book. With unlimited space, this is much more flexible than printing short solutions. There are three key websites :

ocw.mit.edu Messages come from thousands of students and faculty about linear algebra on this OpenCourseWare site. The 18.06 and 18.06 SC courses include video lectures of a complete semester of classes. Those lectures offer an independent review of the whole subject based on this textbook—the professor's time stays free and the student's time can be 2 a.m. (The reader doesn't have to be in a class at all.) Six million viewers around the world have seen these videos (*amazing*). I hope you find them helpful.

web.mit.edu/18.06 This site has homeworks and exams (with solutions) for the current course as it is taught, and as far back as 1996. There are also review questions, Java demos, Teaching Codes, and short essays (*and the video lectures*). My goal is to make this book as useful to you as possible, with all the course material we can provide.

math.mit.edu/linearalgebra This has become an active website. It now has Solutions to Exercises—with space to explain ideas. There are also new exercises from many different sources—practice problems, development of textbook examples, codes in MATLAB and *Julia* and *Python*, plus whole collections of exams (18.06 and others) for review.

Please visit this linear algebra site. *Send suggestions to* **linearalgebrabook@gmail.com**

The Fifth Edition

The cover shows the **Four Fundamental Subspaces**—the row space and nullspace are on the left side, the column space and the nullspace of A^{T} are on the right. It is not usual to put the central ideas of the subject on display like this! When you meet those four spaces in Chapter 3, you will understand why that picture is so central to linear algebra.

Those were named the Four Fundamental Subspaces in my first book, and they start from a matrix A. Each row of A is a vector in n-dimensional space. When the matrix has m rows, each column is a vector in m-dimensional space. The crucial operation in linear algebra is to take ***linear combinations of column vectors***. This is exactly the result of a matrix-vector multiplication. *Ax is a combination of the columns of A.*

When we take *all* combinations Ax of the column vectors, we get the *column space*. If this space includes the vector b, we can solve the equation $Ax = b$.

May I call special attention to Section 1.3, where these ideas come early—with two specific examples. You are not expected to catch every detail of vector spaces in one day! But you will see the first matrices in the book, and a picture of their column spaces. There is even an *inverse matrix* and its connection to calculus. You will be learning the language of linear algebra in the best and most efficient way: by using it.

Every section of the basic course ends with a large collection of review problems. They ask you to use the ideas in that section—-the dimension of the column space, a basis for that space, the rank and inverse and determinant and eigenvalues of A. Many problems look for computations by hand on a small matrix, and they have been highly praised. The *Challenge Problems* go a step further, and sometimes deeper. Let me give four examples:

Section 2.1: Which row exchanges of a Sudoku matrix produce another Sudoku matrix?

Section 2.7: If P is a permutation matrix, why is some power P^k equal to I ?

Section 3.4: If $Ax = b$ and $Cx = b$ have the same solutions for every b, does A equal C ?

Section 4.1: What conditions on the four vectors r, n, c, ℓ allow them to be bases for the row space, the nullspace, the column space, and the left nullspace of a 2 by 2 matrix?

The Start of the Course

The equation $Ax = b$ uses the language of linear combinations right away. The vector Ax is *a combination of the columns of A*. The equation is asking for *a combination that produces b*. The solution vector x comes at three levels and all are important:

1. ***Direct solution*** to find x by forward elimination and back substitution.

2. ***Matrix solution*** using the inverse matrix: $x = A^{-1}b$ (if A has an inverse).

3. ***Particular solution*** (to $Ay = b$) plus ***nullspace solution*** (to $Az = 0$).

That vector space solution $x = y + z$ is shown on the cover of the book.

Direct elimination is the most frequently used algorithm in scientific computing. The matrix A becomes triangular—then solutions come quickly. We also see bases for the four subspaces. But don't spend forever on practicing elimination ... good ideas are coming.

The speed of every new supercomputer is tested on $Ax = b$: pure linear algebra. But even a supercomputer doesn't want the inverse matrix: *too slow*. Inverses give the simplest formula $x = A^{-1}b$ but not the top speed. And everyone must know that determinants are even slower—there is no way a linear algebra course should begin with formulas for the determinant of an n by n matrix. Those formulas have a place, but not first place.

Structure of the Textbook

Already in this preface, you can see the style of the book and its goal. That goal is serious, to explain this beautiful and useful part of mathematics. You will see how the applications of linear algebra reinforce the key ideas. This book moves gradually and steadily from *numbers* to *vectors* to *subspaces*—each level comes naturally and everyone can get it.

Here are 12 points about learning and teaching from this book:

1. Chapter 1 starts with vectors and dot products. If the class has met them before, focus quickly on linear combinations. Section 1.3 provides three independent vectors whose combinations fill all of 3-dimensional space, and three dependent vectors in a plane. ***Those two examples are the beginning of linear algebra***.

2. Chapter 2 shows the row picture and the column picture of $Ax = b$. The heart of linear algebra is in that connection between the rows of A and the columns of A: the same numbers but very different pictures. Then begins the algebra of matrices: an elimination matrix E multiplies A to produce a zero. The goal is to capture the whole process—start with A, multiply by E's, end with U.

   Elimination is seen in the beautiful form $A = LU$. The ***lower triangular*** L holds the forward elimination steps, and U is ***upper triangular*** for back substitution.

3. Chapter 3 is linear algebra at the best level: ***subspaces***. The column space contains all linear combinations of the columns. The crucial question is: ***How many of those columns are needed***? The answer tells us the dimension of the column space, and the key information about A. We reach the Fundamental Theorem of Linear Algebra.

4. With more equations than unknowns, it is almost sure that $Ax = b$ has no solution. We cannot throw out every measurement that is close but not perfectly exact! When we solve by ***least squares***, the key will be the matrix $A^{\mathrm{T}}A$. This wonderful matrix appears everywhere in applied mathematics, when A is rectangular.

5. ***Determinants*** give formulas for all that has come before—Cramer's Rule, inverse matrices, volumes in n dimensions. We don't need those formulas to compute. They slow us down. But $\det A = 0$ tells when a matrix is singular: this is the key to eigenvalues.

6. ***Section* 6.1 *explains eigenvalues for* 2 *by* 2 *matrices***. Many courses want to see eigenvalues early. It is completely reasonable to come here directly from Chapter 3, because the determinant is easy for a 2 by 2 matrix. *The key equation is* $Ax = \lambda x$.

   Eigenvalues and eigenvectors are an astonishing way to understand a square matrix. They are not for $Ax = b$, they are for dynamic equations like $du/dt = Au$. The idea is always the same: *follow the eigenvectors*. In those special directions, A acts like a single number (the eigenvalue λ) and the problem is one-dimensional.

   An essential highlight of Chapter 6 is ***diagonalizing a symmetric matrix***. When all the eigenvalues are positive, the matrix is "positive definite". This key idea connects the whole course—positive pivots and determinants and eigenvalues and energy. I work hard to reach this point in the book and to explain it by examples.

7. Chapter 7 is new. It introduces ***singular values*** and ***singular vectors***. They separate all martices into simple pieces, ranked in order of their importance. You will see one way to compress an image. Especially you can analyze a matrix full of data.

8. Chapter 8 explains ***linear transformations***. This is geometry without axes, algebra with no coordinates. When we choose a basis, we reach the best possible matrix.

9. Chapter 9 moves from real numbers and vectors to complex vectors and matrices. The Fourier matrix F is the most important complex matrix we will ever see. And the ***Fast Fourier Transform*** (multiplying quickly by F and F^{-1}) is revolutionary.

10. Chapter 10 is full of applications, more than any single course could need:

    10.1 *Graphs and Networks*—leading to the edge-node matrix for Kirchhoff's Laws

    10.2 *Matrices in Engineering*—differential equations parallel to matrix equations

    10.3 *Markov Matrices*—as in Google's *PageRank* algorithm

    10.4 *Linear Programming*—a new requirement $x \geq 0$ and minimization of the cost

    10.5 *Fourier Series*—linear algebra for functions and digital signal processing

    10.6 *Computer Graphics*—matrices move and rotate and compress images

    10.7 *Linear Algebra in Cryptography*—this new section was fun to write. The Hill Cipher is not too secure. It uses modular arithmetic: integers from 0 to $p - 1$. Multiplication gives $4 \times 5 \equiv 1\,(mod\ 19)$. For decoding this gives $4^{-1} \equiv 5$.

11. How should computing be included in a linear algebra course? It can open a new understanding of matrices—every class will find a balance. MATLAB and *Maple* and *Mathematica* are powerful in different ways. *Julia* and *Python* are free and directly accessible on the Web. Those newer languages are powerful too !

    Basic commands begin in Chapter 2. Then Chapter 11 moves toward professional algorithms.You can upload and download codes for this course on the website.

12. Chapter 12 on Probability and Statistics is new, with truly important applications. When random variables are not independent we get covariance matrices. Fortunately they are symmetric positive definite. The linear algebra in Chapter 6 is needed now.

The Variety of Linear Algebra

Calculus is mostly about one special operation (the derivative) and its inverse (the integral). Of course I admit that calculus could be important .... But so many applications of mathematics are discrete rather than continuous, digital rather than analog. The century of data has begun! You will find a light-hearted essay called "Too Much Calculus" on my website. ***The truth is that vectors and matrices have become the language to know.***

Part of that language is the wonderful variety of matrices. Let me give three examples:

Symmetric matrix

$$\begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}$$

Orthogonal matrix

$$\frac{1}{2}\begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & -1 & 1 & -1 \\ 1 & 1 & -1 & -1 \\ 1 & -1 & -1 & 1 \end{bmatrix}$$

Triangular matrix

$$\begin{bmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 0 & 0 & 1 & 1 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

A key goal is learning to "read" a matrix. You need to see the meaning in the numbers. This is really the essence of mathematics—patterns and their meaning.

I have used *italics* and ***boldface*** to pick out the key words on each page. I know there are times when you want to read quickly, looking for the important lines.

May I end with this thought for professors. You might feel that the direction is right, and wonder if your students are ready. ***Just give them a chance***! Literally thousands of students have written to me, frequently with suggestions and surprisingly often with thanks. They know this course has a purpose, because the professor and the book are on their side. Linear algebra is a fantastic subject, enjoy it.

Help With This Book

The greatest encouragement of all is the feeling that you are doing something worthwhile with your life. Hundreds of generous readers have sent ideas and examples and corrections (and favorite matrices) that appear in this book. *Thank you all.*

One person has helped with every word in this book. He is Ashley C. Fernandes, who prepared the LaTeX files. It is now six books that he has allowed me to write and rewrite, aiming for accuracy and also for life. Working with friends is a happy way to live.

Friends inside and outside the MIT math department have been wonderful. Alan Edelman for *Julia* and much more, Alex Townsend for the flag examples in 7.1, and Peter Kempthorne for the finance example in 7.3 : those stand out. Don Spickler's website on cryptography is simply excellent. I thank Jon Bloom, Jack Dongarra, Hilary Finucane, Pavel Grinfeld, Randy LeVeque, David Vogan, Liang Wang, and Karen Willcox. The "eigenfaces" in 7.3 came from Matthew Turk and Jeff Jauregui. And the big step to singular values was accelerated by Raj Rao's great course at Michigan.

This book owes so much to my happy sabbatical in Oxford. Thank you, Nick Trefethen and everyone. Especially you the reader! Best wishes in your work.

Background of the Author

This is my 9th textbook on linear algebra, and I hesitate to write about myself. It is the mathematics that is important, and the reader. The next paragraphs add something brief and personal, as a way to say that textbooks are written by people.

I was born in Chicago and went to school in Washington and Cincinnati and St. Louis. My college was MIT (and my linear algebra course was *extremely abstract*). After that came Oxford and UCLA, then back to MIT for a very long time. I don't know how many thousands of students have taken 18.06 (more than 6 million when you include the videos on ***ocw.mit.edu***). The time for a fresh approach was right, because this fantastic subject was only revealed to math majors—**we needed to open linear algebra to the world.**

I am so grateful for a life of teaching mathematics, more than I could possibly tell you.

Gilbert Strang

PS I hope the next book (2018 ?) will include *Learning from Data*. This subject is growing quickly, especially "deep learning". By knowing a function on a training set of old data, we approximate the function on new data. The approximation only uses one simple nonlinear function $f(x) = \max(0, x)$. It is n matrix multiplications that we optimize to make the learning deep: $\boldsymbol{x}_1 = f(A_1\boldsymbol{x} + \boldsymbol{b}_1), \boldsymbol{x}_2 = f(A_2\boldsymbol{x}_1 + \boldsymbol{b}_2), \ldots, \boldsymbol{x}_n = f(A_n\boldsymbol{x}_{n-1} + \boldsymbol{b}_n)$. Those are $n-1$ hidden layers between the input $\boldsymbol{x}$ and the output $\boldsymbol{x}_n$—which approximates $F(\boldsymbol{x})$ on the training set.

THE MATRIX ALPHABET

A	Any Matrix	P	Permutation Matrix
B	Basis Matrix	P	Projection Matrix
C	Cofactor Matrix	Q	Orthogonal Matrix
D	Diagonal Matrix	R	Upper Triangular Matrix
E	Elimination Matrix	R	Reduced Echelon Matrix
F	Fourier Matrix	S	Symmetric Matrix
H	Hadamard Matrix	T	Linear Transformation
I	Identity Matrix	U	Upper Triangular Matrix
J	Jordan Matrix	U	Left Singular Vectors
K	Stiffness Matrix	V	Right Singular Vectors
L	Lower Triangular Matrix	X	Eigenvector Matrix
M	Markov Matrix	Λ	Eigenvalue Matrix
N	Nullspace Matrix	Σ	Singular Value Matrix

Chapter 1

Introduction to Vectors

The heart of linear algebra is in two operations—both with vectors. We add vectors to get $\boldsymbol{v}+\boldsymbol{w}$. We multiply them by numbers c and d to get $c\boldsymbol{v}$ and $d\boldsymbol{w}$. Combining those two operations (adding $c\boldsymbol{v}$ to $d\boldsymbol{w}$) gives the ***linear combination*** $c\boldsymbol{v}+d\boldsymbol{w}$.

Linear combination $$c\boldsymbol{v}+d\boldsymbol{w}=c\begin{bmatrix}1\\1\end{bmatrix}+d\begin{bmatrix}2\\3\end{bmatrix}=\begin{bmatrix}c+2d\\c+3d\end{bmatrix}$$

Example $\boldsymbol{v}+\boldsymbol{w}=\begin{bmatrix}1\\1\end{bmatrix}+\begin{bmatrix}2\\3\end{bmatrix}=\begin{bmatrix}3\\4\end{bmatrix}$ is the combination with $c=d=1$

Linear combinations are all-important in this subject! Sometimes we want one particular combination, the specific choice $c=2$ and $d=1$ that produces $c\boldsymbol{v}+d\boldsymbol{w}=(4,5)$. Other times we want *all the combinations* of $\boldsymbol{v}$ and $\boldsymbol{w}$ (coming from all c and d).

The vectors $c\boldsymbol{v}$ lie along a line. When $\boldsymbol{w}$ is not on that line, **the combinations** $c\boldsymbol{v}+d\boldsymbol{w}$ **fill the whole two-dimensional plane**. Starting from four vectors $\boldsymbol{u},\boldsymbol{v},\boldsymbol{w},\boldsymbol{z}$ in four-dimensional space, their combinations $c\boldsymbol{u}+d\boldsymbol{v}+e\boldsymbol{w}+f\boldsymbol{z}$ are likely to fill the space—but not always. The vectors and their combinations could lie in a plane or on a line.

Chapter 1 explains these central ideas, on which everything builds. We start with two-dimensional vectors and three-dimensional vectors, which are reasonable to draw. Then we move into higher dimensions. The really impressive feature of linear algebra is how smoothly it takes that step into n-dimensional space. Your mental picture stays completely correct, even if drawing a ten-dimensional vector is impossible.

This is where the book is going (into n-dimensional space). The first steps are the operations in Sections 1.1 and 1.2. Then Section 1.3 outlines three fundamental ideas.

1.1 ***Vector addition*** $\boldsymbol{v}+\boldsymbol{w}$ ***and linear combinations*** $c\boldsymbol{v}+d\boldsymbol{w}$.

1.2 ***The dot product*** $\boldsymbol{v}\cdot\boldsymbol{w}$ ***of two vectors and the length*** $\|\boldsymbol{v}\|=\sqrt{\boldsymbol{v}\cdot\boldsymbol{v}}$.

1.3 ***Matrices*** A, ***linear equations*** $A\boldsymbol{x}=\boldsymbol{b}$, ***solutions*** $\boldsymbol{x}=A^{-1}\boldsymbol{b}$.

1.1 Vectors and Linear Combinations

1 $3\boldsymbol{v} + 5\boldsymbol{w}$ is a typical **linear combination** $c\boldsymbol{v} + d\boldsymbol{w}$ of the vectors $\boldsymbol{v}$ and $\boldsymbol{w}$.

2 For $\boldsymbol{v} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 2 \\ 3 \end{bmatrix}$ that combination is $3\begin{bmatrix} 1 \\ 1 \end{bmatrix} + 5\begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 3+10 \\ 3+15 \end{bmatrix} = \begin{bmatrix} 13 \\ 18 \end{bmatrix}$.

3 The vector $\begin{bmatrix} 2 \\ 3 \end{bmatrix} = \begin{bmatrix} 2 \\ 0 \end{bmatrix} + \begin{bmatrix} 0 \\ 3 \end{bmatrix}$ goes across to $x = 2$ and up to $y = 3$ in the xy plane.

4 The combinations $c\begin{bmatrix} 1 \\ 1 \end{bmatrix} + d\begin{bmatrix} 2 \\ 3 \end{bmatrix}$ fill the whole xy plane. They produce every $\begin{bmatrix} x \\ y \end{bmatrix}$.

5 The combinations $c\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} + d\begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}$ fill a **plane** in xyz space. Same plane for $\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \begin{bmatrix} 3 \\ 4 \\ 5 \end{bmatrix}$.

6 But $\begin{matrix} c + 2d = 1 \\ c + 3d = 0 \\ c + 4d = 0 \end{matrix}$ has no solution because its right side $\begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}$ is not on that plane.

"You can't add apples and oranges." In a strange way, this is the reason for vectors. We have two separate numbers v_1 and v_2. That pair produces a ***two-dimensional vector*** $\boldsymbol{v}$:

Column vector $\boldsymbol{v}$
$$\boldsymbol{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \qquad \begin{matrix} v_1 = \text{first component of } \boldsymbol{v} \\ v_2 = \text{second component of } \boldsymbol{v} \end{matrix}$$

We write $\boldsymbol{v}$ as a ***column***, not as a row. The main point so far is to have a single letter $\boldsymbol{v}$ (in ***boldface italic***) for this pair of numbers v_1 and v_2 (in *lightface italic*).

Even if we don't add v_1 to v_2, we do ***add vectors***. The first components of $\boldsymbol{v}$ and $\boldsymbol{w}$ stay separate from the second components:

VECTOR ADDITION
$$\boldsymbol{v} = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} \quad \text{and} \quad \boldsymbol{w} = \begin{bmatrix} w_1 \\ w_2 \end{bmatrix} \quad \text{add to} \quad \boldsymbol{v} + \boldsymbol{w} = \begin{bmatrix} v_1 + w_1 \\ v_2 + w_2 \end{bmatrix}.$$

Subtraction follows the same idea: *The components of* $\boldsymbol{v} - \boldsymbol{w}$ *are* $v_1 - w_1$ *and* $v_2 - w_2$.

The other basic operation is *scalar multiplication*. Vectors can be multiplied by 2 or by -1 or by any number c. To find $2\boldsymbol{v}$, multiply each component of $\boldsymbol{v}$ by 2:

SCALAR MULTIPLICATION
$$2\boldsymbol{v} = \begin{bmatrix} 2v_1 \\ 2v_2 \end{bmatrix} = \boldsymbol{v} + \boldsymbol{v} \qquad -\boldsymbol{v} = \begin{bmatrix} -v_1 \\ -v_2 \end{bmatrix}.$$

The components of $c\boldsymbol{v}$ are cv_1 and cv_2. The number c is called a "scalar".

Notice that the sum of $-\boldsymbol{v}$ and $\boldsymbol{v}$ is the zero vector. This is $\mathbf{0}$, which is not the same as the number zero! The vector $\mathbf{0}$ has components 0 and 0. Forgive me for hammering away at the difference between a vector and its components. Linear algebra is built on these operations $\boldsymbol{v} + \boldsymbol{w}$ and $c\boldsymbol{v}$ and $d\boldsymbol{w}$—***adding vectors and multiplying by scalars***.

Linear Combinations

Now we combine addition with scalar multiplication to produce a "**linear combination**" of $\boldsymbol{v}$ and $\boldsymbol{w}$. Multiply $\boldsymbol{v}$ by c and multiply $\boldsymbol{w}$ by d. Then add $c\boldsymbol{v} + d\boldsymbol{w}$.

> ***The sum of*** $c\boldsymbol{v}$ ***and*** $d\boldsymbol{w}$ ***is a*** *linear combination* $c\boldsymbol{v} + d\boldsymbol{w}$.

Four special linear combinations are: sum, difference, zero, and a scalar multiple $c\boldsymbol{v}$:

$$\begin{aligned} 1\boldsymbol{v} + 1\boldsymbol{w} &= \text{sum of vectors in Figure 1.1a} \\ 1\boldsymbol{v} - 1\boldsymbol{w} &= \text{difference of vectors in Figure 1.1b} \\ 0\boldsymbol{v} + 0\boldsymbol{w} &= \textit{zero vector} \\ c\boldsymbol{v} + 0\boldsymbol{w} &= \text{vector } c\boldsymbol{v} \text{ in the direction of } \boldsymbol{v} \end{aligned}$$

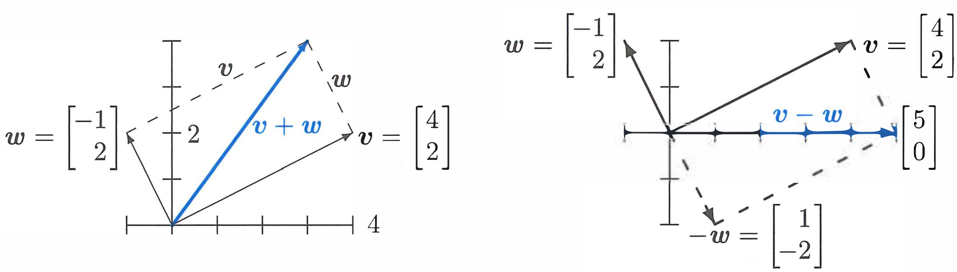
The zero vector is always a possible combination (its coefficients are zero). Every time we see a "space" of vectors, that zero vector will be included. This big view, taking *all* the combinations of $\boldsymbol{v}$ and $\boldsymbol{w}$, is linear algebra at work.

The figures show how you can visualize vectors. For algebra, we just need the components (like 4 and 2). That vector $\boldsymbol{v}$ is represented by an arrow. The arrow goes $v_1 = 4$ units to the right and $v_2 = 2$ units up. It ends at the point whose x, y coordinates are $4, 2$. This point is another representation of the vector—so we have three ways to describe $\boldsymbol{v}$:

Represent vector $\boldsymbol{v}$	Two numbers	Arrow from $(0,0)$	Point in the plane

We add using the numbers. We visualize $\boldsymbol{v} + \boldsymbol{w}$ using arrows:

Vector addition (head to tail) ***At the end of*** $\boldsymbol{v}$***, place the start of*** $\boldsymbol{w}$.



$$\boldsymbol{v} + \boldsymbol{w} = \begin{bmatrix} 4 \\ 2 \end{bmatrix} + \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 3 \\ 4 \end{bmatrix} \qquad \boldsymbol{v} - \boldsymbol{w} = \begin{bmatrix} 4 \\ 2 \end{bmatrix} - \begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 5 \\ 0 \end{bmatrix}$$

Figure 1.1: Vector addition $\boldsymbol{v} + \boldsymbol{w} = (3,\ 4)$ produces the diagonal of a parallelogram. The reverse of $\boldsymbol{w}$ is $-\boldsymbol{w}$. The linear combination on the right is $\boldsymbol{v} - \boldsymbol{w} = (5,\ 0)$.

We travel along $\boldsymbol{v}$ and then along $\boldsymbol{w}$. Or we take the diagonal shortcut along $\boldsymbol{v} + \boldsymbol{w}$. We could also go along $\boldsymbol{w}$ and then $\boldsymbol{v}$. In other words, $\boldsymbol{w} + \boldsymbol{v}$ **gives the same answer as** $\boldsymbol{v} + \boldsymbol{w}$. These are different ways along the parallelogram (in this example it is a rectangle).

Vectors in Three Dimensions

A vector with two components corresponds to a point in the xy plane. The components of $\boldsymbol{v}$ are the coordinates of the point: $x = v_1$ and $y = v_2$. The arrow ends at this point (v_1, v_2), when it starts from $(0,0)$. Now we allow vectors to have three components (v_1, v_2, v_3).

The xy plane is replaced by three-dimensional xyz space. Here are typical vectors (still column vectors but with three components):

$$\boldsymbol{v} = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \quad \text{and} \quad \boldsymbol{w} = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix} \quad \text{and} \quad \boldsymbol{v} + \boldsymbol{w} = \begin{bmatrix} 3 \\ 4 \\ 3 \end{bmatrix}.$$

The vector $\boldsymbol{v}$ corresponds to an arrow in 3-space. Usually the arrow starts at the "origin", where the xyz axes meet and the coordinates are $(0,0,0)$. The arrow ends at the point with coordinates v_1, v_2, v_3. There is a perfect match between the ***column vector*** and the ***arrow from the origin*** and the ***point where the arrow ends***.

The vector (x, y) in the plane is different from $(x, y, 0)$ in 3-space!

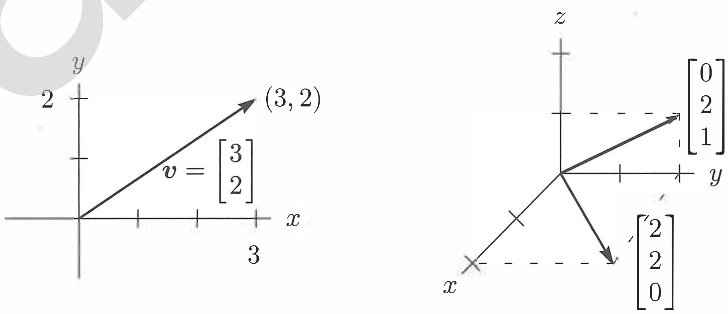


Figure 1.2: Vectors $\begin{bmatrix} x \\ y \end{bmatrix}$ and $\begin{bmatrix} x \\ y \\ z \end{bmatrix}$ correspond to points (x, y) and (x, y, z).

From now on $\quad \boldsymbol{v} = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \quad$ ***is also written as*** $\quad \boldsymbol{v} = (1, 1, -1)$.

The reason for the row form (in parentheses) is to save space. But $\boldsymbol{v} = (1, 1, -1)$ is not a row vector! It is in actuality a column vector, just temporarily lying down. The row vector $[\,1 \quad 1 \quad -1\,]$ is absolutely different, even though it has the same three components. That 1 by 3 row vector is the "transpose" of the 3 by 1 column vector $\boldsymbol{v}$.

In three dimensions, $\boldsymbol{v} + \boldsymbol{w}$ is still found a component at a time. The sum has components $v_1 + w_1$ and $v_2 + w_2$ and $v_3 + w_3$. You see how to add vectors in 4 or 5 or n dimensions. When $\boldsymbol{w}$ starts at the end of $\boldsymbol{v}$, the third side is $\boldsymbol{v} + \boldsymbol{w}$. The other way around the parallelogram is $\boldsymbol{w} + \boldsymbol{v}$. Question: Do the four sides all lie in the same plane? *Yes*. And the sum $\boldsymbol{v} + \boldsymbol{w} - \boldsymbol{v} - \boldsymbol{w}$ goes completely around to produce the _____ vector.

A typical linear combination of three vectors in three dimensions is $\boldsymbol{u} + 4\boldsymbol{v} - 2\boldsymbol{w}$:

Linear combination
Multiply by $1, 4, -2$
Then add

$$\begin{bmatrix} 1 \\ 0 \\ 3 \end{bmatrix} + 4 \begin{bmatrix} 1 \\ 2 \\ 1 \end{bmatrix} - 2 \begin{bmatrix} 2 \\ 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 9 \end{bmatrix}.$$

The Important Questions

For one vector $\boldsymbol{u}$, the only linear combinations are the multiples $c\boldsymbol{u}$. For two vectors, the combinations are $c\boldsymbol{u} + d\boldsymbol{v}$. For three vectors, the combinations are $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$. Will you take the big step from *one* combination to **all combinations**? Every c and d and e are allowed. Suppose the vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ are in three-dimensional space:

1. What is the picture of *all* combinations $c\boldsymbol{u}$?
2. What is the picture of *all* combinations $c\boldsymbol{u} + d\boldsymbol{v}$?
3. What is the picture of *all* combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$?

The answers depend on the particular vectors $\boldsymbol{u}, \boldsymbol{v}$, and $\boldsymbol{w}$. If they were zero vectors (a very extreme case), then every combination would be zero. If they are typical nonzero vectors (components chosen at random), here are the three answers. This is the key to our subject:

1. The combinations $c\boldsymbol{u}$ fill a ***line through*** $(\mathbf{0}, \mathbf{0}, \mathbf{0})$.
2. The combinations $c\boldsymbol{u} + d\boldsymbol{v}$ fill a ***plane through*** $(\mathbf{0}, \mathbf{0}, \mathbf{0})$.
3. The combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$ fill ***three-dimensional space***.

The zero vector $(0, 0, 0)$ is on the line because c can be zero. It is on the plane because c and d could both be zero. The line of vectors $c\boldsymbol{u}$ is infinitely long (forward and backward). It is the plane of all $c\boldsymbol{u} + d\boldsymbol{v}$ (combining two vectors in three-dimensional space) that I especially ask you to think about.

Adding all $c\boldsymbol{u}$ on one line to all $d\boldsymbol{v}$ on the other line fills in the plane in Figure 1.3.

When we include a third vector $\boldsymbol{w}$, the multiples $e\boldsymbol{w}$ give a third line. **Suppose that third line is not in the plane of $\boldsymbol{u}$ and $\boldsymbol{v}$**. Then combining all $e\boldsymbol{w}$ with all $c\boldsymbol{u} + d\boldsymbol{v}$ fills up the whole three-dimensional space.

This is the typical situation! **Line**, then **plane**, then **space**. But other possibilities exist. When $\boldsymbol{w}$ happens to be $c\boldsymbol{u} + d\boldsymbol{v}$, that third vector $\boldsymbol{w}$ is in the plane of the first two. The combinations of $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ will not go outside that $\boldsymbol{uv}$ plane. We do not get the full three-dimensional space. Please think about the special cases in Problem 1.

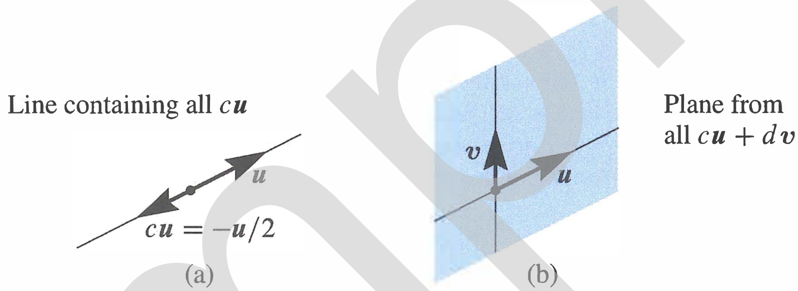


Figure 1.3: (a) Line through $\boldsymbol{u}$. (b) The plane containing the lines through $\boldsymbol{u}$ and $\boldsymbol{v}$.

■ REVIEW OF THE KEY IDEAS ■

1. A vector $\boldsymbol{v}$ in two-dimensional space has two components v_1 and v_2.
2. $\boldsymbol{v} + \boldsymbol{w} = (v_1 + w_1,\, v_2 + w_2)$ and $c\boldsymbol{v} = (cv_1, cv_2)$ are found a component at a time.
3. A linear combination of three vectors $\boldsymbol{u}$ and $\boldsymbol{v}$ and $\boldsymbol{w}$ is $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$.
4. Take *all* linear combinations of $\boldsymbol{u}$, or $\boldsymbol{u}$ and $\boldsymbol{v}$, or $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$. In three dimensions, those combinations typically fill a line, then a plane, then the whole space $\mathbf{R}^3$.

■ WORKED EXAMPLES ■

1.1 A The linear combinations of $\boldsymbol{v} = (1,1,0)$ and $\boldsymbol{w} = (0,1,1)$ fill a plane in $\mathbf{R}^3$. *Describe that plane.* Find a vector that is *not* a combination of $\boldsymbol{v}$ and $\boldsymbol{w}$—not on the plane.

Solution The plane of $\boldsymbol{v}$ and $\boldsymbol{w}$ contains all combinations $c\boldsymbol{v} + d\boldsymbol{w}$. The vectors in that plane allow any c and d. The plane of Figure 1.3 fills in between the two lines.

$$\text{Combinations} \quad c\boldsymbol{v} + d\boldsymbol{w} = c\begin{bmatrix}1\\1\\0\end{bmatrix} + d\begin{bmatrix}0\\1\\1\end{bmatrix} = \begin{bmatrix}c\\c+d\\d\end{bmatrix} \text{ fill a plane.}$$

Four vectors in that plane are $(0,0,0)$ and $(2,3,1)$ and $(5,7,2)$ and $(\pi, 2\pi, \pi)$. The second component $c + d$ is always the sum of the first and third components. Like most vectors, $(1,2,3)$ *is **not** in the plane, because* $2 \neq 1 + 3$.

Another description of this plane through $(0,0,0)$ is to know that $\boldsymbol{n} = (1,-1,1)$ is **perpendicular** to the plane. Section 1.2 will confirm that $90°$ angle by testing dot products: $\boldsymbol{v} \cdot \boldsymbol{n} = 0$ and $\boldsymbol{w} \cdot \boldsymbol{n} = 0$. Perpendicular vectors have zero dot products.

1.1 B For $\boldsymbol{v} = (1,0)$ and $\boldsymbol{w} = (0,1)$, describe all points $c\boldsymbol{v}$ with (**1**) *whole numbers* c (**2**) *nonnegative* numbers $c \geq 0$. Then add all vectors $d\boldsymbol{w}$ and describe all $c\boldsymbol{v} + d\boldsymbol{w}$.

Solution

(**1**) The vectors $c\boldsymbol{v} = (c, 0)$ with whole numbers c are **equally spaced points** along the x axis (the direction of $\boldsymbol{v}$). They include $(-2,0), (-1,0), (0,0), (1,0), (2,0)$.

(**2**) The vectors $c\boldsymbol{v}$ with $c \geq 0$ fill a ***half-line***. It is the positive x axis. This half-line starts at $(0,0)$ where $c = 0$. It includes $(100, 0)$ and $(\pi, 0)$ but not $(-100, 0)$.

(**1′**) Adding all vectors $d\boldsymbol{w} = (0, d)$ puts a vertical line through those equally spaced $c\boldsymbol{v}$. We have infinitely many ***parallel lines*** from (*whole number c, any number d*).

(**2′**) Adding all vectors $d\boldsymbol{w}$ puts a vertical line through every $c\boldsymbol{v}$ on the half-line. Now we have a ***half-plane***. The right half of the xy plane has any $x \geq 0$ and any y.

1.1 C Find two equations for c and d so that **the linear combination** $c\boldsymbol{v} + d\boldsymbol{w}$ **equals** $\boldsymbol{b}$:

$$\boldsymbol{v} = \begin{bmatrix} 2 \\ -1 \end{bmatrix} \qquad \boldsymbol{w} = \begin{bmatrix} -1 \\ 2 \end{bmatrix} \qquad \boldsymbol{b} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$

Solution In applying mathematics, many problems have two parts:

1 *Modeling part* Express the problem by a set of equations.

2 *Computational part* Solve those equations by a fast and accurate algorithm.

Here we are only asked for the first part (the equations). Chapter 2 is devoted to the second part (the solution). Our example fits into a fundamental model for linear algebra:

$$\text{Find } n \text{ numbers } \quad c_1, \ldots, c_n \quad \text{ so that } \quad c_1\boldsymbol{v}_1 + \cdots + c_n\boldsymbol{v}_n = \boldsymbol{b}.$$

For $n = 2$ we will find a formula for the $\boldsymbol{c}$'s. The "elimination method" in Chapter 2 succeeds far beyond $n = 1000$. For n greater than 1 billion, see Chapter 11. Here $n = 2$:

Vector equation
$c\boldsymbol{v} + d\boldsymbol{w} = \boldsymbol{b}$

$$c\begin{bmatrix} 2 \\ -1 \end{bmatrix} + d\begin{bmatrix} -1 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

The required equations for c and d just come from the two components separately:

Two ordinary equations

$$\begin{aligned} 2c - \ \ d &= 1 \\ -c + 2d &= 0 \end{aligned}$$

Each equation produces a line. The two lines cross at the solution $c = \frac{2}{3}, d = \frac{1}{3}$. Why not see this also as a **matrix equation**, since that is where we are going:

2 by 2 matrix $$\begin{bmatrix} \mathbf{2} & \mathbf{-1} \\ \mathbf{-1} & \mathbf{2} \end{bmatrix} \begin{bmatrix} c \\ d \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}.$$

Problem Set 1.1

Problems 1–9 are about addition of vectors and linear combinations.

1 Describe geometrically (line, plane, or all of $\mathbf{R}^3$) all linear combinations of

$$\text{(a)} \begin{bmatrix}1\\2\\3\end{bmatrix} \text{ and } \begin{bmatrix}3\\6\\9\end{bmatrix} \qquad \text{(b)} \begin{bmatrix}1\\0\\0\end{bmatrix} \text{ and } \begin{bmatrix}0\\2\\3\end{bmatrix} \qquad \text{(c)} \begin{bmatrix}2\\0\\0\end{bmatrix} \text{ and } \begin{bmatrix}0\\2\\2\end{bmatrix} \text{ and } \begin{bmatrix}2\\2\\3\end{bmatrix}$$

2 Draw $\boldsymbol{v} = \begin{bmatrix}4\\1\end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix}-2\\2\end{bmatrix}$ and $\boldsymbol{v}+\boldsymbol{w}$ and $\boldsymbol{v}-\boldsymbol{w}$ in a single xy plane.

3 If $\boldsymbol{v}+\boldsymbol{w} = \begin{bmatrix}5\\1\end{bmatrix}$ and $\boldsymbol{v}-\boldsymbol{w} = \begin{bmatrix}1\\5\end{bmatrix}$, compute and draw the vectors $\boldsymbol{v}$ and $\boldsymbol{w}$.

4 From $\boldsymbol{v} = \begin{bmatrix}2\\1\end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix}1\\2\end{bmatrix}$, find the components of $3\boldsymbol{v}+\boldsymbol{w}$ and $c\boldsymbol{v}+d\boldsymbol{w}$.

5 Compute $\boldsymbol{u}+\boldsymbol{v}+\boldsymbol{w}$ and $2\boldsymbol{u}+2\boldsymbol{v}+\boldsymbol{w}$. How do you know $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ lie in a plane?

These lie in a plane because $\boldsymbol{w} = c\boldsymbol{u}+d\boldsymbol{v}$. **Find** c **and** d

$$\boldsymbol{u} = \begin{bmatrix}1\\2\\3\end{bmatrix}, \quad \boldsymbol{v} = \begin{bmatrix}-3\\1\\-2\end{bmatrix}, \quad \boldsymbol{w} = \begin{bmatrix}2\\-3\\-1\end{bmatrix}.$$

6 Every combination of $\boldsymbol{v} = (1,-2,1)$ and $\boldsymbol{w} = (0,1,-1)$ has components that add to _____. Find c and d so that $c\boldsymbol{v}+d\boldsymbol{w} = (3,3,-6)$. Why is $(3,3,6)$ impossible?

7 In the xy plane mark all nine of these linear combinations:

$$c\begin{bmatrix}2\\1\end{bmatrix} + d\begin{bmatrix}0\\1\end{bmatrix} \quad \text{with} \quad c = 0,1,2 \quad \text{and} \quad d = 0,1,2.$$

8 The parallelogram in Figure 1.1 has diagonal $\boldsymbol{v}+\boldsymbol{w}$. What is its other diagonal? What is the sum of the two diagonals? Draw that vector sum.

9 If three corners of a parallelogram are $(1,1)$, $(4,2)$, and $(1,3)$, what are all three of the possible fourth corners? Draw two of them.

Problems 10–14 are about special vectors on cubes and clocks in Figure 1.4.

10 Which point of the cube is $\boldsymbol{i}+\boldsymbol{j}$? Which point is the vector sum of $\boldsymbol{i} = (1,0,0)$ and $\boldsymbol{j} = (0,1,0)$ and $\boldsymbol{k} = (0,0,1)$? Describe all points (x,y,z) in the cube.

11 Four corners of this unit cube are $(0,0,0)$, $(1,0,0)$, $(0,1,0)$, $(0,0,1)$. What are the other four corners? Find the coordinates of the center point of the cube. The center points of the six faces are _____. The cube has how many edges?

12 *Review Question.* In xyz space, where is the plane of all linear combinations of $\boldsymbol{i} = (1,0,0)$ and $\boldsymbol{i}+\boldsymbol{j} = (1,1,0)$?

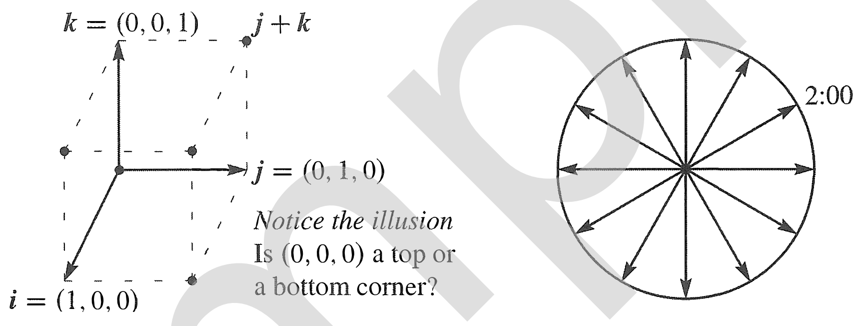


Figure 1.4: Unit cube from $\boldsymbol{i}, \boldsymbol{j}, \boldsymbol{k}$ and twelve clock vectors.

13 (a) What is the sum V of the twelve vectors that go from the center of a clock to the hours 1:00, 2:00, . . . , 12:00?

(b) If the 2:00 vector is removed, why do the 11 remaining vectors add to 8:00?

(c) What are the x, y components of that 2:00 vector $\boldsymbol{v} = (\cos\theta, \sin\theta)$?

14 Suppose the twelve vectors start from 6:00 at the bottom instead of $(0,0)$ at the center. The vector to 12:00 is doubled to $(0, 2)$. The new twelve vectors add to ____.

Problems 15–19 go further with linear combinations of $\boldsymbol{v}$ and $\boldsymbol{w}$ (Figure 1.5a).

15 Figure 1.5a shows $\frac{1}{2}\,\boldsymbol{v} + \frac{1}{2}\,\boldsymbol{w}$. Mark the points $\frac{3}{4}\,\boldsymbol{v} + \frac{1}{4}\,\boldsymbol{w}$ and $\frac{1}{4}\,\boldsymbol{v} + \frac{1}{4}\,\boldsymbol{w}$ and $\boldsymbol{v} + \boldsymbol{w}$.

16 Mark the point $-\boldsymbol{v} + 2\boldsymbol{w}$ and any other combination $c\boldsymbol{v} + d\boldsymbol{w}$ with $c + d = 1$. Draw the line of all combinations that have $c + d = 1$.

17 Locate $\frac{1}{3}\,\boldsymbol{v} + \frac{1}{3}\,\boldsymbol{w}$ and $\frac{2}{3}\,\boldsymbol{v} + \frac{2}{3}\,\boldsymbol{w}$. The combinations $c\boldsymbol{v} + c\boldsymbol{w}$ fill out what line?

18 Restricted by $0 \le c \le 1$ and $0 \le d \le 1$, shade in all combinations $c\boldsymbol{v} + d\boldsymbol{w}$.

19 Restricted only by $c \ge 0$ and $d \ge 0$ draw the "cone" of all combinations $c\boldsymbol{v} + d\boldsymbol{w}$.

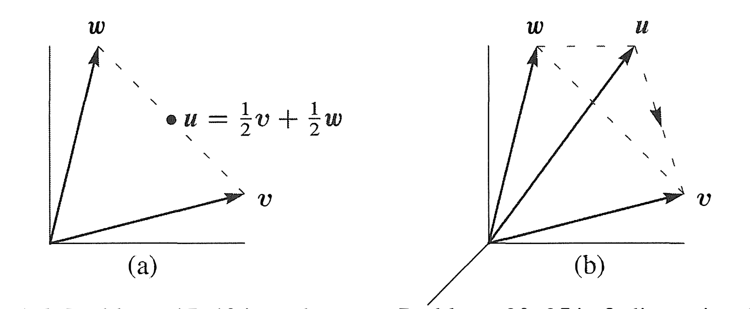


Figure 1.5: Problems **15–19** in a plane Problems **20–25** in 3-dimensional space

Problems 20–25 deal with $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ in three-dimensional space (see Figure 1.5b).

20 Locate $\frac{1}{3}\boldsymbol{u} + \frac{1}{3}\boldsymbol{v} + \frac{1}{3}\boldsymbol{w}$ and $\frac{1}{2}\boldsymbol{u} + \frac{1}{2}\boldsymbol{w}$ in Figure 1.5b. Challenge problem: Under what restrictions on c, d, e, will the combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$ fill in the dashed triangle? To stay in the triangle, one requirement is $c \geq 0, d \geq 0, e \geq 0$.

21 The three sides of the dashed triangle are $\boldsymbol{v} - \boldsymbol{u}$ and $\boldsymbol{w} - \boldsymbol{v}$ and $\boldsymbol{u} - \boldsymbol{w}$. Their sum is _____. Draw the head-to-tail addition around a plane triangle of $(3, 1)$ plus $(-1, 1)$ plus $(-2, -2)$.

22 Shade in the pyramid of combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$ with $c \geq 0$, $d \geq 0$, $e \geq 0$ and $c + d + e \leq 1$. Mark the vector $\frac{1}{2}(\boldsymbol{u} + \boldsymbol{v} + \boldsymbol{w})$ as inside or outside this pyramid.

23 If you look at *all* combinations of those $\boldsymbol{u}, \boldsymbol{v}$, and $\boldsymbol{w}$, is there any vector that can't be produced from $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$? Different answer if $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ are all in _____.

24 Which vectors are combinations of $\boldsymbol{u}$ and $\boldsymbol{v}$, and *also* combinations of $\boldsymbol{v}$ and $\boldsymbol{w}$?

25 Draw vectors $\boldsymbol{u}$, $\boldsymbol{v}$, $\boldsymbol{w}$ so that their combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$ fill only a line. Find vectors $\boldsymbol{u}$, $\boldsymbol{v}$, $\boldsymbol{w}$ so that their combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w}$ fill only a plane.

26 What combination $c\begin{bmatrix}\mathbf{1}\\\mathbf{2}\end{bmatrix} + d\begin{bmatrix}\mathbf{3}\\\mathbf{1}\end{bmatrix}$ produces $\begin{bmatrix}\mathbf{14}\\\mathbf{8}\end{bmatrix}$? Express this question as two equations for the coefficients c and d in the linear combination.

Challenge Problems

27 How many corners does a cube have in 4 dimensions? How many 3D faces? How many edges? A typical corner is $(0, 0, 1, 0)$. A typical edge goes to $(0, 1, 0, 0)$.

28 Find vectors $\boldsymbol{v}$ and $\boldsymbol{w}$ so that $\boldsymbol{v} + \boldsymbol{w} = (4, 5, 6)$ and $\boldsymbol{v} - \boldsymbol{w} = (2, 5, 8)$. This is a question with _____ unknown numbers, and an equal number of equations to find those numbers.

29 Find *two different combinations* of the three vectors $\boldsymbol{u} = (1, 3)$ and $\boldsymbol{v} = (2, 7)$ and $\boldsymbol{w} = (1, 5)$ that produce $\boldsymbol{b} = (0, 1)$. Slightly delicate question: If I take any three vectors $\boldsymbol{u}$, $\boldsymbol{v}$, $\boldsymbol{w}$ in the plane, will there always be two different combinations that produce $\boldsymbol{b} = (0, 1)$?

30 The linear combinations of $\boldsymbol{v} = (a, b)$ and $\boldsymbol{w} = (c, d)$ fill the plane unless _____. Find four vectors $\boldsymbol{u}$, $\boldsymbol{v}$, $\boldsymbol{w}$, $\boldsymbol{z}$ with four components each so that their combinations $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w} + f\boldsymbol{z}$ produce all vectors (b_1, b_2, b_3, b_4) in four-dimensional space.

31 Write down three equations for c, d, e so that $c\boldsymbol{u} + d\boldsymbol{v} + e\boldsymbol{w} = \boldsymbol{b}$. Can you somehow find c, d, e for this $\boldsymbol{b}$?

$$\boldsymbol{u} = \begin{bmatrix} 2 \\ -1 \\ 0 \end{bmatrix} \quad \boldsymbol{v} = \begin{bmatrix} -1 \\ 2 \\ -1 \end{bmatrix} \quad \boldsymbol{w} = \begin{bmatrix} 0 \\ -1 \\ 2 \end{bmatrix} \quad \boldsymbol{b} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}.$$

1.2 Lengths and Dot Products

1 The "dot product" of $\boldsymbol{v} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 4 \\ 5 \end{bmatrix}$ is $\boldsymbol{v} \cdot \boldsymbol{w} = (1)(4) + (2)(5) = 4 + 10 = \mathbf{14}$.

2 $\boldsymbol{v} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 4 \\ -4 \\ 4 \end{bmatrix}$ are perpendicular because $\boldsymbol{v} \cdot \boldsymbol{w}$ is zero:
$(1)(4) + (3)(-4) + (2)(4) = \mathbf{0}$.

3 The length squared of $\boldsymbol{v} = \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$ is $\boldsymbol{v} \cdot \boldsymbol{v} = 1 + 9 + 4 = 14$. **The length is** $||\boldsymbol{v}|| = \sqrt{\mathbf{14}}$.

4 Then $\boldsymbol{u} = \dfrac{\boldsymbol{v}}{||\boldsymbol{v}||} = \dfrac{\boldsymbol{v}}{\sqrt{14}} = \dfrac{1}{\sqrt{14}} \begin{bmatrix} 1 \\ 3 \\ 2 \end{bmatrix}$ has length $||\boldsymbol{u}|| = \mathbf{1}$. Check $\dfrac{1}{14} + \dfrac{9}{14} + \dfrac{4}{14} = 1$.

5 The angle θ between $\boldsymbol{v}$ and $\boldsymbol{w}$ has $\cos\theta = \dfrac{\boldsymbol{v} \cdot \boldsymbol{w}}{||\boldsymbol{v}|| \; ||\boldsymbol{w}||}$.

6 The angle between $\begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\begin{bmatrix} 1 \\ 1 \end{bmatrix}$ has $\cos\theta = \dfrac{1}{(1)(\sqrt{2})}$. That angle is $\theta = 45°$.

7 All angles have $|\cos\theta| \leq 1$. So all vectors have $\boxed{|\boldsymbol{v} \cdot \boldsymbol{w}| \leq ||\boldsymbol{v}|| \; ||\boldsymbol{w}||.}$

The first section backed off from multiplying vectors. Now we go forward to define the *"dot product"* of $\boldsymbol{v}$ and $\boldsymbol{w}$. This multiplication involves the separate products $v_1 w_1$ and $v_2 w_2$, but it doesn't stop there. Those two numbers are added to produce one number $\boldsymbol{v} \cdot \boldsymbol{w}$.

This is the geometry section (*lengths of vectors and cosines of angles between them*).

The ***dot product*** or ***inner product*** of $\boldsymbol{v} = (v_1, v_2)$ and $\boldsymbol{w} = (w_1, w_2)$ is the number $\boldsymbol{v} \cdot \boldsymbol{w}$:

$$\boldsymbol{v} \cdot \boldsymbol{w} = v_1 w_1 + v_2 w_2. \tag{1}$$

Example 1 The vectors $\boldsymbol{v} = (4, 2)$ and $\boldsymbol{w} = (-1, 2)$ have a *zero* dot product:

Dot product is zero
Perpendicular vectors
$$\begin{bmatrix} 4 \\ 2 \end{bmatrix} \cdot \begin{bmatrix} -1 \\ 2 \end{bmatrix} = -4 + 4 = 0.$$

In mathematics, zero is always a special number. For dot products, it means that *these two vectors are perpendicular*. The angle between them is $90°$. When we drew them in Figure 1.1, we saw a rectangle (not just any parallelogram). The clearest example of perpendicular vectors is $\boldsymbol{i} = (1, 0)$ along the x axis and $\boldsymbol{j} = (0, 1)$ up the y axis. Again the dot product is $\boldsymbol{i} \cdot \boldsymbol{j} = 0 + 0 = 0$. Those vectors $\boldsymbol{i}$ and $\boldsymbol{j}$ form a right angle.

The dot product of $\boldsymbol{v} = (1, 2)$ and $\boldsymbol{w} = (3, 1)$ is 5. Soon $\boldsymbol{v} \cdot \boldsymbol{w}$ will reveal the angle between $\boldsymbol{v}$ and $\boldsymbol{w}$ (not 90°). Please check that $\boldsymbol{w} \cdot \boldsymbol{v}$ is also 5.

The dot product $\boldsymbol{w} \cdot \boldsymbol{v}$ ***equals*** $\boldsymbol{v} \cdot \boldsymbol{w}$. The order of $\boldsymbol{v}$ and $\boldsymbol{w}$ makes no difference.

Example 2 Put a weight of 4 at the point $x = -1$ (left of zero) and a weight of 2 at the point $x = 2$ (right of zero). The x axis will balance on the center point (like a see-saw). The weights balance because the dot product is $(4)(-1) + (2)(2) = 0$.

This example is typical of engineering and science. The vector of weights is $(w_1, w_2) = (4, 2)$. The vector of distances from the center is $(v_1, v_2) = (-1, 2)$. The weights times the distances, $w_1 v_1$ and $w_2 v_2$, give the "moments". The equation for the see-saw to balance is $w_1 v_1 + w_2 v_2 = 0$.

Example 3 Dot products enter in economics and business. We have three goods to buy and sell. Their prices are (p_1, p_2, p_3) for each unit—this is the "price vector" $\boldsymbol{p}$. The quantities we buy or sell are (q_1, q_2, q_3)—positive when we sell, negative when we buy. *Selling* q_1 *units at the price* p_1 *brings in* $q_1 p_1$. The total income (quantities q times prices p) is ***the dot product*** $\boldsymbol{q} \cdot \boldsymbol{p}$ ***in three dimensions***:

$$\textbf{\textit{Income}} = (q_1, q_2, q_3) \cdot (p_1, p_2, p_3) = q_1 p_1 + q_2 p_2 + q_3 p_3 = \textbf{\textit{dot product}}.$$

A zero dot product means that "the books balance". Total sales equal total purchases if $\boldsymbol{q} \cdot \boldsymbol{p} = 0$. Then $\boldsymbol{p}$ is perpendicular to $\boldsymbol{q}$ (in three-dimensional space). A supermarket with thousands of goods goes quickly into high dimensions.

Small note: Spreadsheets have become essential in management. They compute linear combinations and dot products. What you see on the screen is a matrix.

Main point For $\boldsymbol{v} \cdot \boldsymbol{w}$, multiply each v_i times w_i. Then $\boldsymbol{v} \cdot \boldsymbol{w} = v_1 w_1 + \cdots + v_n w_n$.

Lengths and Unit Vectors

An important case is the dot product of a vector *with itself*. In this case $\boldsymbol{v}$ equals $\boldsymbol{w}$. When the vector is $\boldsymbol{v} = (1, 2, 3)$, the dot product with itself is $\boldsymbol{v} \cdot \boldsymbol{v} = \|\boldsymbol{v}\|^2 = 14$:

Dot product $\boldsymbol{v} \cdot \boldsymbol{v}$
Length squared

$$\|\boldsymbol{v}\|^2 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} = 1 + 4 + 9 = \mathbf{14}.$$

Instead of a 90° angle between vectors we have 0°. The answer is not zero because $\boldsymbol{v}$ is not perpendicular to itself. The dot product $\boldsymbol{v} \cdot \boldsymbol{v}$ gives the *length of* $\boldsymbol{v}$ *squared*.

DEFINITION The ***length*** $\|\boldsymbol{v}\|$ of a vector $\boldsymbol{v}$ is the square root of $\boldsymbol{v} \cdot \boldsymbol{v}$:

$$\textbf{length} = \|\boldsymbol{v}\| = \sqrt{\boldsymbol{v} \cdot \boldsymbol{v}} = \left(v_1^2 + v_2^2 + \cdots + v_n^2\right)^{1/2}.$$

In two dimensions the length is $\sqrt{v_1^2+v_2^2}$. In three dimensions it is $\sqrt{v_1^2+v_2^2+v_3^2}$. By the calculation above, the length of $\boldsymbol{v}=(1,2,3)$ is $\|\boldsymbol{v}\|=\sqrt{14}$.

Here $\|\boldsymbol{v}\|=\sqrt{\boldsymbol{v}\cdot\boldsymbol{v}}$ is just the ordinary length of the arrow that represents the vector. If the components are 1 and 2, the arrow is the third side of a right triangle (Figure 1.6). The Pythagoras formula $a^2+b^2=c^2$ connects the three sides: $1^2+2^2=\|\boldsymbol{v}\|^2$.

For the length of $\boldsymbol{v}=(1,2,3)$, we used the right triangle formula twice. The vector $(1,2,0)$ in the base has length $\sqrt{5}$. This base vector is perpendicular to $(0,0,3)$ that goes straight up. So the diagonal of the box has length $\|\boldsymbol{v}\|=\sqrt{5+9}=\sqrt{14}$.

The length of a four-dimensional vector would be $\sqrt{v_1^2+v_2^2+v_3^2+v_4^2}$. Thus the vector $(1,1,1,1)$ has length $\sqrt{1^2+1^2+1^2+1^2}=2$. This is the diagonal through a unit cube in four-dimensional space. That diagonal in n dimensions has length $\sqrt{n}$.

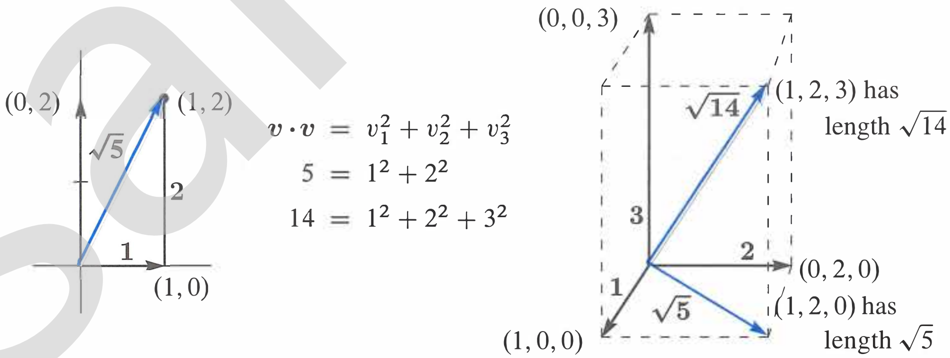


Figure 1.6: The length $\sqrt{\boldsymbol{v}\cdot\boldsymbol{v}}$ of two-dimensional and three-dimensional vectors.

The word "**unit**" is always indicating that some measurement equals "one". The unit price is the price for one item. A unit cube has sides of length one. A unit circle is a circle with radius one. Now we see the meaning of a "unit vector".

DEFINITION ***A unit vector $\boldsymbol{u}$ is a vector whose length equals one***. Then $\boldsymbol{u}\cdot\boldsymbol{u}=1$.

An example in four dimensions is $\boldsymbol{u}=\left(\frac{1}{2},\frac{1}{2},\frac{1}{2},\frac{1}{2}\right)$. Then $\boldsymbol{u}\cdot\boldsymbol{u}$ is $\frac{1}{4}+\frac{1}{4}+\frac{1}{4}+\frac{1}{4}=1$. We divided $\boldsymbol{v}=(1,1,1,1)$ by its length $\|\boldsymbol{v}\|=2$ to get this unit vector.

Example 4 The standard unit vectors along the x and y axes are written $\boldsymbol{i}$ and $\boldsymbol{j}$. In the xy plane, the unit vector that makes an angle "theta" with the x axis is $(\cos\theta,\sin\theta)$:

$$\textbf{Unit vectors}\quad \boldsymbol{i}=\begin{bmatrix}1\\0\end{bmatrix}\quad\text{and}\quad \boldsymbol{j}=\begin{bmatrix}0\\1\end{bmatrix}\quad\text{and}\quad \boldsymbol{u}=\begin{bmatrix}\cos\theta\\ \sin\theta\end{bmatrix}.$$

When $\theta=0$, the horizontal vector $\boldsymbol{u}$ is $\boldsymbol{i}$. When $\theta=90^\circ$ (or $\frac{\pi}{2}$ radians), the vertical vector is $\boldsymbol{j}$. At any angle, the components $\cos\theta$ and $\sin\theta$ produce $\boldsymbol{u}\cdot\boldsymbol{u}=1$ because

$\cos^2\theta + \sin^2\theta = 1$. These vectors reach out to the unit circle in Figure 1.7. Thus $\cos\theta$ and $\sin\theta$ are simply the coordinates of that point at angle θ on the unit circle.

Since $(2, 2, 1)$ has length 3, the vector $\left(\frac{2}{3}, \frac{2}{3}, \frac{1}{3}\right)$ has length 1. Check that $\boldsymbol{u} \cdot \boldsymbol{u} = \frac{4}{9} + \frac{4}{9} + \frac{1}{9} = 1$. For a unit vector, **divide any nonzero vector $\boldsymbol{v}$ by its length** $\|\boldsymbol{v}\|$.

Unit vector	$\boldsymbol{u} = \boldsymbol{v}/\|\boldsymbol{v}\|$ **is a unit vector in the same direction as** $\boldsymbol{v}$.

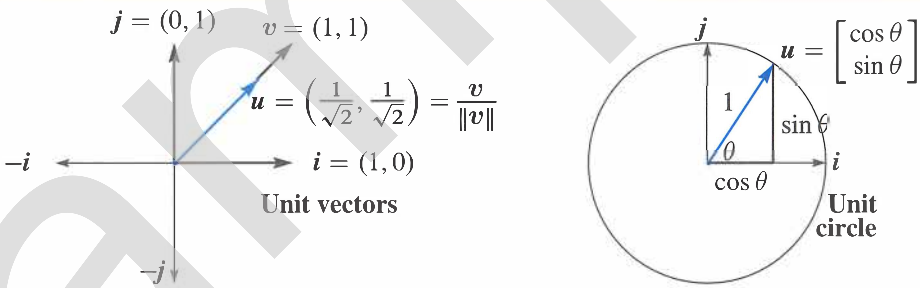


Figure 1.7: The coordinate vectors $\boldsymbol{i}$ and $\boldsymbol{j}$. The unit vector $\boldsymbol{u}$ at angle 45° (left) divides $\boldsymbol{v} = (1, 1)$ by its length $\|\boldsymbol{v}\| = \sqrt{2}$. The unit vector $\boldsymbol{u} = (\cos\theta, \sin\theta)$ is at angle θ.

The Angle Between Two Vectors

We stated that perpendicular vectors have $\boldsymbol{v} \cdot \boldsymbol{w} = 0$. The dot product is zero when the angle is 90°. To explain this, we have to connect angles to dot products. Then we show how $\boldsymbol{v} \cdot \boldsymbol{w}$ finds the angle between any two nonzero vectors $\boldsymbol{v}$ and $\boldsymbol{w}$.

Right angles	***The dot product is*** $\boldsymbol{v} \cdot \boldsymbol{w} = 0$ ***when*** $\boldsymbol{v}$ ***is perpendicular to*** $\boldsymbol{w}$.

Proof When $\boldsymbol{v}$ and $\boldsymbol{w}$ are perpendicular, they form two sides of a right triangle. The third side is $\boldsymbol{v} - \boldsymbol{w}$ (the hypotenuse going across in Figure 1.8). The *Pythagoras Law* for the sides of a right triangle is $a^2 + b^2 = c^2$:

$$\textbf{Perpendicular vectors} \qquad \|\boldsymbol{v}\|^2 + \|\boldsymbol{w}\|^2 = \|\boldsymbol{v} - \boldsymbol{w}\|^2 \tag{2}$$

Writing out the formulas for those lengths in two dimensions, this equation is

$$\textbf{Pythagoras} \qquad (v_1^2 + v_2^2) + (w_1^2 + w_2^2) = (v_1 - w_1)^2 + (v_2 - w_2)^2. \tag{3}$$

The right side begins with $v_1^2 - 2v_1w_1 + w_1^2$. Then v_1^2 and w_1^2 are on both sides of the equation and they cancel, leaving $-2v_1w_1$. Also v_2^2 and w_2^2 cancel, leaving $-2v_2w_2$. (In three dimensions there would be $-2v_3w_3$.) Now divide by -2 to see $\boldsymbol{v} - \boldsymbol{w} = 0$:

$$0 = -2v_1w_1 - 2v_2w_2 \quad \text{which leads to} \quad \boldsymbol{v_1w_1 + v_2w_2 = 0}. \tag{4}$$

Conclusion Right angles produce $\boldsymbol{v} \cdot \boldsymbol{w} = 0$. The dot product is zero when the angle is $\theta = 90°$. Then $\cos\theta = 0$. The zero vector $\boldsymbol{v} = \boldsymbol{0}$ is perpendicular to every vector $\boldsymbol{w}$ because $\boldsymbol{0} \cdot \boldsymbol{w}$ is always zero.

Now suppose $\boldsymbol{v}\cdot\boldsymbol{w}$ is **not zero**. It may be positive, it may be negative. The sign of $\boldsymbol{v}\cdot\boldsymbol{w}$ immediately tells whether we are below or above a right angle. The angle is less than 90° when $\boldsymbol{v}\cdot\boldsymbol{w}$ is positive. The angle is above 90° when $\boldsymbol{v}\cdot\boldsymbol{w}$ is negative. The right side of Figure 1.8 shows a typical vector $\boldsymbol{v}=(3,1)$. The angle with $\boldsymbol{w}=(1,3)$ is less than 90° because $\boldsymbol{v}\cdot\boldsymbol{w}=6$ is positive.

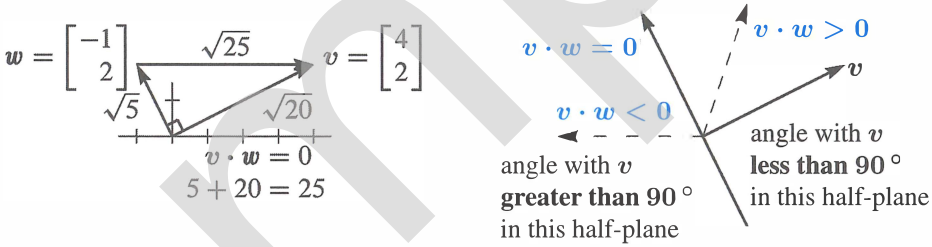


Figure 1.8: Perpendicular vectors have $\boldsymbol{v}\cdot\boldsymbol{w}=0$. Then $\|\boldsymbol{v}\|^2+\|\boldsymbol{w}\|^2=\|\boldsymbol{v}-\boldsymbol{w}\|^2$.

The borderline is where vectors are perpendicular to $\boldsymbol{v}$. On that dividing line between plus and minus, $(1,-3)$ is perpendicular to $(3,1)$. The dot product is zero.

The dot product reveals the exact angle $\boldsymbol{\theta}$. For unit vectors $\boldsymbol{u}$ and $\boldsymbol{U}$, the sign of $\boldsymbol{u}\cdot\boldsymbol{U}$ tells whether $\theta<90^\circ$ or $\theta>90^\circ$. More than that, ***the dot product $\boldsymbol{u}\cdot\boldsymbol{U}$ is the cosine of θ.*** This remains true in n dimensions.

Unit vectors $\boldsymbol{u}$ and $\boldsymbol{U}$ at angle θ have $\boldsymbol{u}\cdot\boldsymbol{U}=\cos\theta$. **Certainly $|\boldsymbol{u}\cdot\boldsymbol{U}|\le 1$.**

Remember that $\cos\theta$ is never greater than 1. It is never less than -1. *The dot product of unit vectors is between -1 and 1.* **The cosine of θ is revealed by $\boldsymbol{u}\cdot\boldsymbol{U}$.**

Figure 1.9 shows this clearly when the vectors are $\boldsymbol{u}=(\cos\theta,\sin\theta)$ and $\boldsymbol{i}=(1,0)$. The dot product is $\boldsymbol{u}\cdot\boldsymbol{i}=\cos\theta$. That is the cosine of the angle between them.

After rotation through any angle α, these are still unit vectors. The vector $\boldsymbol{i}=(1,0)$ rotates to $(\cos\alpha,\sin\alpha)$. The vector $\boldsymbol{u}$ rotates to $(\cos\beta,\sin\beta)$ with $\beta=\alpha+\theta$. Their dot product is $\cos\alpha\cos\beta+\sin\alpha\sin\beta$. From trigonometry this is $\cos(\beta-\alpha)=\cos\theta$.

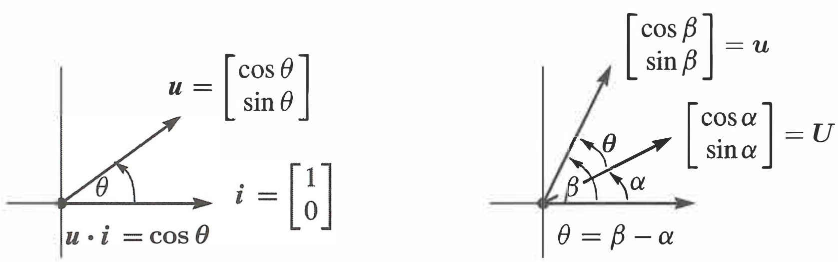


Figure 1.9: Unit vectors: $\boldsymbol{u}\cdot\boldsymbol{U}$ is the cosine of θ (the angle between).

What if v and w are not unit vectors? Divide by their lengths to get $\boldsymbol{u} = \boldsymbol{v}/\|\boldsymbol{v}\|$ and $\boldsymbol{U} = \boldsymbol{w}/\|\boldsymbol{w}\|$. Then the dot product of those unit vectors $\boldsymbol{u}$ and $\boldsymbol{U}$ gives $\cos\theta$.

COSINE FORMULA If $\boldsymbol{v}$ and $\boldsymbol{w}$ are nonzero vectors then $\boxed{\dfrac{\boldsymbol{v}\cdot\boldsymbol{w}}{\|\boldsymbol{v}\|\,\|\boldsymbol{w}\|} = \cos\theta.}$ (5)

Whatever the angle, this dot product of $\boldsymbol{v}/\|\boldsymbol{v}\|$ with $\boldsymbol{w}/\|\boldsymbol{w}\|$ never exceeds one. That is the ***"Schwarz inequality"*** $|\boldsymbol{v}\cdot\boldsymbol{w}| \le \|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$ for dot products—or more correctly the Cauchy-Schwarz-Buniakowsky inequality. It was found in France and Germany and Russia (and maybe elsewhere—it is the most important inequality in mathematics).

Since $|\cos\theta|$ never exceeds 1, the cosine formula gives two great inequalities:

SCHWARZ INEQUALITY	$\lvert\boldsymbol{v}\cdot\boldsymbol{w}\rvert \le \|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$
TRIANGLE INEQUALITY	$\|\boldsymbol{v}+\boldsymbol{w}\| \le \|\boldsymbol{v}\| + \|\boldsymbol{w}\|$

Example 5 Find $\cos\theta$ for $\boldsymbol{v} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$ and check both inequalities.

Solution The dot product is $\boldsymbol{v}\cdot\boldsymbol{w} = 4$. Both $\boldsymbol{v}$ and $\boldsymbol{w}$ have length $\sqrt{5}$. The cosine is $4/5$.

$$\cos\theta = \frac{\boldsymbol{v}\cdot\boldsymbol{w}}{\|\boldsymbol{v}\|\,\|\boldsymbol{w}\|} = \frac{4}{\sqrt{5}\sqrt{5}} = \frac{4}{5}.$$

By the Schwarz inequality, $\boldsymbol{v}\cdot\boldsymbol{w} = 4$ is less than $\|\boldsymbol{v}\|\,\|\boldsymbol{w}\| = 5$. By the triangle inequality, side $3 = \|\boldsymbol{v}+\boldsymbol{w}\|$ is less than side 1 + side 2. For $\boldsymbol{v}+\boldsymbol{w} = (3,3)$ the three sides are $\sqrt{18} < \sqrt{5}+\sqrt{5}$. Square this triangle inequality to get $18 < 20$.

Example 6 The dot product of $\boldsymbol{v} = (a,b)$ and $\boldsymbol{w} = (b,a)$ is $2ab$. Both lengths are $\sqrt{a^2+b^2}$. The Schwarz inequality $\boldsymbol{v}\cdot\boldsymbol{w} \le \|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$ says that $\boldsymbol{2ab \le a^2 + b^2}$.

This is more famous if we write $x = a^2$ and $y = b^2$. The "geometric mean" $\sqrt{\boldsymbol{xy}}$ is not larger than the "arithmetic mean" = average $\frac{1}{2}(\boldsymbol{x}+\boldsymbol{y})$.

Geometric mean $\le$ **Arithmetic mean** $\quad ab \le \dfrac{a^2+b^2}{2}$ becomes $\sqrt{xy} \le \dfrac{x+y}{2}$.

Example 5 had $a = 2$ and $b = 1$. So $x = 4$ and $y = 1$. The geometric mean $\sqrt{xy} = 2$ is below the arithmetic mean $\frac{1}{2}(1+4) = 2.5$.

Notes on Computing

MATLAB, Python *and* Julia *work directly with whole vectors, not their components.* When $\boldsymbol{v}$ and $\boldsymbol{w}$ have been defined, $\boldsymbol{v}+\boldsymbol{w}$ is immediately understood. Input $\boldsymbol{v}$ and $\boldsymbol{w}$ as rows—the prime $'$ transposes them to columns. $2\boldsymbol{v}+3\boldsymbol{w}$ becomes $2*\boldsymbol{v}+3*\boldsymbol{w}$. The result will be printed unless the line ends in a semicolon.

MATLAB $\quad v = [2 \;\; 3 \;\; 4]' \;\; ; \quad w = [1 \;\; 1 \;\; 1]' \;\; ; \quad u = 2*v + 3*w$

The dot product $v \cdot w$ is ***a row vector times a column vector*** (*use* * *instead of* $\cdot$):

Instead of	$\begin{bmatrix}1\\2\end{bmatrix} \cdot \begin{bmatrix}3\\4\end{bmatrix}$	we more often see	$[1 \;\; 2]\begin{bmatrix}3\\4\end{bmatrix}$	or	$v' * w$

The length of v is known to MATLAB as norm (v). This is sqrt $(v' * v)$. Then find the cosine from the dot product $v' * w$ and the angle (in radians) that has that cosine:

Cosine formula	cosine $= v' * w/(\text{norm}\,(v) * \text{norm}\,(w))$
The arc cosine	angle $=$ acos (cosine)

An M-file would create a new function **cosine** (v, w). Python and Julia are open source.

■ REVIEW OF THE KEY IDEAS ■

1. The dot product $v \cdot w$ multiplies each component v_i by w_i and adds all $v_i w_i$.
2. The length $\|v\|$ is the square root of $v \cdot v$. Then $u = v/\|v\|$ is a ***unit vector***: length 1.
3. The dot product is $v \cdot w = 0$ when vectors v and w are perpendicular.
4. The cosine of θ (the angle between any nonzero v and w) never exceeds 1:

$$\textbf{Cosine} \quad \cos\theta = \frac{v \cdot w}{\|v\|\|w\|} \qquad \textit{Schwarz inequality} \quad |v \cdot w| \le \|v\|\,\|w\|.$$

■ WORKED EXAMPLES ■

1.2 A For the vectors $v = (3, 4)$ and $w = (4, 3)$ test the Schwarz inequality on $v \cdot w$ and the triangle inequality on $\|v + w\|$. Find $\cos\theta$ for the angle between v and w. Which v and w give *equality* $|v \cdot w| = \|v\|\,\|w\|$ and $\|v + w\| = \|v\| + \|w\|$?

Solution The dot product is $v \cdot w = (3)(4) + (4)(3) = 24$. The length of v is $\|v\| = \sqrt{9 + 16} = 5$ and also $\|w\| = 5$. The sum $v + w = (7, 7)$ has length $7\sqrt{2} < 10$.

Schwarz inequality	$|v \cdot w| \le \|v\|\,\|w\|$	is $\;24 < 25$.
Triangle inequality	$\|v + w\| \le \|v\| + \|w\|$	is $\;7\sqrt{2} < 5 + 5$.
Cosine of angle	$\cos\theta = \frac{24}{25}$	Thin angle from $v = (3, 4)$ to $w = (4, 3)$

Equality: One vector is a multiple of the other as in $w = cv$. Then the angle is $0°$ or $180°$. In this case $|\cos\theta| = 1$ and $|v \cdot w|$ *equals* $\|v\|\,\|w\|$. If the angle is $0°$, as in $w = 2v$, then $\|v + w\| = \|v\| + \|w\|$ (both sides give $3\|v\|$). This $v, 2v, 3v$ triangle is flat!

1.2 B Find a unit vector $\boldsymbol{u}$ in the direction of $\boldsymbol{v} = (3, 4)$. Find a unit vector $\boldsymbol{U}$ that is perpendicular to $\boldsymbol{u}$. How many possibilities for $\boldsymbol{U}$?

Solution For a unit vector $\boldsymbol{u}$, divide $\boldsymbol{v}$ by its length $\|\boldsymbol{v}\| = 5$. For a perpendicular vector $\boldsymbol{V}$ we can choose $(-4, 3)$ since the dot product $\boldsymbol{v} \cdot \boldsymbol{V}$ is $(3)(-4) + (4)(3) = 0$. For a *unit* vector perpendicular to $\boldsymbol{u}$, divide $\boldsymbol{V}$ by its length $\|\boldsymbol{V}\|$:

$$\boldsymbol{u} = \frac{\boldsymbol{v}}{\|\boldsymbol{v}\|} = \left(\frac{3}{5}, \frac{4}{5}\right) \qquad \boldsymbol{U} = \frac{\boldsymbol{V}}{\|\boldsymbol{V}\|} = \left(-\frac{4}{5}, \frac{3}{5}\right) \qquad \boldsymbol{u} \cdot \boldsymbol{U} = 0$$

The only other perpendicular unit vector would be $-\boldsymbol{U} = (\frac{4}{5}, -\frac{3}{5})$.

1.2 C Find a vector $\boldsymbol{x} = (c, d)$ that has dot products $\boldsymbol{x} \cdot \boldsymbol{r} = 1$ and $\boldsymbol{x} \cdot \boldsymbol{s} = 0$ with two given vectors $\boldsymbol{r} = (2, -1)$ and $\boldsymbol{s} = (-1, 2)$.

Solution Those two dot products give linear equations for c and d. Then $\boldsymbol{x} = (c, d)$.

$$\begin{array}{lll} \boldsymbol{x} \cdot \boldsymbol{r} = 1 & \text{is} & 2c - \ \ d = 1 \\ \boldsymbol{x} \cdot \boldsymbol{s} = 0 & \text{is} & -\ c + 2d = 0 \end{array} \qquad \begin{array}{l} \textbf{The same equations as} \\ \textbf{in Worked Example 1.1 C} \end{array}$$

Comment on n equations for $\boldsymbol{x} = (x_1, \ldots, x_n)$ in n-dimensional space

Section 1.1 would start with columns $\boldsymbol{v}_j$. The goal is to produce $x_1\boldsymbol{v}_1 + \cdots + x_n\boldsymbol{v}_n = \boldsymbol{b}$. This section would start from rows $\boldsymbol{r}_i$. Now the goal is to find $\boldsymbol{x}$ with $\boldsymbol{x} \cdot \boldsymbol{r}_i = b_i$.

Soon the $\boldsymbol{v}$'s will be the columns of a matrix A, and the $\boldsymbol{r}$'s will be the rows of A. Then the (one and only) problem will be to solve $A\boldsymbol{x} = \boldsymbol{b}$.

Problem Set 1.2

1 Calculate the dot products $\boldsymbol{u} \cdot \boldsymbol{v}$ and $\boldsymbol{u} \cdot \boldsymbol{w}$ and $\boldsymbol{u} \cdot (\boldsymbol{v} + \boldsymbol{w})$ and $\boldsymbol{w} \cdot \boldsymbol{v}$:

$$\boldsymbol{u} = \begin{bmatrix} -.6 \\ .8 \end{bmatrix} \qquad \boldsymbol{v} = \begin{bmatrix} 4 \\ 3 \end{bmatrix} \qquad \boldsymbol{w} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}.$$

2 Compute the lengths $\|\boldsymbol{u}\|$ and $\|\boldsymbol{v}\|$ and $\|\boldsymbol{w}\|$ of those vectors. Check the Schwarz inequalities $|\boldsymbol{u} \cdot \boldsymbol{v}| \le \|\boldsymbol{u}\|\,\|\boldsymbol{v}\|$ and $|\boldsymbol{v} \cdot \boldsymbol{w}| \le \|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$.

3 Find unit vectors in the directions of $\boldsymbol{v}$ and $\boldsymbol{w}$ in Problem 1, and the cosine of the angle θ. Choose vectors $\boldsymbol{a}, \boldsymbol{b}, \boldsymbol{c}$ that make $0°$, $90°$, and $180°$ angles with $\boldsymbol{w}$.

4 For any *unit* vectors $\boldsymbol{v}$ and $\boldsymbol{w}$, find the dot products (actual numbers) of

(a) $\boldsymbol{v}$ and $-\boldsymbol{v}$ (b) $\boldsymbol{v} + \boldsymbol{w}$ and $\boldsymbol{v} - \boldsymbol{w}$ (c) $\boldsymbol{v} - 2\boldsymbol{w}$ and $\boldsymbol{v} + 2\boldsymbol{w}$

5 Find unit vectors $\boldsymbol{u}_1$ and $\boldsymbol{u}_2$ in the directions of $\boldsymbol{v} = (1, 3)$ and $\boldsymbol{w} = (2, 1, 2)$. Find unit vectors $\boldsymbol{U}_1$ and $\boldsymbol{U}_2$ that are perpendicular to $\boldsymbol{u}_1$ and $\boldsymbol{u}_2$.

6 (a) Describe every vector $\boldsymbol{w} = (w_1, w_2)$ that is perpendicular to $\boldsymbol{v} = (2, -1)$.

(b) All vectors perpendicular to $V = (1, 1, 1)$ lie on a _____ in 3 dimensions.

(c) The vectors perpendicular to both $(1, 1, 1)$ and $(1, 2, 3)$ lie on a _____.

7 Find the angle θ (from its cosine) between these pairs of vectors:

(a) $\boldsymbol{v} = \begin{bmatrix} 1 \\ \sqrt{3} \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ (b) $\boldsymbol{v} = \begin{bmatrix} 2 \\ 2 \\ -1 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} 2 \\ -1 \\ 2 \end{bmatrix}$

(c) $\boldsymbol{v} = \begin{bmatrix} 1 \\ \sqrt{3} \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} -1 \\ \sqrt{3} \end{bmatrix}$ (d) $\boldsymbol{v} = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$ and $\boldsymbol{w} = \begin{bmatrix} -1 \\ -2 \end{bmatrix}$.

8 True or false (give a reason if true or find a counterexample if false):

(a) If $\boldsymbol{u} = (1, 1, 1)$ is perpendicular to $\boldsymbol{v}$ and $\boldsymbol{w}$, then $\boldsymbol{v}$ is parallel to $\boldsymbol{w}$.

(b) If $\boldsymbol{u}$ is perpendicular to $\boldsymbol{v}$ and $\boldsymbol{w}$, then $\boldsymbol{u}$ is perpendicular to $\boldsymbol{v} + 2\boldsymbol{w}$.

(c) If $\boldsymbol{u}$ and $\boldsymbol{v}$ are perpendicular unit vectors then $\|\boldsymbol{u} - \boldsymbol{v}\| = \sqrt{2}$. *Yes*!

9 The slopes of the arrows from $(0, 0)$ to (v_1, v_2) and (w_1, w_2) are v_2/v_1 and w_2/w_1. **Suppose the product** $v_2 w_2/v_1 w_1$ **of those slopes is** -1. Show that $\boldsymbol{v} \cdot \boldsymbol{w} = 0$ and the vectors are perpendicular. (The line $y = 4x$ is perpendicular to $y = -\frac{1}{4}x$.)

10 Draw arrows from $(0, 0)$ to the points $\boldsymbol{v} = (1, 2)$ and $\boldsymbol{w} = (-2, 1)$. Multiply their slopes. That answer is a signal that $\boldsymbol{v} \cdot \boldsymbol{w} = 0$ and the arrows are _____.

11 If $\boldsymbol{v} \cdot \boldsymbol{w}$ is negative, what does this say about the angle between $\boldsymbol{v}$ and $\boldsymbol{w}$? Draw a 3-dimensional vector $\boldsymbol{v}$ (an arrow), and show where to find all $\boldsymbol{w}$'s with $\boldsymbol{v} \cdot \boldsymbol{w} < 0$.

12 With $\boldsymbol{v} = (1, 1)$ and $\boldsymbol{w} = (1, 5)$ choose a number c so that $\boldsymbol{w} - c\boldsymbol{v}$ is perpendicular to $\boldsymbol{v}$. Then find the formula for c starting from *any* nonzero $\boldsymbol{v}$ and $\boldsymbol{w}$.

13 Find nonzero vectors $\boldsymbol{v}$ and $\boldsymbol{w}$ that are perpendicular to $(1, 0, 1)$ and to each other.

14 Find nonzero vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ that are perpendicular to $(1, 1, 1, 1)$ and to each other.

15 The geometric mean of $x = 2$ and $y = 8$ is $\sqrt{xy} = 4$. The arithmetic mean is larger: $\frac{1}{2}(x + y) =$ _____. This would come in Example 6 from the Schwarz inequality for $\boldsymbol{v} = (\sqrt{2}, \sqrt{8})$ and $\boldsymbol{w} = (\sqrt{8}, \sqrt{2})$. Find $\cos\theta$ for this $\boldsymbol{v}$ and $\boldsymbol{w}$.

16 **How long is the vector** $\boldsymbol{v} = (1, 1, \ldots, 1)$ **in** 9 **dimensions**? Find a unit vector $\boldsymbol{u}$ in the same direction as $\boldsymbol{v}$ and a unit vector $\boldsymbol{w}$ that is perpendicular to $\boldsymbol{v}$.

17 What are the cosines of the angles α, β, θ between the vector $(1, 0, -1)$ and the unit vectors $\boldsymbol{i}, \boldsymbol{j}, \boldsymbol{k}$ along the axes? Check the formula $\cos^2\alpha + \cos^2\beta + \cos^2\theta = 1$.

Problems 18–28 lead to the main facts about lengths and angles in triangles.

18 The parallelogram with sides $\boldsymbol{v} = (4, 2)$ and $\boldsymbol{w} = (-1, 2)$ is a rectangle. Check the Pythagoras formula $a^2 + b^2 = c^2$ which is for ***right triangles only***:

$$(\text{length of } v)^2 + (\text{length of } w)^2 = (\text{length of } \boldsymbol{v}+\boldsymbol{w})^2.$$

19 (Rules for dot products) These equations are simple but useful:

(1) $\boldsymbol{v}\cdot\boldsymbol{w} = \boldsymbol{w}\cdot\boldsymbol{v}$ **(2)** $\boldsymbol{u}\cdot(\boldsymbol{v}+\boldsymbol{w}) = \boldsymbol{u}\cdot\boldsymbol{v}+\boldsymbol{u}\cdot\boldsymbol{w}$ **(3)** $(c\boldsymbol{v})\cdot\boldsymbol{w} = c(\boldsymbol{v}\cdot\boldsymbol{w})$

Use **(2)** with $\boldsymbol{u} = \boldsymbol{v}+\boldsymbol{w}$ to prove $\|\boldsymbol{v}+\boldsymbol{w}\|^2 = \boldsymbol{v}\cdot\boldsymbol{v} + 2\boldsymbol{v}\cdot\boldsymbol{w} + \boldsymbol{w}\cdot\boldsymbol{w}$.

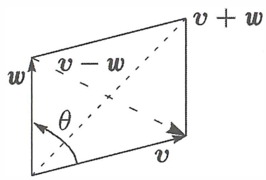
20 The "Law of Cosines" comes from $(\boldsymbol{v}-\boldsymbol{w})\cdot(\boldsymbol{v}-\boldsymbol{w}) = \boldsymbol{v}\cdot\boldsymbol{v} - 2\boldsymbol{v}\cdot\boldsymbol{w} + \boldsymbol{w}\cdot\boldsymbol{w}$:

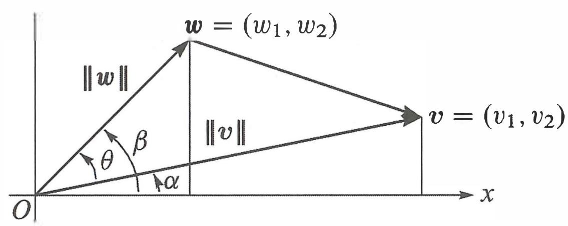
Cosine Law $$\|\boldsymbol{v}-\boldsymbol{w}\|^2 = \|\boldsymbol{v}\|^2 - 2\|\boldsymbol{v}\|\,\|\boldsymbol{w}\|\cos\theta + \|\boldsymbol{w}\|^2.$$

Draw a triangle with sides $\boldsymbol{v}$ and $\boldsymbol{w}$ and $\boldsymbol{v}-\boldsymbol{w}$. Which of the angles is θ ?

21 The ***triangle inequality*** says: (length of $\boldsymbol{v}+\boldsymbol{w}$) $\leq$ (length of $\boldsymbol{v}$) + (length of $\boldsymbol{w}$). Problem 19 found $\|\boldsymbol{v}+\boldsymbol{w}\|^2 = \|\boldsymbol{v}\|^2 + 2\boldsymbol{v}\cdot\boldsymbol{w} + \|\boldsymbol{w}\|^2$. Increase that $\boldsymbol{v}\cdot\boldsymbol{w}$ to $\|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$ to show that $\|$**side 3**$\|$ can not exceed $\|$**side 1**$\|$ + $\|$**side 2**$\|$:

Triangle inequality $\|\boldsymbol{v}+\boldsymbol{w}\|^2 \leq (\|\boldsymbol{v}\|+\|\boldsymbol{w}\|)^2$ **or** $\|\boldsymbol{v}+\boldsymbol{w}\| \leq \|\boldsymbol{v}\|+\|\boldsymbol{w}\|.$





22 The Schwarz inequality $|\boldsymbol{v}\cdot\boldsymbol{w}| \leq \|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$ by algebra instead of trigonometry:

(a) Multiply out both sides of $(v_1w_1 + v_2w_2)^2 \leq \left(v_1^2+v_2^2\right)\left(w_1^2+w_2^2\right)$.

(b) Show that the difference between those two sides equals $(v_1w_2 - v_2w_1)^2$. This cannot be negative since it is a square—so the inequality is true.

23 The figure shows that $\cos\alpha = v_1/\|\boldsymbol{v}\|$ and $\sin\alpha = v_2/\|\boldsymbol{v}\|$. Similarly $\cos\beta$ is _____ and $\sin\beta$ is _____. The angle θ is $\beta - \alpha$. Substitute into the trigonometry formula $\cos\beta\cos\alpha + \sin\beta\sin\alpha$ for $\cos(\beta-\alpha)$ to find $\cos\theta = \boldsymbol{v}\cdot\boldsymbol{w}/\|\boldsymbol{v}\|\,\|\boldsymbol{w}\|$.

24 One-line proof of the inequality $|\boldsymbol{u} \cdot \boldsymbol{U}| \leq 1$ for unit vectors (u_1, u_2) and (U_1, U_2) :

$$|\boldsymbol{u} \cdot \boldsymbol{U}| \leq |u_1|\,|U_1| + |u_2|\,|U_2| \leq \frac{u_1^2 + U_1^2}{2} + \frac{u_2^2 + U_2^2}{2} = 1.$$

Put $(u_1, u_2) = (.6, .8)$ and $(U_1, U_2) = (.8, .6)$ in that whole line and find $\cos\theta$.

25 Why is $|\cos\theta|$ never greater than 1 in the first place?

26 (*Recommended*) Draw a parallelogram

27 Parallelogram with two sides $\boldsymbol{v}$ and $\boldsymbol{w}$. Show that the squared diagonal lengths $\|\boldsymbol{v} + \boldsymbol{w}\|^2 + \|\boldsymbol{v} - \boldsymbol{w}\|^2$ add to the sum of four squared side lengths $2\|\boldsymbol{v}\|^2 + 2\|\boldsymbol{w}\|^2$.

28 If $\boldsymbol{v} = (1, 2)$ draw all vectors $\boldsymbol{w} = (x, y)$ in the xy plane with $\boldsymbol{v} \cdot \boldsymbol{w} = x + 2y = 5$. Why do those $\boldsymbol{w}$'s lie along a line? Which is the shortest $\boldsymbol{w}$?

29 (*Recommended*) If $||\boldsymbol{v}|| = 5$ and $||\boldsymbol{w}|| = 3$, what are the smallest and largest possible values of $||\boldsymbol{v} - \boldsymbol{w}||$? What are the smallest and largest possible values of $\boldsymbol{v} \cdot \boldsymbol{w}$?

Challenge Problems

30 Can three vectors in the xy plane have $\boldsymbol{u} \cdot \boldsymbol{v} < 0$ and $\boldsymbol{v} \cdot \boldsymbol{w} < 0$ and $\boldsymbol{u} \cdot \boldsymbol{w} < 0$? I don't know how many vectors in xyz space can have all negative dot products. (Four of those vectors in the plane would certainly be impossible ...).

31 Pick any numbers that add to $x + y + z = 0$. Find the angle between your vector $\boldsymbol{v} = (x, y, z)$ and the vector $\boldsymbol{w} = (z, x, y)$. Challenge question: Explain why $\boldsymbol{v} \cdot \boldsymbol{w}/\|\boldsymbol{v}\|\|\boldsymbol{w}\|$ is always $-\frac{1}{2}$.

32 How could you prove $\sqrt[3]{xyz} \leq \frac{1}{3}(x+y+z)$ (geometric mean $\leq$ arithmetic mean) ?

33 Find 4 perpendicular unit vectors of the form $\left(\pm\frac{1}{2}, \pm\frac{1}{2}, \pm\frac{1}{2}, \pm\frac{1}{2}\right)$: Choose $+$ or $-$.

34 Using $\boldsymbol{v} = \mathsf{randn}(3, 1)$ in MATLAB, create a random unit vector $\boldsymbol{u} = \boldsymbol{v}/\|\boldsymbol{v}\|$. Using $V = \mathsf{randn}(3, 30)$ create 30 more random unit vectors $\boldsymbol{U}_j$. What is the average size of the dot products $|\boldsymbol{u} \cdot \boldsymbol{U}_j|$? In calculus, the average is $\int_0^\pi |\cos\theta| d\theta/\pi = 2/\pi$.

1.3 Matrices

1 $A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix}$ is a 3 by 2 matrix : $m = 3$ rows and $n = 2$ columns.

2 $A\boldsymbol{x} = \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}$ is a **combination of the columns** $\quad A\boldsymbol{x} = x_1 \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix}$.

3 The 3 components of $A\boldsymbol{x}$ are dot products of the 3 rows of A with the vector $\boldsymbol{x}$:

Row at a time $\quad \begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 5 & 6 \end{bmatrix} \begin{bmatrix} 7 \\ 8 \end{bmatrix} = \begin{bmatrix} 1 \cdot 7 + 2 \cdot 8 \\ 3 \cdot 7 + 4 \cdot 8 \\ 5 \cdot 7 + 6 \cdot 8 \end{bmatrix} = \begin{bmatrix} 23 \\ 53 \\ 83 \end{bmatrix}$.

4 Equations in matrix form $A\boldsymbol{x} = \boldsymbol{b}$: $\begin{bmatrix} 2 & 5 \\ 3 & 7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$ replaces $\begin{matrix} 2x_1 + 5x_2 = b_1 \\ 3x_1 + 7x_2 = b_2 \end{matrix}$.

5 The solution to $A\boldsymbol{x} = \boldsymbol{b}$ can be written as $\boldsymbol{x} = A^{-1}\boldsymbol{b}$. But some matrices don't allow A^{-1}.

This section starts with three vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$. I will combine them using *matrices*.

$$\textbf{Three vectors} \qquad \boldsymbol{u} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \qquad \boldsymbol{v} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} \qquad \boldsymbol{w} = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix}.$$

Their linear combinations in three-dimensional space are $x_1\boldsymbol{u} + x_2\boldsymbol{v} + x_3\boldsymbol{w}$:

$$\begin{matrix}\textbf{Combination} \\ \textbf{of the vectors}\end{matrix} \qquad x_1 \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} + x_2 \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix}. \qquad (1)$$

Now something important: *Rewrite that combination using a matrix.* The vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ go into the columns of the matrix A. That matrix "*multiplies*" the vector (x_1, x_2, x_3) :

$$\begin{matrix}\textbf{Matrix times vector} \\ \textbf{Combination of columns}\end{matrix} \qquad A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix}. \qquad (2)$$

The numbers x_1, x_2, x_3 are the components of a vector $\boldsymbol{x}$. The matrix A times the vector $\boldsymbol{x}$ is the **same** as the combination $x_1\boldsymbol{u} + x_2\boldsymbol{v} + x_3\boldsymbol{w}$ of the three columns in equation (1).

This is more than a definition of $A\boldsymbol{x}$, because the rewriting brings a crucial change in viewpoint. At first, the numbers x_1, x_2, x_3 were multiplying the vectors. Now the matrix is multiplying those numbers. **The matrix A acts on the vector $\boldsymbol{x}$.** The output $A\boldsymbol{x}$ is a **combination $\boldsymbol{b}$ of the columns of A.**

To see that action, I will write b_1, b_2, b_3 for the components of $A\boldsymbol{x}$:

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \boldsymbol{b}\,. \qquad (3)$$

The input is $\boldsymbol{x}$ and the output is $\boldsymbol{b} = A\boldsymbol{x}$. This A is a "**difference matrix**" because $\boldsymbol{b}$ contains differences of the input vector $\boldsymbol{x}$. The top difference is $x_1 - x_0 = x_1 - 0$.

Here is an example to show differences of $\boldsymbol{x} = (1, 4, 9)$: squares in $\boldsymbol{x}$, odd numbers in $\boldsymbol{b}$.

$$\boldsymbol{x} = \begin{bmatrix} 1 \\ 4 \\ 9 \end{bmatrix} = \text{squares} \qquad A\boldsymbol{x} = \begin{bmatrix} 1-0 \\ 4-1 \\ 9-4 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} = \boldsymbol{b}\,. \qquad (4)$$

That pattern would continue for a 4 by 4 difference matrix. The next square would be $x_4 = 16$. The next difference would be $x_4 - x_3 = 16 - 9 = 7$ (the next odd number). The matrix finds all the differences $1, 3, 5, 7$ at once.

Important Note: Multiplication a row at a time. You may already have learned about multiplying $A\boldsymbol{x}$, a matrix times a vector. Probably it was explained differently, using the rows instead of the columns. The usual way takes the dot product of each row with $\boldsymbol{x}$:

$A\boldsymbol{x}$ is also dot products with rows

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} (1,\ 0,\ 0) \cdot (x_1, x_2, x_3) \\ (-1, 1, 0) \cdot (x_1, x_2, x_3) \\ (0, -1, 1) \cdot (x_1, x_2, x_3) \end{bmatrix}. \qquad (5)$$

Those dot products are the same x_1 and $x_2 - x_1$ and $x_3 - x_2$ that we wrote in equation (3). The new way is to work with $A\boldsymbol{x}$ *a column at a time*. Linear combinations are the key to linear algebra, and the output $A\boldsymbol{x}$ is a linear combination of the **columns** of A.

With numbers, you can multiply $A\boldsymbol{x}$ by rows. With letters, columns are the good way. Chapter 2 will repeat these rules of matrix multiplication, and explain the ideas.

Linear Equations

One more change in viewpoint is crucial. Up to now, the numbers x_1, x_2, x_3 were known. The right hand side $\boldsymbol{b}$ was not known. We found that vector of differences by multiplying A times $\boldsymbol{x}$. **Now we think of $\boldsymbol{b}$ as known and we look for $\boldsymbol{x}$.**

Old question: Compute the linear combination $x_1\boldsymbol{u} + x_2\boldsymbol{v} + x_3\boldsymbol{w}$ to find $\boldsymbol{b}$.
New question: Which combination of $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ produces a particular vector $\boldsymbol{b}$?

This is the *inverse problem*—to find the input $\boldsymbol{x}$ that gives the desired output $\boldsymbol{b} = A\boldsymbol{x}$. You have seen this before, as a system of linear equations for x_1, x_2, x_3. The right hand sides of the equations are b_1, b_2, b_3. I will now solve that system $A\boldsymbol{x} = \boldsymbol{b}$ to find x_1, x_2, x_3:

Equations $A\boldsymbol{x} = \boldsymbol{b}$	$\begin{aligned} x_1 \qquad\quad &= b_1 \\ -x_1 + x_2 \qquad &= b_2 \\ -x_2 + x_3 &= b_3 \end{aligned}$	**Solution** $\boldsymbol{x} = A^{-1}\boldsymbol{b}$	$\begin{aligned} x_1 &= b_1 \\ x_2 &= b_1 + b_2 \\ x_3 &= b_1 + b_2 + b_3. \end{aligned}$	(6)

Let me admit right away—most linear systems are not so easy to solve. In this example, the first equation decided $x_1 = b_1$. Then the second equation produced $x_2 = b_1 + b_2$. *The equations can be solved in order* (top to bottom) *because A is a triangular matrix.*

Look at two specific choices $0, 0, 0$ and $1, 3, 5$ of the right sides b_1, b_2, b_3:

$$\boldsymbol{b} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \text{ gives } \boldsymbol{x} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \qquad \boldsymbol{b} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} \text{ gives } \boldsymbol{x} = \begin{bmatrix} 1 \\ 1+3 \\ 1+3+5 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 9 \end{bmatrix}.$$

The first solution (all zeros) is more important than it looks. In words: *If the output is $\boldsymbol{b} = \mathbf{0}$, then the input must be $\boldsymbol{x} = \mathbf{0}$.* That statement is true for this matrix A. It is not true for all matrices. Our second example will show (for a different matrix C) how we can have $C\boldsymbol{x} = \mathbf{0}$ when $C \neq 0$ and $\boldsymbol{x} \neq \mathbf{0}$.

This matrix A is "**invertible**". From $\boldsymbol{b}$ we can recover $\boldsymbol{x}$. We write $\boldsymbol{x}$ as $A^{-1}\boldsymbol{b}$.

The Inverse Matrix

Let me repeat the solution $\boldsymbol{x}$ in equation (6). A sum matrix will appear!

$$A\boldsymbol{x} = \boldsymbol{b} \text{ is solved by } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_1 + b_2 \\ b_1 + b_2 + b_3 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}. \qquad (7)$$

If the differences of the x's are the b's, the sums of the b's are the x's. That was true for the odd numbers $\boldsymbol{b} = (1, 3, 5)$ and the squares $\boldsymbol{x} = (1, 4, 9)$. It is true for all vectors. **The sum matrix in equation** (7) **is the inverse** A^{-1} **of the difference matrix** A.

Example: The differences of $\boldsymbol{x} = (1, 2, 3)$ are $\boldsymbol{b} = (1, 1, 1)$. So $\boldsymbol{b} = A\boldsymbol{x}$ and $\boldsymbol{x} = A^{-1}\boldsymbol{b}$:

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{1} \\ \mathbf{2} \\ \mathbf{3} \end{bmatrix} = \begin{bmatrix} \mathbf{1} \\ \mathbf{1} \\ \mathbf{1} \end{bmatrix} \qquad A^{-1}\boldsymbol{b} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{1} \\ \mathbf{1} \\ \mathbf{1} \end{bmatrix} = \begin{bmatrix} \mathbf{1} \\ \mathbf{2} \\ \mathbf{3} \end{bmatrix}$$

Equation (7) for the solution vector $\boldsymbol{x} = (x_1, x_2, x_3)$ tells us two important facts:

1. For every $\boldsymbol{b}$ there is one solution to $A\boldsymbol{x} = \boldsymbol{b}$. **2.** The matrix A^{-1} produces $\boldsymbol{x} = A^{-1}\boldsymbol{b}$.

The next chapters ask about other equations $A\boldsymbol{x} = \boldsymbol{b}$. Is there a solution? How to find it?

Note on calculus. Let me connect these special matrices to calculus. The vector $\boldsymbol{x}$ changes to a function $x(t)$. The differences $A\boldsymbol{x}$ become the *derivative* $dx/dt = b(t)$. In the inverse direction, the sums $A^{-1}\boldsymbol{b}$ become the *integral* of $b(t)$. **Sums of differences are like integrals of derivatives.**

The Fundamental Theorem of Calculus says : ***integration is the inverse of differentiation*** .

$$\boldsymbol{Ax = b} \textbf{ \textit{and} } \boldsymbol{x = A^{-1}b} \qquad \frac{dx}{dt} = b \text{ and } x(t) = \int_0^t b\,dt. \tag{8}$$

The differences of squares $0, 1, 4, 9$ are odd numbers $1, 3, 5$. The derivative of $x(t) = t^2$ is $2t$. A perfect analogy would have produced the even numbers $b = 2, 4, 6$ at times $t = 1, 2, 3$. But differences are not the same as derivatives, and our matrix A produces not $2t$ but $2t - 1$:

$$\textbf{Backward} \qquad x(t) - x(t-1) = t^2 - (t-1)^2 = t^2 - (t^2 - 2t + 1) = 2t - 1. \tag{9}$$

The Problem Set will follow up to show that "forward differences" produce $2t + 1$. The best choice (not always seen in calculus courses) is a **centered difference** that uses $x(t+1) - x(t-1)$. Divide that Δx by the distance Δt from $t - 1$ to $t + 1$, which is 2:

$$\textbf{Centered difference of } \boldsymbol{x(t) = t^2} \qquad \frac{(t+1)^2 - (t-1)^2}{2} = 2t \quad \text{exactly.} \tag{10}$$

Difference matrices are great. Centered is the best. Our second example is *not invertible*.

Cyclic Differences

This example keeps the same columns $\boldsymbol{u}$ and $\boldsymbol{v}$ but changes $\boldsymbol{w}$ to a new vector $\boldsymbol{w}^*$:

$$\textbf{Second example} \qquad \boldsymbol{u} = \begin{bmatrix} 1 \\ -1 \\ 0 \end{bmatrix} \quad \boldsymbol{v} = \begin{bmatrix} 0 \\ 1 \\ -1 \end{bmatrix} \quad \boldsymbol{w}^* = \begin{bmatrix} -\mathbf{1} \\ 0 \\ 1 \end{bmatrix}.$$

Now the linear combinations of $\boldsymbol{u}$, $\boldsymbol{v}$, $\boldsymbol{w}^*$ lead to a **cyclic difference matrix** C:

$$\textbf{Cyclic} \qquad C\boldsymbol{x} = \begin{bmatrix} 1 & 0 & -\mathbf{1} \\ -1 & 1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 - x_3 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix} = \boldsymbol{b}. \tag{11}$$

This matrix C is not triangular. It is not so simple to solve for $\boldsymbol{x}$ when we are given $\boldsymbol{b}$. Actually it is impossible to find *the* solution to $C\boldsymbol{x} = \boldsymbol{b}$, because the three equations either have **infinitely many solutions** (sometimes) or else **no solution** (usually) :

$$\begin{matrix} C\boldsymbol{x} = \mathbf{0} \\ \textbf{Infinitely} \\ \textbf{many } \boldsymbol{x} \end{matrix} \qquad \begin{bmatrix} x_1 - x_3 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \text{ is solved by all vectors } \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} c \\ c \\ c \end{bmatrix}. \tag{12}$$

Every constant vector like $\boldsymbol{x} = (3, 3, 3)$ has zero differences when we go cyclically. The undetermined constant c is exactly like the $+C$ that we add to integrals. The cyclic differences cycle around to $x_1 - x_3$ in the first component, instead of starting from $x_0 = 0$.

The more likely possibility for $C\boldsymbol{x} = \boldsymbol{b}$ is **no solution** $\boldsymbol{x}$ at all:

$$C\boldsymbol{x} = \boldsymbol{b} \qquad \begin{bmatrix} x_1 - x_3 \\ x_2 - x_1 \\ x_3 - x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 5 \end{bmatrix} \qquad \begin{array}{l} \text{Left sides add to 0} \\ \text{Right sides add to 9} \\ \textit{No solution } x_1, x_2, x_3 \end{array} \tag{13}$$

Look at this example geometrically. No combination of $\boldsymbol{u}, \boldsymbol{v}$, and $\boldsymbol{w}^*$ will produce the vector $\boldsymbol{b} = (1, 3, 5)$. The combinations don't fill the whole three-dimensional space. The right sides must have $b_1 + b_2 + b_3 = 0$ to allow a solution to $C\boldsymbol{x} = \boldsymbol{b}$, because the left sides $x_1 - x_3$, $x_2 - x_1$, and $x_3 - x_2$ always add to zero. Put that in different words :

All linear combinations $x_1\boldsymbol{u} + x_2\boldsymbol{v} + x_3\boldsymbol{w}^*$ **lie on the plane given by** $b_1 + b_2 + b_3 = 0$.

This subject is suddenly connecting algebra with geometry. Linear combinations can fill all of space, or only a plane. We need a picture to show the crucial difference between $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ (the first example) and $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}^*$ (all in the same plane).

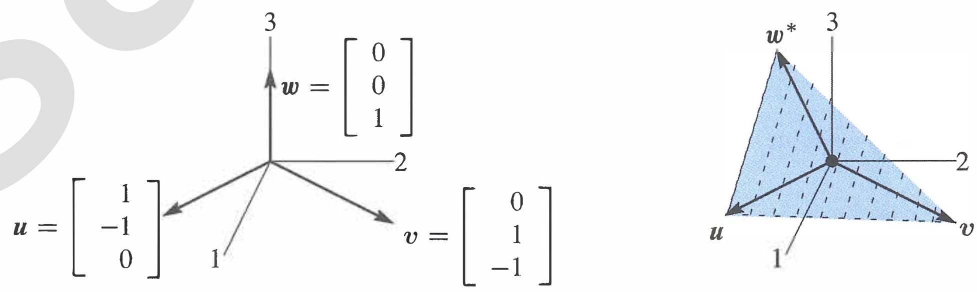


Figure 1.10: Independent vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$. Dependent vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}^*$ in a plane.

Independence and Dependence

Figure 1.10 shows those column vectors, first of the matrix A and then of C. The first two columns $\boldsymbol{u}$ and $\boldsymbol{v}$ are the same in both pictures. If we only look at the combinations of those two vectors, we will get a two-dimensional plane. **The key question is whether the third vector is in that plane**:

Independence $\quad\boldsymbol{w}$ is not in the plane of $\boldsymbol{u}$ and $\boldsymbol{v}$.
Dependence $\quad\boldsymbol{w}^*$ *is* in the plane of $\boldsymbol{u}$ and $\boldsymbol{v}$.

The important point is that the new vector $\boldsymbol{w}^*$ is a linear combination of $\boldsymbol{u}$ and $\boldsymbol{v}$:

$$\boldsymbol{u} + \boldsymbol{v} + \boldsymbol{w}^* = 0 \qquad \boldsymbol{w}^* = \begin{bmatrix} -1 \\ 0 \\ 1 \end{bmatrix} = -\boldsymbol{u} - \boldsymbol{v}. \tag{14}$$

All three vectors $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}^*$ have components adding to zero. Then all their combinations will have $b_1 + b_2 + b_3 = 0$ (as we saw above, by adding the three equations). This is the equation for the plane containing all combinations of $\boldsymbol{u}$ and $\boldsymbol{v}$. By including $\boldsymbol{w}^*$ we get *no new vectors* because $\boldsymbol{w}^*$ is already on that plane.

The original $\boldsymbol{w} = (0,0,1)$ is not on the plane: $0 + 0 + 1 \neq 0$. The combinations of $\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ fill the whole three-dimensional space. We know this already, because the solution $\boldsymbol{x} = A^{-1}\boldsymbol{b}$ in equation (6) gave the right combination to produce any $\boldsymbol{b}$.

The two matrices A and C, with third columns $\boldsymbol{w}$ and $\boldsymbol{w}^*$, allowed me to mention two key words of linear algebra: independence and dependence. The first half of the course will develop these ideas much further—I am happy if you see them early in the two examples:

$\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}$ are **independent**. No combination except $0\boldsymbol{u} + 0\boldsymbol{v} + 0\boldsymbol{w} = \boldsymbol{0}$ gives $\boldsymbol{b} = \boldsymbol{0}$.

$\boldsymbol{u}, \boldsymbol{v}, \boldsymbol{w}^*$ are **dependent**. Other combinations like $\boldsymbol{u} + \boldsymbol{v} + \boldsymbol{w}^*$ give $\boldsymbol{b} = \boldsymbol{0}$.

You can picture this in three dimensions. The three vectors lie in a plane or they don't. Chapter 2 has n vectors in n-dimensional space. *Independence or dependence* is the key point. The vectors go into the columns of an n by n matrix:

Independent columns: $A\boldsymbol{x} = \boldsymbol{0}$ has one solution. A is an **invertible matrix**.

Dependent columns: $C\boldsymbol{x} = \boldsymbol{0}$ has many solutions. C is a **singular matrix**.

Eventually we will have n vectors in m-dimensional space. The matrix A with those n columns is now *rectangular* (m by n). Understanding $A\boldsymbol{x} = \boldsymbol{b}$ is the problem of Chapter 3.

■ REVIEW OF THE KEY IDEAS ■

1. **Matrix times vector**: $A\boldsymbol{x} =$ **combination of the columns of** A.

2. The solution to $A\boldsymbol{x} = \boldsymbol{b}$ is $\boldsymbol{x} = A^{-1}\boldsymbol{b}$, when A is an invertible matrix.

3. The cyclic matrix C has no inverse. Its three columns lie in the same plane. Those dependent columns add to the zero vector. $C\boldsymbol{x} = \boldsymbol{0}$ has many solutions.

4. This section is looking ahead to key ideas, not fully explained yet.

■ WORKED EXAMPLES ■

1.3 A Change the southwest entry a_{31} of A (row 3, column 1) to $a_{31} = \mathbf{1}$:

$$A\boldsymbol{x} = \boldsymbol{b} \qquad \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ \mathbf{1} & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 \\ -x_1 + x_2 \\ \boldsymbol{x_1} - x_2 + x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}.$$

Find the solution $\boldsymbol{x}$ for any $\boldsymbol{b}$. From $\boldsymbol{x} = A^{-1}\boldsymbol{b}$ read off the inverse matrix A^{-1}.

Solution Solve the (linear triangular) system $A\boldsymbol{x} = \boldsymbol{b}$ from top to bottom:

$$\begin{array}{ll} \text{first} & x_1 = b_1 \\ \text{then} & x_2 = b_1 + b_2 \\ \text{then} & x_3 = \phantom{b_1 +{}} b_2 + b_3 \end{array} \qquad \text{This says that } \boldsymbol{x} = A^{-1}\boldsymbol{b} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}$$

This is good practice to see the columns of the inverse matrix multiplying b_1, b_2, and b_3. The first column of A^{-1} is the solution for $\boldsymbol{b} = (1, 0, 0)$. The second column is the solution for $\boldsymbol{b} = (0, 1, 0)$. The third column $\boldsymbol{x}$ of A^{-1} is the solution for $A\boldsymbol{x} = \boldsymbol{b} = (0, 0, 1)$.

The three columns of A are still independent. They don't lie in a plane. The combinations of those three columns, using the right weights x_1, x_2, x_3, can produce any three-dimensional vector $\boldsymbol{b} = (b_1, b_2, b_3)$. Those weights come from $\boldsymbol{x} = A^{-1}\boldsymbol{b}$.

1.3 B This E is an **elimination matrix**. E has a subtraction and E^{-1} has an addition.

$$b = E\boldsymbol{x} \qquad \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = \begin{bmatrix} x_1 \\ x_2 - \ell\, x_1 \end{bmatrix} = \begin{bmatrix} \mathbf{1} & 0 \\ -\ell & \mathbf{1} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} \qquad E = \begin{bmatrix} \mathbf{1} & 0 \\ -\ell & \mathbf{1} \end{bmatrix}$$

The first equation is $x_1 = b_1$. The second equation is $x_2 - \ell x_1 = b_2$. The inverse will *add* ℓb_1 to b_2, because the elimination matrix *subtracted* :

$$\boldsymbol{x} = E^{-1}\boldsymbol{b} \qquad \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ \ell b_1 + b_2 \end{bmatrix} = \begin{bmatrix} \mathbf{1} & 0 \\ \ell & \mathbf{1} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \qquad E^{-1} = \begin{bmatrix} \mathbf{1} & 0 \\ \ell & \mathbf{1} \end{bmatrix}$$

1.3 C Change C from a cyclic difference to a **centered difference** producing $x_3 - x_1$:

$$C\boldsymbol{x} = \boldsymbol{b} \qquad \begin{bmatrix} 0 & 1 & 0 \\ -1 & 0 & 1 \\ 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_2 - 0 \\ x_3 - x_1 \\ 0 - x_2 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix}. \tag{15}$$

$C\boldsymbol{x} = \boldsymbol{b}$ can only be solved when $b_1 + b_3 = x_2 - x_2 = 0$. That is a plane of vectors $\boldsymbol{b}$ in three-dimensional space. Each column of C is in the plane, the matrix has no inverse. So this plane contains all combinations of those columns (which are all the vectors $C\boldsymbol{x}$).

I included the zeros so you could see that this C produces "centered differences". Row i of $C\boldsymbol{x}$ is x_{i+1} (*right of center*) minus x_{i-1} (*left of center*). Here is 4 by 4 :

$$\begin{array}{l} C\boldsymbol{x} = \boldsymbol{b} \\ \textbf{Centered} \\ \textbf{differences} \end{array} \qquad \begin{bmatrix} 0 & 1 & 0 & 0 \\ -1 & 0 & 1 & 0 \\ 0 & -1 & 0 & 1 \\ 0 & 0 & -1 & 0 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} x_2 - 0 \\ x_3 - x_1 \\ x_4 - x_2 \\ 0 - x_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} \tag{16}$$

Surprisingly this matrix is now invertible! The first and last rows tell you x_2 and x_3. Then the middle rows give x_1 and x_4. It is possible to write down the inverse matrix C^{-1}. But 5 by 5 will be singular (*not invertible*) again ...

Problem Set 1.3

1 Find the linear combination $3\boldsymbol{s}_1 + 4\boldsymbol{s}_2 + 5\boldsymbol{s}_3 = \boldsymbol{b}$. Then write $\boldsymbol{b}$ as a matrix-vector multiplication $S\boldsymbol{x}$, with $3, 4, 5$ in $\boldsymbol{x}$. Compute the three dot products (row of S) $\cdot\, \boldsymbol{x}$:

$$\boldsymbol{s}_1 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \quad \boldsymbol{s}_2 = \begin{bmatrix} 0 \\ 1 \\ 1 \end{bmatrix} \quad \boldsymbol{s}_3 = \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} \text{ go into the columns of } S.$$

2 Solve these equations $S\boldsymbol{y} = \boldsymbol{b}$ with $\boldsymbol{s}_1, \boldsymbol{s}_2, \boldsymbol{s}_3$ in the columns of S:

$$\begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} \text{ and } \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 4 \\ 9 \end{bmatrix}.$$

S is a sum matrix. The sum of the first 5 odd numbers is ____.

3 Solve these three equations for y_1, y_2, y_3 in terms of c_1, c_2, c_3:

$$S\boldsymbol{y} = \boldsymbol{c} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 1 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} c_1 \\ c_2 \\ c_3 \end{bmatrix}.$$

Write the solution $\boldsymbol{y}$ as a matrix $A = S^{-1}$ times the vector $\boldsymbol{c}$. Are the columns of S independent or dependent?

4 Find a combination $x_1\boldsymbol{w}_1 + x_2\boldsymbol{w}_2 + x_3\boldsymbol{w}_3$ that gives the zero vector with $x_1 = 1$:

$$\boldsymbol{w}_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \quad \boldsymbol{w}_2 = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} \quad \boldsymbol{w}_3 = \begin{bmatrix} 7 \\ 8 \\ 9 \end{bmatrix}.$$

Those vectors are (independent) (dependent). The three vectors lie in a ____. The matrix W with those three columns is *not invertible*.

5 The rows of that matrix W produce three vectors (*I write them as columns*):

$$\boldsymbol{r}_1 = \begin{bmatrix} 1 \\ 4 \\ 7 \end{bmatrix} \quad \boldsymbol{r}_2 = \begin{bmatrix} 2 \\ 5 \\ 8 \end{bmatrix} \quad \boldsymbol{r}_3 = \begin{bmatrix} 3 \\ 6 \\ 9 \end{bmatrix}.$$

Linear algebra says that these vectors must also lie in a plane. There must be many combinations with $y_1\boldsymbol{r}_1 + y_2\boldsymbol{r}_2 + y_3\boldsymbol{r}_3 = \boldsymbol{0}$. Find two sets of y's.

6 Which numbers c give dependent columns so a combination of columns equals zero ?

$$\begin{bmatrix} 1 & 1 & 0 \\ 3 & 2 & 1 \\ 7 & 4 & c \end{bmatrix} \quad \begin{bmatrix} 1 & 0 & c \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{bmatrix} \quad \begin{bmatrix} c & c & c \\ 2 & 1 & 5 \\ 3 & 3 & 6 \end{bmatrix} \quad \begin{matrix} \text{maybe} \\ \text{always} \\ \text{independent for } c \neq 0\,? \end{matrix}$$

7 If the columns combine into $A\boldsymbol{x} = \mathbf{0}$ then each of the rows has $\boldsymbol{r} \cdot \boldsymbol{x} = 0$:

$$\begin{bmatrix} & & \\ \boldsymbol{a}_1 & \boldsymbol{a}_2 & \boldsymbol{a}_3 \\ & & \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix} \qquad \textbf{By rows} \begin{bmatrix} \boldsymbol{r}_1 \cdot \boldsymbol{x} \\ \boldsymbol{r}_2 \cdot \boldsymbol{x} \\ \boldsymbol{r}_3 \cdot \boldsymbol{x} \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}.$$

The three rows also lie in a plane. Why is that plane perpendicular to $\boldsymbol{x}$?

8 Moving to a 4 by 4 difference equation $A\boldsymbol{x} = \boldsymbol{b}$, find the four components x_1, x_2, x_3, x_4. Then write this solution as $\boldsymbol{x} = A^{-1}\boldsymbol{b}$ to find the inverse matrix :

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -1 & 1 & 0 & 0 \\ 0 & -1 & 1 & 0 \\ 0 & 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \\ b_4 \end{bmatrix} = \boldsymbol{b}.$$

9 What is the *cyclic* 4 by 4 difference matrix C ? It will have 1 and -1 in each row and each column. Find all solutions $\boldsymbol{x} = (x_1, x_2, x_3, x_4)$ to $C\boldsymbol{x} = \mathbf{0}$. The four columns of C lie in a "three-dimensional hyperplane" inside four-dimensional space.

10 A *forward* difference matrix Δ is *upper* triangular:

$$\Delta \boldsymbol{z} = \begin{bmatrix} -1 & 1 & 0 \\ 0 & -1 & 1 \\ 0 & 0 & -1 \end{bmatrix} \begin{bmatrix} z_1 \\ z_2 \\ z_3 \end{bmatrix} = \begin{bmatrix} z_2 - z_1 \\ z_3 - z_2 \\ 0 - z_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = \boldsymbol{b}.$$

Find z_1, z_2, z_3 from b_1, b_2, b_3. What is the inverse matrix in $\boldsymbol{z} = \Delta^{-1}\boldsymbol{b}$?

11 Show that the forward differences $(t + 1)^2 - t^2$ are $2t+1$ = *odd numbers*. As in calculus, the difference $(t + 1)^n - t^n$ will begin with the derivative of t^n, which is _____.

12 The last lines of the Worked Example say that the 4 by 4 centered difference matrix in (16) *is* invertible. Solve $C\boldsymbol{x} = (b_1, b_2, b_3, b_4)$ to find its inverse in $\boldsymbol{x} = C^{-1}\boldsymbol{b}$.

Challenge Problems

13 The very last words say that the 5 by 5 centered difference matrix *is not* invertible. Write down the 5 equations $C\boldsymbol{x} = \boldsymbol{b}$. Find a combination of left sides that gives zero. What combination of b_1, b_2, b_3, b_4, b_5 must be zero? (The 5 columns lie on a "4-dimensional hyperplane" in 5-dimensional space. *Hard to visualize*.)

14 If (a, b) is a multiple of (c, d) with $abcd \neq 0$, *show that* (a, c) *is a multiple of* (b, d). This is surprisingly important; two columns are falling on one line. You could use numbers first to see how a, b, c, d are related. The question will lead to:

If $\begin{bmatrix} a & b \\ c & d \end{bmatrix}$ has dependent rows, then it also has dependent columns.

Chapter 2

Solving Linear Equations

2.1 Vectors and Linear Equations

1 The **column picture of** $A\boldsymbol{x} = \boldsymbol{b}$: a combination of n columns of A produces the vector $\boldsymbol{b}$.

2 This is a vector equation $A\boldsymbol{x} = x_1\boldsymbol{a}_1 + \cdots + x_n\boldsymbol{a}_n = \boldsymbol{b}$: the columns of A are $\boldsymbol{a}_1, \boldsymbol{a}_2, \ldots, \boldsymbol{a}_n$.

3 When $\boldsymbol{b} = \mathbf{0}$, a combination $A\boldsymbol{x}$ of the columns is *zero* : one possibility is $\boldsymbol{x} = (0, \ldots, 0)$.

4 The **row picture of** $A\boldsymbol{x} = \boldsymbol{b}$: m equations from m rows give m planes meeting at $\boldsymbol{x}$.

5 A dot product gives the equation of each plane : $(\textbf{row 1}) \cdot \boldsymbol{x} = b_1, \ \ldots, (\textbf{row } \boldsymbol{m}) \cdot \boldsymbol{x} = b_m$.

6 When $\boldsymbol{b} = \mathbf{0}$, all the planes $(\textbf{row } \boldsymbol{i}) \cdot \boldsymbol{x} = 0$ go through the center point $\boldsymbol{x} = (0, 0, \ \ldots, \ 0)$.

The central problem of linear algebra is to solve a system of equations. Those equations are linear, which means that the unknowns are only multiplied by numbers—we never see x times y. Our first linear system is small. But you will see how far it leads:

Two equations
Two unknowns

$$\begin{aligned} x - 2y &= 1 \\ 3x + 2y &= 11 \end{aligned} \qquad (1)$$

We begin *a row at a time*. The first equation $\boldsymbol{x - 2y = 1}$ produces a straight line in the xy plane. The point $x = 1, y = 0$ is on the line because it solves that equation. The point $x = 3, y = 1$ is also on the line because $3 - 2 = 1$. If we choose $x = 101$ we find $y = 50$.

The slope of this particular line is $\frac{1}{2}$, because y increases by 1 when x changes by 2. But slopes are important in calculus and this is linear algebra!

Figure 2.1 will show that first line $x - 2y = 1$. The second line in this "row picture" comes from the second equation $3x + 2y = 11$. You can't miss the point $x = 3, y = 1$ where the two lines meet. *That point* $(3, 1)$ *lies on both lines and solves both equations.*

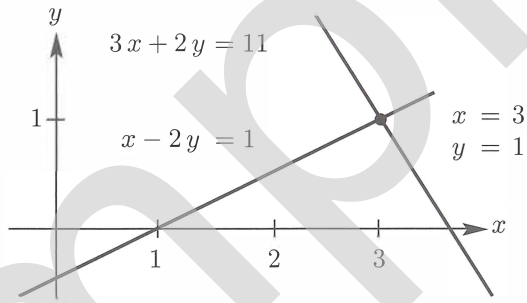


Figure 2.1: *Row picture*: The point $(3, 1)$ where the lines meet solves both equations.

ROWS ***The row picture shows two lines meeting at a single point (the solution).***

Turn now to the column picture. I want to recognize the same linear system as a "vector equation". Instead of numbers we need to see *vectors*. If you separate the original system into its columns instead of its rows, you get a vector equation:

$$\textbf{Combination equals } b \qquad x\begin{bmatrix}1\\3\end{bmatrix} + y\begin{bmatrix}-2\\2\end{bmatrix} = \begin{bmatrix}1\\11\end{bmatrix} = \boldsymbol{b}. \tag{2}$$

This has two column vectors on the left side. The problem is *to find the combination of those vectors that equals the vector on the right*. We are multiplying the first column by x and the second column by y, and adding. With the right choices $x = 3$ and $y = 1$ (the same numbers as before), this produces $3\,$(***column 1***) $+ 1\,$(***column 2***) $= \boldsymbol{b}$.

COLUMNS ***The column picture combines the column vectors on the left side to produce the vector b on the right side.***

Figure 2.2 is the "column picture" of two equations in two unknowns. The first part shows the two separate columns, and that first column multiplied by 3. This multiplication by a *scalar* (a number) is one of the two basic operations in linear algebra:

$$\textbf{Scalar multiplication} \qquad 3\begin{bmatrix}1\\3\end{bmatrix} = \begin{bmatrix}3\\9\end{bmatrix}.$$

If the components of a vector $\boldsymbol{v}$ are v_1 and v_2, then $c\boldsymbol{v}$ has components cv_1 and cv_2.

The other basic operation is *vector addition*. We add the first components and the second components separately. The vector sum is $(1, 11)$, the desired vector $\boldsymbol{b}$.

$$\textbf{Vector addition} \qquad \begin{bmatrix}3\\9\end{bmatrix} + \begin{bmatrix}-2\\2\end{bmatrix} = \begin{bmatrix}1\\11\end{bmatrix}.$$

The right side of Figure 2.2 shows this addition. Two vectors are in black. The sum along the diagonal is the vector $\boldsymbol{b} = (1, 11)$ on the right side of the linear equations.

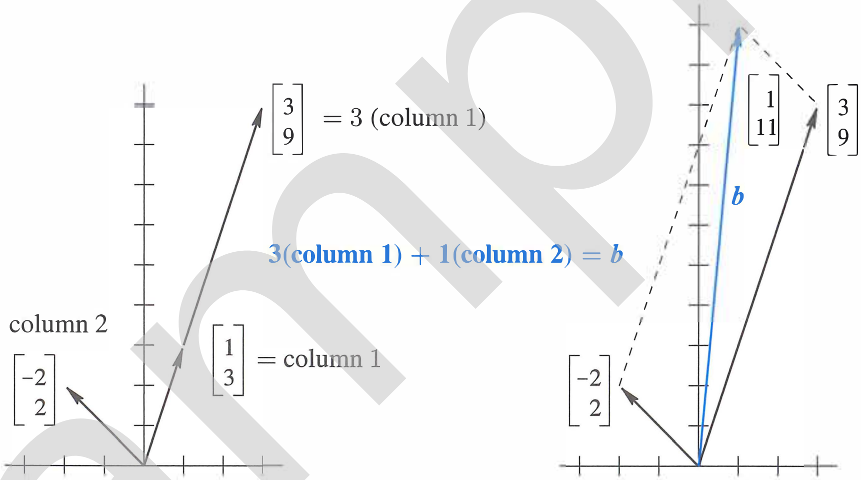


Figure 2.2: *Column picture*: A combination of columns produces the right side (1, 11).

To repeat: The left side of the vector equation is a ***linear combination*** of the columns. The problem is to find the right coefficients $x = 3$ and $y = 1$. We are combining scalar multiplication and vector addition into one step. That step is crucially important, because it contains both of the basic operations: ***Multiply by* 3 *and* 1*, then add.***

$$\textbf{Linear combination} \qquad 3\begin{bmatrix} 1 \\ 3 \end{bmatrix} + \begin{bmatrix} -2 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 11 \end{bmatrix}.$$

Of course the solution $x = 3, y = 1$ is the same as in the row picture. I don't know which picture you prefer ! I suspect that the two intersecting lines are more familiar at first. You may like the row picture better, but only for one day. My own preference is to combine column vectors. It is a lot easier to see a combination of four vectors in four-dimensional space, than to visualize how four hyperplanes might possibly meet at a point. (*Even one hyperplane is hard enough...*)

The ***coefficient matrix*** on the left side of the equations is the 2 by 2 matrix A:

$$\textbf{Coefficient matrix} \qquad A = \begin{bmatrix} 1 & -2 \\ 3 & 2 \end{bmatrix}.$$

This is very typical of linear algebra, to look at a matrix by rows and by columns. Its rows give the row picture and its columns give the column picture. Same numbers, different pictures, same equations. We combine those equations into a matrix problem $A\boldsymbol{x} = \boldsymbol{b}$:

$$\begin{array}{c}\textbf{Matrix equation} \\ A\boldsymbol{x} = \boldsymbol{b}\end{array} \qquad \begin{bmatrix} 1 & -2 \\ 3 & 2 \end{bmatrix}\begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 11 \end{bmatrix}.$$

The row picture deals with the two rows of A. The column picture combines the columns. The numbers $x=3$ and $y=1$ go into $\boldsymbol{x}$. Here is matrix-vector multiplication:

Dot products with rows
Combination of columns $\quad A\boldsymbol{x}=\boldsymbol{b} \quad$ is $\quad \begin{bmatrix} 1 & -2 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 11 \end{bmatrix}.$

Looking ahead This chapter is going to solve n equations in n unknowns (for any n). I am not going at top speed, because smaller systems allow examples and pictures and a complete understanding. You are free to go faster, as long as **matrix multiplication and inversion** become clear. Those two ideas will be the keys to invertible matrices.

I can list four steps to understanding elimination using matrices.

1. Elimination goes from A to a triangular U by a sequence of matrix steps E_{ij}.
2. The triangular system is solved by ***back substitution***: working bottom to top.
3. In matrix language A is factored into $LU =$ (lower triangular) (upper triangular).
4. Elimination succeeds if A is invertible. (But it may need row exchanges.)

The most-used algorithm in computational science takes those steps (MATLAB calls it **lu**). Its quickest form is *backslash*: $\boldsymbol{x} = A \setminus \boldsymbol{b}$. But linear algebra goes beyond square invertible matrices! For m by n matrices, $A\boldsymbol{x} = \boldsymbol{0}$ may have many solutions. Those solutions will go into a **vector space**. The **rank** of A leads to the **dimension** of that vector space.

All this comes in Chapter 3, and I don't want to hurry. But I must get there.

Three Equations in Three Unknowns

The three unknowns are x, y, z. We have three linear equations:

$$A\boldsymbol{x}=\boldsymbol{b} \qquad \begin{aligned} x + 2y + 3z &= 6 \\ 2x + 5y + 2z &= 4 \\ 6x - 3y + z &= 2 \end{aligned} \qquad (3)$$

We look for numbers x, y, z that solve all three equations at once. Those desired numbers might or might not exist. For this system, they do exist. When the number of unknowns matches the number of equations, in this case $3 = 3$, there is *usually* one solution.

Before solving the problem, we visualize it both ways:

ROW ***The row picture shows three planes meeting at a single point.***

COLUMN ***The column picture combines three columns to produce*** $\boldsymbol{b} = (6, 4, 2)$.

In the row picture, each equation produces a *plane* in three-dimensional space. The first plane in Figure 2.3 comes from the first equation $x + 2y + 3z = 6$. That plane crosses the x and y and z axes at the points $(6, 0, 0)$ and $(0, 3, 0)$ and $(0, 0, 2)$. Those three points solve the equation and they determine the whole plane.

The vector $(x, y, z) = (0, 0, 0)$ does not solve $x + 2y + 3z = 6$. Therefore that plane does not contain the origin. The plane $x + 2y + 3z = 0$ does pass through the origin, and it is parallel to $x + 2y + 3z = 6$. When the right side increases to 6, the parallel plane moves away from the origin.

The second plane is given by the second equation $2x + 5y + 2z = 4$. *It intersects the first plane in a line* $\boldsymbol{L}$. The usual result of two equations in three unknowns is a line $\boldsymbol{L}$ of solutions. (Not if the equations were $x + 2y + 3z = 6$ and $x + 2y + 3z = 0$.)

The third equation gives a third plane. It cuts the line $\boldsymbol{L}$ at a single point. That point lies on all three planes and it solves all three equations. It is harder to draw this triple intersection point than to imagine it. The three planes meet at the solution (which we haven't found yet). **The column form will now show immediately why** $z = 2$.

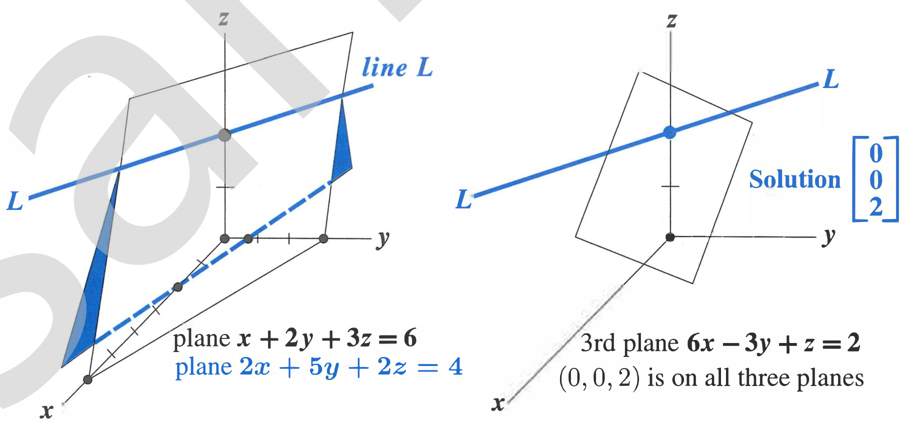


Figure 2.3: *Row picture*: Two planes meet at a line L. Three planes meet at a point.

The column picture starts with the vector form of the equations $Ax = \boldsymbol{b}$:

Combine columns
$$x \begin{bmatrix} 1 \\ 2 \\ 6 \end{bmatrix} + y \begin{bmatrix} 2 \\ 5 \\ -3 \end{bmatrix} + z \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 4 \\ 2 \end{bmatrix} = \boldsymbol{b}. \qquad (4)$$

The unknowns are the coefficients x, y, z. We want to multiply the three column vectors by the correct numbers x, y, z to produce $\boldsymbol{b} = (6, 4, 2)$.

Figure 2.4 shows this column picture. Linear combinations of those columns can produce any vector $\boldsymbol{b}$! The combination that produces $\boldsymbol{b} = (6, 4, 2)$ is just 2 times the third column. *The coefficients we need are* $x = 0$, $y = 0$, *and* $z = 2$.

The three planes in the row picture meet at that same solution point $(0, 0, 2)$:

Correct combination
$(x, y, z) = (\mathbf{0}, \mathbf{0}, \mathbf{2})$
$$\mathbf{0} \begin{bmatrix} 1 \\ 2 \\ 6 \end{bmatrix} + \mathbf{0} \begin{bmatrix} 2 \\ 5 \\ -3 \end{bmatrix} + \mathbf{2} \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 6 \\ 4 \\ 2 \end{bmatrix}.$$

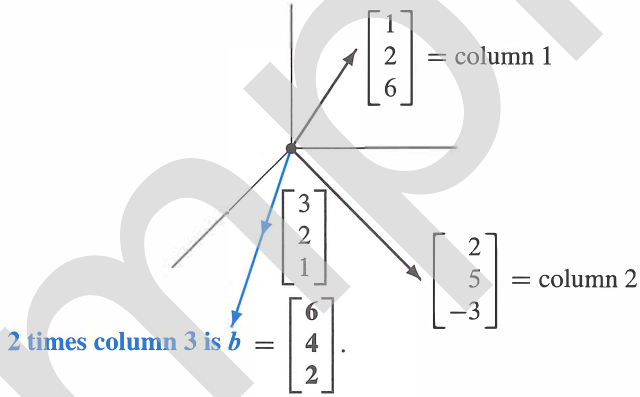


Figure 2.4: *Column picture: Combine the columns with weights* $(x, y, z) = (0, 0, 2)$.

The Matrix Form of the Equations

We have three rows in the row picture and three columns in the column picture (plus the right side). The three rows and three columns contain nine numbers. *These nine numbers fill a* 3 *by* 3 *matrix* A:

$$\textbf{\textit{The "coefficient matrix" in } } Ax = \boldsymbol{b} \textbf{\textit{ is}} \qquad A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 2 \\ 6 & -3 & 1 \end{bmatrix}.$$

The capital letter A stands for all nine coefficients (in this square array). The letter $\boldsymbol{b}$ denotes the column vector with components $6, 4, 2$. The unknown $\boldsymbol{x}$ is also a column vector, with components x, y, z. (We use boldface because it is a vector, $\boldsymbol{x}$ because it is unknown.) By rows the equations were (3), by columns they were (4), and by matrices they are (5):

$$\textbf{\textit{Matrix equation }} A\boldsymbol{x} = \boldsymbol{b} \qquad \begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 2 \\ 6 & -3 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 6 \\ 4 \\ 2 \end{bmatrix}. \tag{5}$$

Basic question: **What does it mean to "multiply A times $\boldsymbol{x}$"?** We can multiply by rows or by columns. Either way, $A\boldsymbol{x} = \boldsymbol{b}$ must be a correct statement of the three equations. You do the same nine multiplications either way.

Multiplication by rows

$A\boldsymbol{x}$ comes from **dot products**, each row times the column $\boldsymbol{x}$:

$$A\boldsymbol{x} = \begin{bmatrix} (\textit{\textbf{row 1}}) \cdot \boldsymbol{x} \\ (\textit{\textbf{row 2}}) \cdot \boldsymbol{x} \\ (\textit{\textbf{row 3}}) \cdot \boldsymbol{x} \end{bmatrix}. \tag{6}$$

Multiplication by columns

$$A\boldsymbol{x} \text{ is a } \textbf{combination of column vectors}:$$

$$A\boldsymbol{x} = x\,(\textbf{column } \mathbf{1}) + y\,(\textbf{column } \mathbf{2}) + z\,(\textbf{column } \mathbf{3}). \quad (7)$$

When we substitute the solution $\boldsymbol{x} = (0, 0, 2)$, the multiplication $A\boldsymbol{x}$ produces $\boldsymbol{b}$:

$$\begin{bmatrix} 1 & 2 & 3 \\ 2 & 5 & 2 \\ 6 & -3 & 1 \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} = \textit{2 times column 3} = \begin{bmatrix} 6 \\ 4 \\ 2 \end{bmatrix}.$$

The dot product from the first row is $(1, 2, 3) \cdot (0, 0, 2) = 6$. The other rows give dot products 4 and 2. ***This book sees $A\boldsymbol{x}$ as a combination of the columns of A.***

Example 1 Here are 3 by 3 matrices A and I = identity, with three 1's and six 0's :

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 4 \\ 4 \\ 4 \end{bmatrix} \qquad I\boldsymbol{x} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$$

If you are a row person, the dot product of $(1, 0, 0)$ with $(4, 5, 6)$ is 4. If you are a column person, the linear combination $A\boldsymbol{x}$ is 4 times the first column $(1, 1, 1)$. In that matrix A, the second and third columns are zero vectors.

The other matrix I is special. It has ones on the "main diagonal". *Whatever vector this matrix multiplies, that vector is not changed.* This is like multiplication by 1, but for matrices and vectors. The exceptional matrix in this example is the 3 by 3 ***identity matrix*** :

$$I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{always yields the multiplication} \quad I\boldsymbol{x} = \boldsymbol{x}\,.$$

Matrix Notation

The first row of a 2 by 2 matrix contains a_{11} and a_{12}. The second row contains a_{21} and a_{22}. The first index gives the row number, so that a_{ij} is an entry in row i. The second index j gives the column number. But those subscripts are not very convenient on a keyboard! Instead of a_{ij} we type $A(i, j)$. ***The entry $a_{57} = A(5, 7)$ would be in row 5, column 7.***

$$A = \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} = \begin{bmatrix} A(1,1) & A(1,2) \\ A(2,1) & A(2,2) \end{bmatrix}.$$

For an m by n matrix, the row index i goes from 1 to m. The column index j stops at n. There are mn entries $a_{ij} = A(i, j)$. A square matrix of order n has n^2 entries.

Multiplication in MATLAB

I want to express A and $\boldsymbol{x}$ and their product $A\boldsymbol{x}$ using MATLAB commands. This is a first step in learning that language (and others). I begin by defining A and $\boldsymbol{x}$. A vector $\boldsymbol{x}$ in $\mathbf{R}^{n}$ is an n by 1 matrix (as in this book). Enter matrices *a row at a time*, and use a semicolon to signal the end of a row. Or enter by columns and transpose by $'$:

$$A = [1 \quad 2 \quad 3\,; \quad 2 \quad 5 \quad 2\,; \quad 6 \ -3 \quad 1]$$
$$\boldsymbol{x} = [0 \quad 0 \quad 2]' \quad \textbf{or} \quad \boldsymbol{x} = [0\,;0\,;2]$$

Here are three ways to multiply $A\boldsymbol{x}$ in MATLAB. In reality, $A * \boldsymbol{x}$ is the good way to do it. MATLAB is a high level language, and it works with matrices:

$$\textbf{\textit{Matrix multiplication}} \qquad \boldsymbol{b} = A * \boldsymbol{x}$$

We can also pick out the first row of A (as a smaller matrix!). The notation for that 3 by 3 submatrix is $A(1,:)$. **Here the colon symbol : keeps all columns of row 1**.

$$\textbf{\textit{Row at a time}} \qquad \boldsymbol{b} = [\,A(1,:) * \boldsymbol{x}\,;\ A(2,:) * \boldsymbol{x}\,;\ A(3,:) * \boldsymbol{x}\,]$$

Each entry of $\boldsymbol{b}$ is a dot product, row times column, 1 by 3 matrix times 3 by 1 matrix.

The other way to multiply uses the columns of A. The first column is the 3 by 1 submatrix $A(:,1)$. Now the colon symbol : comes first, *to keep all rows of column* 1. This column multiplies $x(1)$ and the other columns multiply $x(2)$ and $x(3)$:

$$\textbf{\textit{Column at a time}} \qquad \boldsymbol{b} = A(:,1) * x(1) + A(:,2) * x(2) + A(:,3) * x(3)$$

I think that matrices are stored by columns. Then multiplying a column at a time will be a little faster. So $A * \boldsymbol{x}$ is actually executed by columns.

Programming Languages for Mathematics and Statistics

Here are five more important languages and their commands for the multiplication $A\boldsymbol{x}$:

Julia	$A * \boldsymbol{x}$	**julialang.org**
Python	dot$(A,\ \boldsymbol{x})$	**python.org**
R	$A \,\%*\%\, \boldsymbol{x}$	**r-project.org**
Mathematica	$A\,.\,\boldsymbol{x}$	**wolfram.com/mathematica**
Maple	$A * \boldsymbol{x}$	**maplesoft.com**

Julia, Python, and **R** are free and open source languages. R is developed particularly for applications in statistics. Other software for statistics (SAS, JMP, and many more) is described on Wikipedia's Comparison of Statistical Packages.

Mathematica and **Maple** allow symbolic entries $a, b, x, \ldots$ and not only real numbers. As in MATLAB's Symbolic Toolbox, they work with symbolic expressions like $x^2 - x$. The power of Mathematica is seen in Wolfram Alpha.

Julia combines the high productivity of SciPy or R for technical computing with performance comparable to C or Fortran. It can call Python and C/Fortran libraries. But it doesn't rely on "vectorized" library functions for speed; Julia is designed to be fast.

I entered **juliabox.org**. I clicked *Sign in via Google* to access my gmail space. Then I clicked *new* at the right and chose a Julia notebook. I chose 0.4.5 and not one under development. The Julia command line came up immediately.

As a novice, I computed $1 + 1$. To see the answer I pressed *Shift+Enter*. I also learned that $1.0 + 1.0$ uses floating point, much faster for a large problem. The website **math.mit.edu/linearalgebra** will show part of the power of Julia and Python and R.

Python is a popular general-purpose programming language. When combined with packages like NumPy and the SciPy library, it provides a full-featured environment for technical computing. NumPy has the basic linear algebra commands. Download the Anaconda Python distribution from **https://www.continuum.io** (a prepackaged collection of Python and most important mathematical libraries, with a graphical installer).

R is free software for statistical computing and graphics. To download and install R, go to **r-project.org** (prefix **https://www.**). Commands are prompted by $>$ and R is a scripted language. It works with lists that can be shaped into vectors and matrices.

It is important to recommend RStudio for editing and graphing (and help resources). When you download from **www.RStudio.com**, a window opens for R commands—plus windows for editing and managing files and plots. Tell R the form of the matrix as well as the list of numerical entries:

$> A =$ matrix $(c\,(1,2,3,2,5,2,6,-3,1),$ nrow $= 3,$ byrow $=$ TRUE$)$

$> x =$ matrix $(c\,(0,0,2),$ nrow $= 3)$

To see A and x, type their names at the new prompt $>$. To multiply type $b = A\,\% * \%\,x$. Transpose by $t(A)$ and use as.matrix to turn a vector into a matrix.

MATLAB and Julia have a cleaner syntax for matrix computations than R. But R has become very familiar and widely used. The website for this book has space for proper demos (including the *Manipulate* command) of **MATLAB** and **Julia** and **Python** and **R**.

■ REVIEW OF THE KEY IDEAS ■

1. The basic operations on vectors are multiplication $c\boldsymbol{v}$ and vector addition $\boldsymbol{v} + \boldsymbol{w}$.
2. Together those operations give *linear combinations* $c\boldsymbol{v} + d\boldsymbol{w}$.
3. Matrix-vector multiplication $A\boldsymbol{x}$ can be computed by dot products, a row at a time. But $A\boldsymbol{x}$ must be understood as a *combination of the columns of* A.
4. Column picture: $A\boldsymbol{x} = \boldsymbol{b}$ asks for a combination of columns to produce $\boldsymbol{b}$.
5. Row picture: Each equation in $A\boldsymbol{x} = \boldsymbol{b}$ gives a line $(n = 2)$ or a plane $(n = 3)$ or a "hyperplane" $(n > 3)$. They intersect at the solution or solutions, if any.

■ WORKED EXAMPLES ■

2.1 A Describe the column picture of these three equations $A\boldsymbol{x} = \boldsymbol{b}$. Solve by careful inspection of the columns (instead of elimination):

$$\begin{aligned} x + 3y + 2z &= -3 \\ 2x + 2y + 2z &= -2 \\ 3x + 5y + 6z &= -5 \end{aligned} \qquad \text{which is} \qquad \begin{bmatrix} 1 & \mathbf{3} & 2 \\ 2 & \mathbf{2} & 2 \\ 3 & \mathbf{5} & 6 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} -3 \\ -2 \\ -5 \end{bmatrix}.$$

Solution The column picture asks for a linear combination that produces $\boldsymbol{b}$ from the three columns of A. In this example $\boldsymbol{b}$ is *minus the second column*. So the solution is $x = 0, y = -1, z = 0$. To show that $(0, -1, 0)$ is the *only* solution we have to know that "A is invertible" and "the columns are independent" and "the determinant isn't zero."

Those words are not yet defined but the test comes from elimination: We need (and for this matrix we find) a full set of three nonzero pivots.

Suppose the right side changes to $\boldsymbol{b} = (4, 4, 8) =$ sum of the first two columns. Then the good combination has $x = 1, y = 1, z = 0$. The solution becomes $\boldsymbol{x} = (1, 1, 0)$.

2.1 B This system has *no solution*. The planes in the row picture don't meet at a point. *No combination of the three columns produces b. How to show this ?*

$$\begin{aligned} x + 3y + 5z &= 4 \\ x + 2y - 3z &= 5 \\ 2x + 5y + 2z &= 8 \end{aligned} \qquad \begin{bmatrix} 1 & 3 & 5 \\ 1 & 2 & -3 \\ 2 & 5 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 5 \\ 8 \end{bmatrix} = \boldsymbol{b}$$

Idea Add (equation 1) + (equation 2) − (equation 3). The result is $\mathbf{0} = \mathbf{1}$. This system cannot have a solution. We could say: The vector $(1, 1, -1)$ is orthogonal to all three columns of A but *not* orthogonal to $\boldsymbol{b}$.

(1) Are any two of the three planes parallel? What are the equations of planes parallel to $x + 3y + 5z = 4$?

(2) Take the dot product of each column of A (and also $\boldsymbol{b}$) with $\boldsymbol{y} = (1, 1, -1)$. How do those dot products show that no combination of columns equals $\boldsymbol{b}$?

(3) Find three different right side vectors $\boldsymbol{b}^*$ and $\boldsymbol{b}^{**}$ and $\boldsymbol{b}^{***}$ that *do* allow solutions.

Solution

(1) The planes don't meet at a point, even though no two planes are parallel. For a plane parallel to $x + 3y + 5z = 4$, change the "4". The parallel plane $x + 3y + 5z = 0$ goes through the origin $(0, 0, 0)$. And the equation multiplied by any nonzero constant still gives the same plane, as in $2x + 6y + 10z = 8$.

(2) The dot product of each column of A with $\boldsymbol{y} = (1, 1, -1)$ is *zero*. On the right side, $\boldsymbol{y} \cdot \boldsymbol{b} = (1, 1, -1) \cdot (4, 5, 8) = \mathbf{1}$ is *not zero*. $A\boldsymbol{x} = \boldsymbol{b}$ led to $0 = 1$: **no solution**.

(3) There is a solution when $\boldsymbol{b}$ is a combination of the columns. These three choices of $\boldsymbol{b}$ have solutions including $\boldsymbol{x}^* = (1, 0, 0)$ and $\boldsymbol{x}^{**} = (1, 1, 1)$ and $\boldsymbol{x}^{***} = (0, 0, 0)$:

$$\boldsymbol{b}^* = \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} = \text{first column} \qquad \boldsymbol{b}^{**} = \begin{bmatrix} 9 \\ 0 \\ 9 \end{bmatrix} = \text{sum of columns} \qquad \boldsymbol{b}^{***} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$$

Problem Set 2.1

Problems 1–8 are about the row and column pictures of $Ax = b$.

1 With $A = I$ (the identity matrix) draw the planes in the row picture. Three sides of a box meet at the solution $\boldsymbol{x} = (x, y, z) = (2, 3, 4)$:

$$\begin{aligned} 1x + 0y + 0z &= 2 \\ 0x + 1y + 0z &= 3 \\ 0x + 0y + 1z &= 4 \end{aligned} \qquad \text{or} \qquad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 2 \\ 3 \\ 4 \end{bmatrix}.$$

Draw the vectors in the column picture. Two times column 1 plus three times column 2 plus four times column 3 equals the right side $\boldsymbol{b}$.

2 If the equations in Problem 1 are multiplied by $2, 3, 4$ they become $D\boldsymbol{X} = \boldsymbol{B}$:

$$\begin{aligned} 2x + 0y + 0z &= 4 \\ 0x + 3y + 0z &= 9 \\ 0x + 0y + 4z &= 16 \end{aligned} \qquad \text{or} \qquad D\boldsymbol{X} = \begin{bmatrix} 2 & 0 & 0 \\ 0 & 3 & 0 \\ 0 & 0 & 4 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 4 \\ 9 \\ 16 \end{bmatrix} = \boldsymbol{B}$$

Why is the row picture the same? Is the solution $\boldsymbol{X}$ the same as $\boldsymbol{x}$? What is changed in the column picture—the columns or the right combination to give $\boldsymbol{B}$?

3 If equation 1 is added to equation 2, which of these are changed: the planes in the row picture, the vectors in the column picture, the coefficient matrix, the solution? The new equations in Problem 1 would be $x = 2$, $x + y = 5$, $z = 4$.

4 Find a point with $z = 2$ on the intersection line of the planes $x + y + 3z = 6$ and $x - y + z = 4$. Find the point with $z = 0$. Find a third point halfway between.

5 The first of these equations plus the second equals the third:

$$\begin{aligned} x + y + z &= 2 \\ x + 2y + z &= 3 \\ 2x + 3y + 2z &= 5. \end{aligned}$$

The first two planes meet along a line. The third plane contains that line, because if x, y, z satisfy the first two equations then they also _____. The equations have infinitely many solutions (the whole line **L**). Find three solutions on **L**.

6 Move the third plane in Problem 5 to a parallel plane $2x + 3y + 2z = 9$. Now the three equations have no solution—*why not*? The first two planes meet along the line **L**, but the third plane doesn't _____ that line.

7 In Problem 5 the columns are $(1, 1, 2)$ and $(1, 2, 3)$ and $(1, 1, 2)$. This is a "singular case" because the third column is _____. Find two combinations of the columns that give $\boldsymbol{b} = (2, 3, 5)$. This is only possible for $\boldsymbol{b} = (4, 6, c)$ if $c =$ _____.

8 Normally 4 "planes" in 4-dimensional space meet at a _____. Normally 4 column vectors in 4-dimensional space can combine to produce b. What combination of $(1,0,0,0), (1,1,0,0), (1,1,1,0), (1,1,1,1)$ produces $\boldsymbol{b} = (3,3,3,2)$? What 4 equations for x, y, z, t are you solving?

Problems 9–14 are about multiplying matrices and vectors.

9 Compute each $A\boldsymbol{x}$ by dot products of the rows with the column vector:

$$\text{(a)} \quad \begin{bmatrix} 1 & 2 & 4 \\ -2 & 3 & 1 \\ -4 & 1 & 2 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \\ 3 \end{bmatrix} \qquad \text{(b)} \quad \begin{bmatrix} 2 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 0 & 1 & 2 & 1 \\ 0 & 0 & 1 & 2 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \\ 2 \end{bmatrix}$$

10 Compute each $A\boldsymbol{x}$ in Problem 9 as a combination of the columns:

$$\text{9(a) becomes} \quad A\boldsymbol{x} = 2 \begin{bmatrix} 1 \\ -2 \\ -4 \end{bmatrix} + 2 \begin{bmatrix} 2 \\ 3 \\ 1 \end{bmatrix} + 3 \begin{bmatrix} 4 \\ 1 \\ 2 \end{bmatrix} = \begin{bmatrix} \\ \\ \\ \end{bmatrix}.$$

How many separate multiplications for $A\boldsymbol{x}$, when the matrix is "3 by 3"?

11 Find the two components of $A\boldsymbol{x}$ by rows or by columns:

$$\begin{bmatrix} 2 & 3 \\ 5 & 1 \end{bmatrix} \begin{bmatrix} 4 \\ 2 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 3 & 6 \\ 6 & 12 \end{bmatrix} \begin{bmatrix} 2 \\ -1 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 2 & 4 \\ 2 & 0 & 1 \end{bmatrix} \begin{bmatrix} 3 \\ 1 \\ 1 \end{bmatrix}.$$

12 Multiply A times $\boldsymbol{x}$ to find three components of $A\boldsymbol{x}$:

$$\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 2 & 1 & 3 \\ 1 & 2 & 3 \\ 3 & 3 & 6 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 2 & 1 \\ 1 & 2 \\ 3 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \end{bmatrix}.$$

13 (a) A matrix with m rows and n columns multiplies a vector with _____ components to produce a vector with _____ components.

(b) The planes from the m equations $A\boldsymbol{x} = \boldsymbol{b}$ are in _____-dimensional space. The combination of the columns of A is in _____-dimensional space.

14 Write $2x + 3y + z + 5t = 8$ as a matrix A (how many rows?) multiplying the column vector $\boldsymbol{x} = (x, y, z, t)$ to produce $\boldsymbol{b}$. The solutions $\boldsymbol{x}$ fill a plane or "hyperplane" in 4-dimensional space. *The plane is* 3*-dimensional with no* 4D *volume.*

Problems 15–22 ask for matrices that act in special ways on vectors.

15 (a) What is the 2 by 2 identity matrix? I times $\begin{bmatrix} \mathsf{x} \\ \mathsf{y} \end{bmatrix}$ equals $\begin{bmatrix} \mathsf{x} \\ \mathsf{y} \end{bmatrix}$.

(b) What is the 2 by 2 exchange matrix? P times $\begin{bmatrix} \mathsf{x} \\ \mathsf{y} \end{bmatrix}$ equals $\begin{bmatrix} \mathsf{y} \\ \mathsf{x} \end{bmatrix}$.

16 (a) What 2 by 2 matrix R rotates every vector by $90°$? R times $\begin{bmatrix} x \\ y \end{bmatrix}$ is $\begin{bmatrix} y \\ -x \end{bmatrix}$.

(b) What 2 by 2 matrix R^2 rotates every vector by $180°$?

17 Find the matrix P that multiplies (x, y, z) to give (y, z, x). Find the matrix Q that multiplies (y, z, x) to bring back (x, y, z).

18 What 2 by 2 matrix E subtracts the first component from the second component? What 3 by 3 matrix does the same?

$$E \begin{bmatrix} 3 \\ 5 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \end{bmatrix} \qquad \text{and} \qquad E \begin{bmatrix} 3 \\ 5 \\ 7 \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ 7 \end{bmatrix}.$$

19 What 3 by 3 matrix E multiplies (x, y, z) to give $(x, y, z + x)$? What matrix E^{-1} multiplies (x, y, z) to give $(x, y, z - x)$? If you multiply $(3, 4, 5)$ by E and then multiply by E^{-1}, the two results are (_____) and (_____).

20 What 2 by 2 matrix P_1 projects the vector (x, y) onto the x axis to produce $(x, 0)$? What matrix P_2 projects onto the y axis to produce $(0, y)$? If you multiply $(5, 7)$ by P_1 and then multiply by P_2, you get (_____) and (_____).

21 What 2 by 2 matrix R rotates every vector through $45°$? The vector $(1, 0)$ goes to $(\sqrt{2}/2, \sqrt{2}/2)$. The vector $(0, 1)$ goes to $(-\sqrt{2}/2, \sqrt{2}/2)$. Those determine the matrix. Draw these particular vectors in the xy plane and find R.

22 Write the dot product of $(1, 4, 5)$ and (x, y, z) as a matrix multiplication $A\boldsymbol{x}$. The matrix A has one row. The solutions to $A\boldsymbol{x} = \mathbf{0}$ lie on a _____ perpendicular to the vector _____. The columns of A are only in _____-dimensional space.

23 In MATLAB notation, write the commands that define this matrix A and the column vectors $\boldsymbol{x}$ and $\boldsymbol{b}$. What command would test whether or not $A\boldsymbol{x} = \boldsymbol{b}$?

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix} \qquad \boldsymbol{x} = \begin{bmatrix} 5 \\ -2 \end{bmatrix} \qquad \boldsymbol{b} = \begin{bmatrix} 1 \\ 7 \end{bmatrix}$$

24 The MATLAB commands A = eye(3) and v = [3:5]′ produce the 3 by 3 identity matrix and the column vector $(3, 4, 5)$. What are the outputs from A∗v and v′∗v? (Computer not needed!) If you ask for v∗A, what happens?

25 If you multiply the 4 by 4 all-ones matrix A = ones(4) and the column v = ones(4,1), what is A∗v? (Computer not needed.) If you multiply B = eye(4) + ones(4) times w = zeros(4,1) + 2∗ones(4,1), what is B∗w?

Questions 26–28 review the row and column pictures in 2, 3, and 4 dimensions.

26 Draw the row and column pictures for the equations $x - 2y = 0$, $x + y = 6$.

27 For two linear equations in three unknowns x, y, z, the row picture will show (2 or 3) (lines or planes) in (2 or 3)-dimensional space. The column picture is in (2 or 3)-dimensional space. The solutions normally lie on a _____ .

28 For four linear equations in two unknowns x and y, the row picture shows four _____ . The column picture is in _____ -dimensional space. The equations have no solution unless the vector on the right side is a combination of _____ .

29 Start with the vector $\boldsymbol{u}_0 = (1, 0)$. Multiply again and again by the same "Markov matrix" $A = [.8\ .3;\ .2\ .7]$. The next three vectors are $\boldsymbol{u}_1$, $\boldsymbol{u}_2$, $\boldsymbol{u}_3$:

$$\boldsymbol{u}_1 = \begin{bmatrix} .8 & .3 \\ .2 & .7 \end{bmatrix} \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \begin{bmatrix} .8 \\ .2 \end{bmatrix} \qquad \boldsymbol{u}_2 = A\boldsymbol{u}_1 = \underline{\qquad} \qquad \boldsymbol{u}_3 = A\boldsymbol{u}_2 = \underline{\qquad}.$$

What property do you notice for all four vectors $\boldsymbol{u}_0$, $\boldsymbol{u}_1$, $\boldsymbol{u}_2$, $\boldsymbol{u}_3$?

Challenge Problems

30 Continue Problem 29 from $\boldsymbol{u}_0 = (1, 0)$ to $\boldsymbol{u}_7$, and also from $\boldsymbol{v}_0 = (0, 1)$ to $\boldsymbol{v}_7$. What do you notice about $\boldsymbol{u}_7$ and $\boldsymbol{v}_7$? Here are two MATLAB codes, with while and for. They plot $\boldsymbol{u}_0$ to $\boldsymbol{u}_7$ and $\boldsymbol{v}_0$ to $\boldsymbol{v}_7$. You can use other languages:

```
u = [1 ; 0]; A = [.8 .3 ; .2 .7];
x = u; k = [0 : 7];
while size(x,2) <= 7
  u = A*u; x = [x u];
end
plot(k, x)
```

```
v = [0 ; 1]; A = [.8 .3 ; .2 .7];
x = v; k = [0 : 7];
for j = 1 : 7
  v = A*v; x = [x v];
end
plot(k, x)
```

The $\boldsymbol{u}$'s and $\boldsymbol{v}$'s are approaching a steady state vector $\boldsymbol{s}$. Guess that vector and check that $A\boldsymbol{s} = \boldsymbol{s}$. If you start with $\boldsymbol{s}$, you stay with $\boldsymbol{s}$.

31 Invent a 3 by 3 **magic matrix** M_3 with entries $1, 2, \ldots, 9$. All rows and columns and diagonals add to 15. The first row could be $8, 3, 4$. What is M_3 times $(1, 1, 1)$? What is M_4 times $(1, 1, 1, 1)$ if a 4 by 4 magic matrix has entries $1, \ldots, 16$?

32 Suppose $\boldsymbol{u}$ and $\boldsymbol{v}$ are the first two columns of a 3 by 3 matrix A. Which third columns $\boldsymbol{w}$ would make this matrix singular? Describe a typical column picture of $A\boldsymbol{x} = \boldsymbol{b}$ in that singular case, and a typical row picture (for a random $\boldsymbol{b}$).

33 **Multiplication by A is a "linear transformation".** Those words mean:

If $\boldsymbol{w}$ is a combination of $\boldsymbol{u}$ and $\boldsymbol{v}$, then $A\boldsymbol{w}$ is the same combination of $A\boldsymbol{u}$ and $A\boldsymbol{v}$.

It is this "***linearity***" $A\boldsymbol{w} = cA\boldsymbol{u} + dA\boldsymbol{v}$ that gives us the name *"linear algebra"*.

Problem: If $\boldsymbol{u} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$ and $\boldsymbol{v} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ then $A\boldsymbol{u}$ and $A\boldsymbol{v}$ are the columns of A.

Combine $\boldsymbol{w} = c\boldsymbol{u} + d\boldsymbol{v}$. **If** $\boldsymbol{w} = \begin{bmatrix} \mathbf{5} \\ \mathbf{7} \end{bmatrix}$ **how is** $A\boldsymbol{w}$ **connected to** $A\boldsymbol{u}$ **and** $A\boldsymbol{v}$?

34 Start from the four equations $-x_{i+1} + 2x_i - x_{i-1} = i$ (for $i = 1, 2, 3, 4$ with $x_0 = x_5 = 0$). Write those equations in their matrix form $A\boldsymbol{x} = \boldsymbol{b}$. Can you solve them for x_1, x_2, x_3, x_4 ?

35 A 9 by 9 ***Sudoku matrix*** S has the numbers $1, \ldots, 9$ in every row and every column, and in every 3 by 3 block. For the all-ones vector $\boldsymbol{x} = (1, \ldots, 1)$, what is $S\boldsymbol{x}$?

A better question is: **Which row exchanges will produce another Sudoku matrix**? Also, which exchanges of block rows give another Sudoku matrix?

Section 2.7 will look at all possible permutations (reorderings) of the rows. I can see 6 orders for the first 3 rows, all giving Sudoku matrices. Also 6 permutations of the next 3 rows, and of the last 3 rows. And 6 block permutations of the block rows?

2.2 The Idea of Elimination

1 For $\boldsymbol{m} = \boldsymbol{n} = 3$, there are three equations $A\boldsymbol{x} = \boldsymbol{b}$ and three unknowns x_1, x_2, x_3.

2 The first two equations are $a_{11}x_1 + \cdots = b_1$ and $a_{21}x_1 + \cdots = b_2$.

3 Multiply the first equation by a_{21}/a_{11} and subtract from the second : then x_1 **is eliminated**.

4 The corner entry a_{11} is the first "pivot" and the ratio a_{21}/a_{11} is the first "multiplier."

5 Eliminate x_1 from every remaining equation i by subtracting a_{i1}/a_{11} times the first equation.

6 Now the last $n-1$ equations contain $n-1$ unknowns $x_2, \ldots, x_n$. *Repeat to eliminate* x_2.

7 Elimination breaks down if zero appears in the pivot. Exchanging two equations may save it.

This chapter explains a systematic way to solve linear equations. The method is called ***"elimination"***, and you can see it immediately in our 2 by 2 example. Before elimination, x and y appear in both equations. After elimination, the first unknown x has disappeared from the second equation $8y = 8$:

$$\textbf{Before}\quad \begin{aligned} x - 2y &= 1 \\ 3x + 2y &= 11 \end{aligned} \qquad \textbf{After}\quad \begin{aligned} x - 2y &= 1 \\ 8y &= 8 \end{aligned} \qquad \begin{aligned} &(\textit{multiply equation } 1 \textit{ by } 3) \\ &(\textit{subtract to eliminate } 3x) \end{aligned}$$

The new equation $8y = 8$ instantly gives $y = 1$. Substituting $y = 1$ back into the first equation leaves $x - 2 = 1$. Therefore $x = 3$ and the solution $(x, y) = (3, 1)$ is complete.

Elimination produces an ***upper triangular system***—this is the goal. The nonzero coefficients $1, -2, 8$ form a triangle. That system is solved from the bottom upwards—first $y = 1$ and then $x = 3$. This quick process is called ***back substitution***. It is used for upper triangular systems of any size, after elimination gives a triangle.

Important point: The original equations have the same solution $x = 3$ and $y = 1$. Figure 2.5 shows each system as a pair of lines, intersecting at the solution point $(3, 1)$. After elimination, the lines still meet at the same point. Every step worked with correct equations.

How did we get from the first pair of lines to the second pair? We subtracted 3 times the first equation from the second equation. The step that eliminates x from equation 2 is the fundamental operation in this chapter. We use it so often that we look at it closely:

To eliminate x : Subtract a multiple of equation 1 from equation 2.

Three times $x - 2y = 1$ gives $3x - 6y = 3$. When this is subtracted from $3x + 2y = 11$, the right side becomes 8. The main point is that $3x$ cancels $3x$. What remains on the left side is $2y - (-6y)$ or $8y$, and x is eliminated. **The system became triangular.**

Ask yourself how that multiplier $\ell = 3$ was found. The first equation contains $\mathbf{1}x$. ***So the first pivot was*** **1** (the coefficient of x). The second equation contains $\mathbf{3}x$, **so the multiplier was 3**. Then subtraction $3x - 3x$ produced the zero and the triangle.

You will see the multiplier rule if I change the first equation to $4x - 8y = 4$. (Same straight line but the first pivot becomes 4.) The correct multiplier is now $\ell = \frac{3}{4}$. *To find the multiplier, divide the coefficient "* **3** *" to be eliminated by the pivot "* **4** *":*

$$\begin{array}{ll} \mathbf{4}x - 8y = 4 & \textbf{Multiply equation 1 by } \tfrac{3}{4} \\ \mathbf{3}x + 2y = 11 & \textbf{Subtract from equation 2} \end{array} \qquad \begin{array}{r} 4x - 8y = 4 \\ 8y = 8. \end{array}$$

The final system is triangular and the last equation still gives $y = 1$. Back substitution produces $4x - 8 = 4$ and $4x = 12$ and $x = 3$. We changed the numbers but not the lines or the solution. ***Divide by the pivot to find that multiplier*** $\boldsymbol{\ell = \frac{3}{4}}$:

Pivot	$=$	***first nonzero in the row that does the elimination***
Multiplier	$=$	***(entry to eliminate) divided by (pivot)*** $= \frac{3}{4}$.

The new second equation starts with the second pivot, which is 8. We would use it to eliminate y from the third equation if there were one. *To solve n equations we want n pivots.* ***The pivots are on the diagonal of the triangle after elimination.***

You could have solved those equations for x and y without reading this book. It is an extremely humble problem, but we stay with it a little longer. Even for a 2 by 2 system, elimination might break down. By understanding the possible breakdown (when we can't find a full set of pivots), you will understand the whole process of elimination.

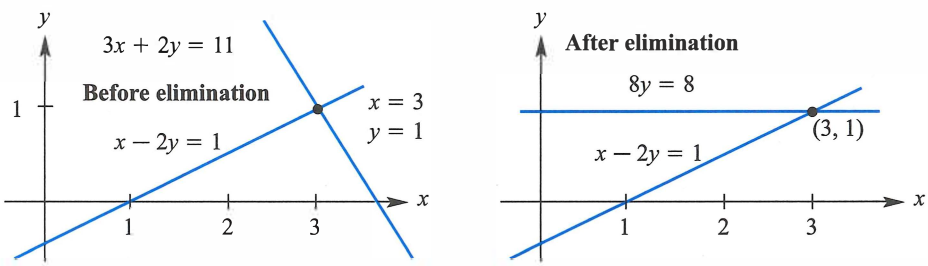


Figure 2.5: Eliminating x makes the second line horizontal. Then $8y = 8$ gives $y = 1$.

Breakdown of Elimination

Normally, elimination produces the pivots that take us to the solution. But failure is possible. At some point, the method might ask us to *divide by zero*. We can't do it. The process has to stop. There might be a way to adjust and continue—or failure may be unavoidable.

Example 1 fails with ***no solution to*** $0y = 8$. Example 2 fails with ***too many solutions to*** $0y = 0$. Example 3 succeeds by exchanging the equations.

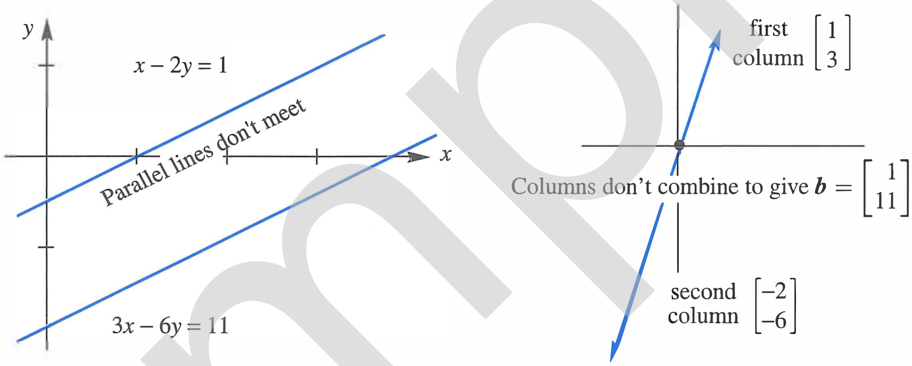


Figure 2.6: Row picture and column picture for Example 1: ***no solution***.

Example 1 ***Permanent failure with no solution***. Elimination makes this clear:

$$\begin{aligned} x - 2y &= 1 \\ 3x - 6y &= 11 \end{aligned} \qquad \begin{matrix}\text{Subtract 3 times} \\ \text{eqn. 1 from eqn. 2}\end{matrix} \qquad \boxed{\begin{aligned} x - 2y &= 1 \\ 0y &= 8. \end{aligned}}$$

There is *no* solution to $0y = 8$. Normally we divide the right side 8 by the second pivot, but *this system has no second pivot*. ***(Zero is never allowed as a pivot!)*** The row and column pictures in Figure 2.6 show why failure was unavoidable. If there is no solution, elimination will discover that fact by reaching an equation like $0y = 8$.

The row picture of failure shows parallel lines—which never meet. A solution must lie on both lines. With no meeting point, the equations have no solution.

The column picture shows the two columns $(1, 3)$ and $(-2, -6)$ in the same direction. *All combinations of the columns lie along a line*. But the column from the right side is in a different direction $(1, 11)$. No combination of the columns can produce this right side—therefore no solution.

When we change the right side to $(1, 3)$, failure shows as a whole line of solution points. Instead of no solution, next comes Example 2 with infinitely many.

Example 2 ***Failure with infinitely many solutions. Change b*** $= (1, 11)$ ***to*** $(1, 3)$.

$$\begin{aligned} x - 2y &= 1 \\ 3x - 6y &= 3 \end{aligned} \qquad \begin{matrix}\text{Subtract 3 times} \\ \text{eqn. 1 from eqn. 2}\end{matrix} \qquad \boxed{\begin{aligned} x - 2y &= 1 \\ \mathbf{0}y &= \mathbf{0}. \end{aligned}} \qquad \begin{matrix}\text{Still only} \\ \textbf{one pivot.}\end{matrix}$$

Every y satisfies $0y = 0$. There is really only one equation $x - 2y = 1$. The unknown y is ***"free"***. After y is freely chosen, x is determined as $x = 1 + 2y$.

In the row picture, the parallel lines have become the same line. Every point on that line satisfies both equations. We have a whole line of solutions in Figure 2.7.

In the column picture, $\boldsymbol{b} = (1, 3)$ is now the same as column 1. So we can choose $x = 1$ and $y = 0$. We can also choose $x = 0$ and $y = -\frac{1}{2}$; column 2 times $-\frac{1}{2}$ equals $\boldsymbol{b}$. Every (x, y) that solves the row problem also solves the column problem.

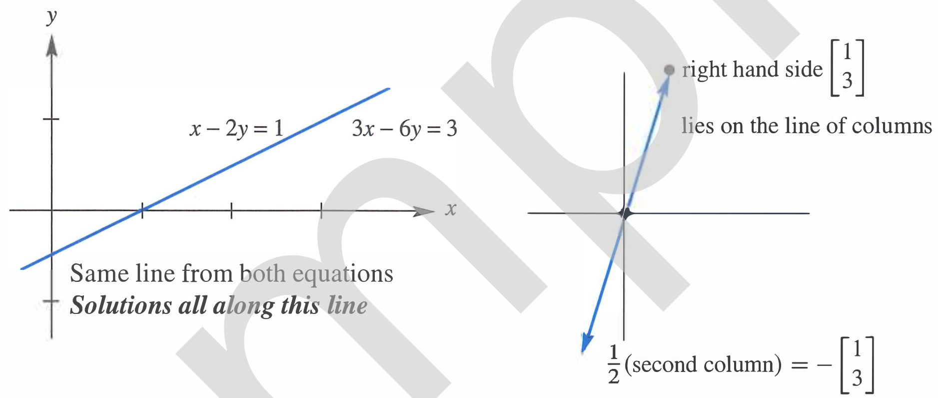


Figure 2.7: Row and column pictures for Example 2: *infinitely many solutions*.

Failure For n equations we do not get n pivots
Elimination leads to an equation $\mathbf{0} \neq \mathbf{0}$ (no solution) or $\mathbf{0} = \mathbf{0}$ (many solutions)

Success comes with n pivots. But we may have to exchange the n equations.

Elimination can go wrong in a third way—but this time it can be fixed. *Suppose the first pivot position contains zero*. We refuse to allow zero as a pivot. When the first equation has no term involving x, we can exchange it with an equation below:

Example 3 ***Temporary failure (zero in pivot). A row exchange produces two pivots***:

Permutation	$0x + 2y = 4$ $3x - 2y = 5$	Exchange the two equations	$3x - 2y = 5$ $2y = 4.$

The new system is already triangular. This small example is ready for back substitution. The last equation gives $y = 2$, and then the first equation gives $x = 3$. The row picture is normal (two intersecting lines). The column picture is also normal (column vectors not in the same direction). The pivots 3 and 2 are normal—but a ***row exchange*** was required.

Examples 1 and 2 are ***singular***—there is no second pivot. Example 3 is ***nonsingular***—there is a full set of pivots and exactly one solution. Singular equations have no solution or infinitely many solutions. Pivots must be nonzero because we have to divide by them.

Three Equations in Three Unknowns

To understand Gaussian elimination, you have to go beyond 2 by 2 systems. Three by three is enough to see the pattern. For now the matrices are square—an equal number of rows and columns. Here is a 3 by 3 system, specially constructed so that all elimination steps lead to whole numbers and not fractions:

$$\begin{aligned} \mathbf{2}x + 4y - 2z &= 2 \\ 4x + 9y - 3z &= 8 \\ -2x - 3y + 7z &= 10 \end{aligned} \tag{1}$$

What are the steps? The first pivot is the boldface **2** (upper left). Below that pivot we want to eliminate the 4. *The first multiplier is the ratio* $4/2 = 2$. Multiply the pivot equation by $\ell_{21} = 2$ and subtract. Subtraction removes the $4x$ from the second equation:

Step 1 Subtract 2 times equation 1 from equation 2. This leaves $y + z = 4$.

We also eliminate $-2x$ from equation 3—still using the first pivot. The quick way is to add equation 1 to equation 3. Then $2x$ cancels $-2x$. We do exactly that, but the rule in this book is to *subtract rather than add*. The systematic pattern has multiplier $\ell_{31} = -2/2 = -1$. Subtracting -1 times an equation is the same as adding:

Step 2 Subtract -1 times equation 1 from equation 3. This leaves $y + 5z = 12$.

The two new equations involve only y and z. The second pivot (in boldface) is 1:

$$\textbf{x is eliminated} \qquad \begin{aligned} \mathbf{1}y + 1z &= 4 \\ 1y + 5z &= 12 \end{aligned}$$

We have reached a 2 *by* 2 *system.* The final step eliminates y to make it 1 by 1:

Step 3 Subtract equation 2_{new} from 3_{new}. The multiplier is $1/1 = 1$. Then $4z = 8$.

The original $A\boldsymbol{x} = \boldsymbol{b}$ has been converted into an upper triangular $U\boldsymbol{x} = \boldsymbol{c}$:

$$\begin{array}{ccc} \begin{aligned} 2x + 4y - 2z &= 2 \\ 4x + 9y - 3z &= 8 \\ -2x - 3y + 7z &= 10 \end{aligned} & \begin{array}{c} A\boldsymbol{x} = \boldsymbol{b} \\ \text{has become} \\ U\boldsymbol{x} = \boldsymbol{c} \end{array} & \begin{aligned} \mathbf{2}x + 4y - 2z &= 2 \\ \mathbf{1}y + 1z &= 4 \\ \mathbf{4}z &= 8. \end{aligned} \end{array} \tag{2}$$

The goal is achieved—forward elimination is complete from A to U. ***Notice the pivots* $\mathbf{2, 1, 4}$ *along the diagonal of*** U. The pivots 1 and 4 were hidden in the original system. Elimination brought them out. $U\boldsymbol{x} = \boldsymbol{c}$ is ready for ***back substitution***, which is quick:

$$(4z = 8 \quad \text{gives} \quad z = 2) \qquad (y + z = 4 \quad \text{gives} \quad y = 2) \qquad (\text{equation 1 gives} \quad x = -1)$$

The solution is $(x, y, z) = (-1, 2, 2)$. The row picture has three planes from three equations. All the planes go through this solution. The original planes are sloping, but the last plane $4z = 8$ after elimination is horizontal.

The column picture shows a combination $A\boldsymbol{x}$ of column vectors producing the right side $\boldsymbol{b}$. The coefficients in that combination are $-1, 2, 2$ (the solution):

$$A\boldsymbol{x} = (\mathbf{-1}) \begin{bmatrix} 2 \\ 4 \\ -2 \end{bmatrix} + \mathbf{2} \begin{bmatrix} 4 \\ 9 \\ -3 \end{bmatrix} + \mathbf{2} \begin{bmatrix} -2 \\ -3 \\ 7 \end{bmatrix} \quad \text{equals} \quad \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix} = \boldsymbol{b}. \tag{3}$$

The numbers x, y, z multiply columns 1, 2, 3 in $A\boldsymbol{x} = \boldsymbol{b}$ and also in the triangular $U\boldsymbol{x} = \boldsymbol{c}$.

Elimination from A to U

For a 4 by 4 problem, or an n by n problem, elimination proceeds in the same way. Here is the whole idea, column by column from A to U, when Gaussian elimination succeeds.

Column 1. ***Use the first equation to create zeros below the first pivot.***

Column 2. ***Use the new equation 2 to create zeros below the second pivot.***

Columns 3 to n. ***Keep going to find all n pivots and the upper triangular U.***

$$\text{After column 2 we have} \quad \begin{bmatrix} x & x & x & x \\ 0 & x & x & x \\ 0 & 0 & x & x \\ 0 & 0 & x & x \end{bmatrix}. \quad \text{We want} \quad \begin{bmatrix} x & x & x & x \\ & x & x & x \\ & & x & x \\ & & & x \end{bmatrix}. \tag{4}$$

The result of forward elimination is an upper triangular system. It is nonsingular if there is a full set of n pivots (never zero!). *Question*: Which x on the left won't be changed in elimination because the pivot is known? Here is a final example to show the original $A\boldsymbol{x} = \boldsymbol{b}$, the triangular system $U\boldsymbol{x} = \boldsymbol{c}$, and the solution (x, y, z) from back substitution:

$$\begin{array}{rl} x + \ y + \ z = 6 & \\ x + 2y + 2z = 9 & \textbf{Forward} \\ x + 2y + 3z = 10 & \textbf{Forward} \end{array} \qquad \begin{array}{r} x + y + z = 6 \\ y + z = 3 \\ z = 1 \end{array} \qquad \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 3 \\ 2 \\ 1 \end{bmatrix} \quad \begin{array}{l} \textbf{Back} \\ \textbf{Back} \\ \ \end{array}$$

All multipliers are 1. All pivots are 1. All planes meet at the solution $(3, 2, 1)$. The columns of A combine with 3, 2, 1 to give $\boldsymbol{b} = (6, 9, 10)$. The triangle shows $U\boldsymbol{x} = \boldsymbol{c} = (6, 3, 1)$.

■ REVIEW OF THE KEY IDEAS ■

1. A linear system $(A\boldsymbol{x} = \boldsymbol{b})$ becomes **upper triangular** $(U\boldsymbol{x} = \boldsymbol{c})$ after elimination.

2. We **subtract** ℓ_{ij} times equation j from equation i, to make the (i, j) entry zero.

3. The **multiplier** is $\ell_{ij} = \dfrac{\text{entry to eliminate in row } i}{\text{pivot in row } j}$. **Pivots** can not be zero!

4. When zero is in the pivot position, **exchange rows** if there is a nonzero below it.

5. The upper triangular $U\boldsymbol{x} = \boldsymbol{c}$ is solved by **back substitution** (starting at the bottom).

6. When **breakdown** is permanent, $A\boldsymbol{x} = \boldsymbol{b}$ has no solution or infinitely many.

■ WORKED EXAMPLES ■

2.2 A When elimination is applied to this matrix A, what are the first and second pivots? What is the multiplier ℓ_{21} in the first step (ℓ_{21} times row 1 is *subtracted* from row 2)?

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 1 & 2 & 1 \\ 0 & 1 & 2 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 1 & 2 \end{bmatrix} \longrightarrow \begin{bmatrix} 1 & 1 & 0 \\ 0 & 1 & 1 \\ 0 & 0 & 1 \end{bmatrix} = U.$$

What entry in the $2, 2$ position (instead of 2) would force an exchange of rows 2 and 3? Why is the lower left multiplier $\ell_{31} = 0$, subtracting zero times row 1 from row 3? ***If you change the corner entry from*** $a_{33} = 2$ ***to*** $a_{33} = 1$***, why does elimination fail***?

Solution The first pivot is 1. The multiplier ℓ_{21} is $1, 1$. When 1 times row 1 is subtracted from row 2, the second pivot is revealed as another 1. If the original middle entry had been 1 instead of 2, that would have forced a row exchange.

The multiplier ℓ_{31} is zero because $a_{31} = 0$. A zero at the start of a row needs no elimination. This A is a "*band matrix*". Everything stays zero outside the band.

The last pivot is also 1. So if the original corner entry $a_{33} = 2$ reduced by 1, elimination would produce 0. **No third pivot, elimination fails.**

2.2 B Suppose A is already a ***triangular matrix*** (upper triangular or lower triangular). *Where do you see its pivots*? When does $A\boldsymbol{x} = \boldsymbol{b}$ have exactly one solution for every $\boldsymbol{b}$?

Solution The pivots of a triangular matrix are already set along the main diagonal. *Elimination succeeds when all those numbers are nonzero.* Use ***back*** substitution when A is upper triangular, go ***forward*** when A is lower triangular.

2.2 C Use elimination to reach upper triangular matrices U. Solve by back substitution or explain why this is impossible. What are the pivots (never zero)? Exchange equations when necessary. The only difference is the $-x$ in the last equation.

$$\textbf{Success} \quad \begin{aligned} x + y + z &= 7 \\ x + y - z &= 5 \\ x - y + z &= 3 \end{aligned} \qquad\qquad \textbf{Failure} \quad \begin{aligned} x + y + z &= 7 \\ x + y - z &= 5 \\ -x - y + z &= 3 \end{aligned}$$

Solution For the first system, subtract equation 1 from equations 2 and 3 (the multipliers are $\ell_{21} = 1$ and $\ell_{31} = 1$). The $2, 2$ entry becomes zero, so exchange equations 2 and 3 :

$$\textbf{Success} \quad \begin{aligned} x + y + z &= 7 \\ \mathbf{0}y - 2z &= -2 \\ -2y + 0z &= -4 \end{aligned} \quad \text{exchanges into} \quad \begin{aligned} x + y + z &= 7 \\ -\mathbf{2}y + 0z &= -4 \\ -2z &= -2 \end{aligned}$$

Then back substitution gives $z = 1$ and $y = 2$ and $x = 4$. The pivots are $1, -2, -2$.

For the second system, subtract equation 1 from equation 2 as before. Add equation 1 to equation 3. This leaves zero in the 2, 2 entry *and also below*:

$$\textbf{Failure}\qquad \begin{aligned} x+y+z &= 7 \\ \mathbf{0}y-2z &= -2 \\ \mathbf{0}y+2z &= 10 \end{aligned} \qquad \begin{array}{l} \text{There is } \textbf{no pivot in column 2} \text{ (it was – column 1)} \\ \text{A further elimination step gives } \mathbf{0z = 8} \\ \text{The three planes } \textbf{don't meet} \end{array}$$

Plane 1 meets plane 2 in a line. Plane 1 meets plane 3 in a parallel line. *No solution*.

If we change the "3" in the original third equation to "-5" then elimination would lead to $0 = 0$. There are infinitely many solutions! *The three planes now meet along a whole line*.

Changing 3 to -5 moved the third plane to meet the other two. The second equation gives $z = 1$. Then the first equation leaves $x + y = 6$. **No pivot in column 2 makes y free** (free variables can have any value). Then $x = 6 - y$.

Problem Set 2.2

Problems 1–10 are about elimination on 2 by 2 systems.

1 What multiple ℓ_{21} of equation 1 should be subtracted from equation 2?

$$\begin{aligned} 2x + 3y &= 1 \\ 10x + 9y &= 11. \end{aligned}$$

After elimination, write down the upper triangular system and circle the two pivots. The numbers 1 and 11 don't affect the pivots—use them now in back substitution.

2 Solve the triangular system of Problem 1 by back substitution, y before x. Verify that x times $(2, 10)$ plus y times $(3, 9)$ equals $(1, 11)$. If the right side changes to $(4, 44)$, what is the new solution?

3 What multiple of equation 1 should be *subtracted* from equation 2?

$$\begin{aligned} 2x - 4y &= 6 \\ -x + 5y &= 0. \end{aligned}$$

After this elimination step, solve the triangular system. If the right side changes to $(-6, 0)$, what is the new solution?

4 What multiple ℓ of equation 1 should be subtracted from equation 2 to remove c?

$$\begin{aligned} ax + by &= f \\ cx + dy &= g. \end{aligned}$$

The first pivot is a (assumed nonzero). Elimination produces what formula for the second pivot? What is y? The second pivot is missing when $ad = bc$: singular.

5 Choose a right side which gives no solution and another right side which gives infinitely many solutions. What are two of those solutions?

Singular system
$$\begin{aligned} 3x + 2y &= 10 \\ 6x + 4y &= \end{aligned}$$

6 Choose a coefficient b that makes this system singular. Then choose a right side g that makes it solvable. Find two solutions in that singular case.

$$\begin{aligned} 2x + by &= 16 \\ 4x + 8y &= g. \end{aligned}$$

7 For which numbers a does elimination break down (1) permanently (2) temporarily?

$$\begin{aligned} ax + 3y &= -3 \\ 4x + 6y &= 6. \end{aligned}$$

Solve for x and y after fixing the temporary breakdown by a row exchange.

8 For which three numbers k does elimination break down? Which is fixed by a row exchange? In each case, is the number of solutions 0 or 1 or ∞?

$$\begin{aligned} kx + 3y &= 6 \\ 3x + ky &= -6. \end{aligned}$$

9 What test on b_1 and b_2 decides whether these two equations allow a solution? How many solutions will they have? Draw the column picture for $\boldsymbol{b} = (1, 2)$ and $(1, 0)$.

$$\begin{aligned} 3x - 2y &= b_1 \\ 6x - 4y &= b_2. \end{aligned}$$

10 In the xy plane, draw the lines $x+y = 5$ and $x+2y = 6$ and the equation $y =$ _____ that comes from elimination. The line $5x - 4y = c$ will go through the solution of these equations if $c =$ _____.

Problems 11–20 study elimination on 3 by 3 systems (and possible failure).

11 (Recommended) A system of linear equations can't have exactly two solutions. *Why*?

(a) If (x, y, z) and (X, Y, Z) are two solutions, what is another solution?

(b) If 25 planes meet at two points, where else do they meet?

12 Reduce this system to upper triangular form by two row operations:

$$\begin{aligned} 2x + 3y + z &= 8 \\ 4x + 7y + 5z &= 20 \\ - 2y + 2z &= 0. \end{aligned}$$

Circle the pivots. Solve by back substitution for z, y, x.

13 Apply elimination (circle the pivots) and back substitution to solve

$$\begin{aligned} 2x - 3y \phantom{{}-3z} &= 3 \\ 4x - 5y + z &= 7 \\ 2x - y - 3z &= 5. \end{aligned}$$

List the three row operations: Subtract _____ times row _____ from row _____ .

14 Which number d forces a row exchange, and what is the triangular system (not singular) for that d? Which d makes this system singular (no third pivot)?

$$\begin{aligned} 2x + 5y + z &= 0 \\ 4x + dy + z &= 2 \\ y - z &= 3. \end{aligned}$$

15 Which number b leads later to a row exchange? Which b leads to a missing pivot? In that singular case find a nonzero solution x, y, z.

$$\begin{aligned} x + by \phantom{{}-z} &= 0 \\ x - 2y - z &= 0 \\ y + z &= 0. \end{aligned}$$

16 (a) Construct a 3 by 3 system that needs two row exchanges to reach a triangular form and a solution.

(b) Construct a 3 by 3 system that needs a row exchange to keep going, but breaks down later.

17 If rows 1 and 2 are the same, how far can you get with elimination (allowing row exchange)? If columns 1 and 2 are the same, which pivot is missing?

$$\begin{array}{llll} \textbf{Equal} & 2x - y + z = 0 & 2x + 2y + z = 0 & \textbf{Equal} \\ \textbf{rows} & 2x - y + z = 0 & 4x + 4y + z = 0 & \textbf{columns} \\ & 4x + y + z = 2 & 6x + 6y + z = 2. & \end{array}$$

18 Construct a 3 by 3 example that has 9 different coefficients on the left side, but rows 2 and 3 become zero in elimination. How many solutions to your system with $\boldsymbol{b} = (1, 10, 100)$ and how many with $\boldsymbol{b} = (0, 0, 0)$?

19 Which number q makes this system singular and which right side t gives it infinitely many solutions? Find the solution that has $z = 1$.

$$\begin{aligned} x + 4y - 2z &= 1 \\ x + 7y - 6z &= 6 \\ 3y + qz &= t. \end{aligned}$$

20 Three planes can fail to have an intersection point, even if no planes are parallel. The system is singular if row 3 of A is a _____ of the first two rows. Find a third equation that can't be solved together with $x + y + z = 0$ and $x - 2y - z = 1$.

21 Find the pivots and the solution for both systems ($A\boldsymbol{x} = \boldsymbol{b}$ and $K\boldsymbol{x} = \boldsymbol{b}$):

$$\begin{array}{rrrrl} 2x + & y & & & = 0 \\ x + & 2y + & z & & = 0 \\ & y + & 2z + & t & = 0 \\ & & z + & 2t & = 5 \end{array} \qquad \begin{array}{rrrrl} 2x - & y & & & = 0 \\ -x + & 2y - & z & & = 0 \\ - & y + & 2z - & t & = 0 \\ & - & z + & 2t & = 5. \end{array}$$

22 If you extend Problem 21 following the $1, 2, 1$ pattern or the $-1, 2, -1$ pattern, what is the fifth pivot? What is the nth pivot? K is my favorite matrix.

23 If elimination leads to $x + y = 1$ and $2y = 3$, find three possible original problems.

24 For which two numbers a will elimination fail on $A = \begin{bmatrix} a & 2 \\ a & a \end{bmatrix}$?

25 For which three numbers a will elimination fail to give three pivots?

$$A = \begin{bmatrix} a & 2 & 3 \\ a & a & 4 \\ a & a & a \end{bmatrix} \text{ is singular for three values of } a.$$

26 Look for a matrix that has row sums 4 and 8, and column sums 2 and s:

$$\text{Matrix } = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \qquad \begin{array}{ll} a + b = 4 & a + c = 2 \\ c + d = 8 & b + d = s \end{array}$$

The four equations are solvable only if $s =$ _____. Then find two different matrices that have the correct row and column sums. *Extra credit*: Write down the 4 by 4 system $A\boldsymbol{x} = \boldsymbol{b}$ with $\boldsymbol{x} = (a, b, c, d)$ and make A triangular by elimination.

27 Elimination in the usual order gives what matrix U and what solution to this "lower triangular" system? We are really solving by *forward substitution*:

$$\begin{aligned} 3x \phantom{{}+2y+z} &= 3 \\ 6x + 2y \phantom{{}+z} &= 8 \\ 9x - 2y + z &= 9. \end{aligned}$$

28 Create a MATLAB command A(2, :) = ... for the new row 2, to subtract 3 times row 1 from the existing row 2 if the matrix A is already known.

Challenge Problems

29 Find experimentally the average 1st and 2nd and 3rd pivot sizes from MATLAB 's $[L, U] = \mathbf{lu}\,(\mathbf{rand}\,(3))$. The average size **abs** $(U(1,1))$ is above $\frac{1}{2}$ because **lu** picks the largest available pivot in column 1. Here $A = \mathbf{rand}\,(3)$ has random entries between 0 and 1.

30 If the last corner entry is $A(5,5) = 11$ and the last pivot of A is $U(5,5) = 4$, what different entry $A(5,5)$ would have made A singular?

31 Suppose elimination takes A to U without row exchanges. Then row j of U is a combination of which rows of A? If $A\boldsymbol{x} = \mathbf{0}$, is $U\boldsymbol{x} = \mathbf{0}$? If $A\boldsymbol{x} = \boldsymbol{b}$, is $U\boldsymbol{x} = \boldsymbol{b}$? If A starts out lower triangular, what is the upper triangular U?

32 Start with 100 equations $A\boldsymbol{x} = \mathbf{0}$ for 100 unknowns $\boldsymbol{x} = (x_1, \ldots, x_{100})$. Suppose elimination reduces the 100th equation to $0 = 0$, so the system is "singular".

(a) Elimination takes linear combinations of the rows. So this singular system has the singular property: Some linear combination of the 100 **rows** is _____.

(b) Singular systems $A\boldsymbol{x} = \mathbf{0}$ have infinitely many solutions. This means that some linear combination of the 100 ***columns*** is _____.

(c) Invent a 100 by 100 singular matrix with no zero entries.

(d) For your matrix, describe in words the row picture and the column picture of $A\boldsymbol{x} = \mathbf{0}$. Not necessary to draw 100-dimensional space.

2.3 Elimination Using Matrices

1 The first step multiplies the equations $A\boldsymbol{x} = \boldsymbol{b}$ by a matrix E_{21} to produce $E_{21}A\boldsymbol{x} = E_{21}\boldsymbol{b}$.

2 That matrix $E_{21}A$ has a zero in row 2, column 1 because x_1 is eliminated from equation 2.

3 E_{21} is the **identity matrix** (diagonal of 1's) minus the multiplier a_{21}/a_{11} in row 2, column 1.

4 Matrix-matrix multiplication is n matrix-vector multiplications: $\boldsymbol{EA} = [\boldsymbol{Ea_1} \ \ldots \ \boldsymbol{Ea_n}]$.

5 We must also multiply $E\boldsymbol{b}$! So E is multiplying the **augmented matrix** $[A\,\boldsymbol{b}] = [\boldsymbol{a}_1 \ \ldots \ \boldsymbol{a}_n\,\boldsymbol{b}]$.

6 Elimination multiplies $A\boldsymbol{x} = \boldsymbol{b}$ by $E_{21}, E_{31}, \ldots, \ E_{n1}$, then $E_{32}, E_{42}, \ \ldots \ , E_{n2}$, and onward.

7 The **row exchange matrix** is not E_{ij} but P_{ij}. To find P_{ij}, exchange rows i and j of I.

This section gives our first examples of **matrix multiplication**. Naturally we start with matrices that contain many zeros. Our goal is to see that matrices *do something*. E acts on a vector $\boldsymbol{b}$ or a matrix A to produce a new vector $E\boldsymbol{b}$ or a new matrix EA.

Our first examples will be "**elimination matrices**." They execute the elimination steps. Multiply the j^{th} equation by ℓ_{ij} and subtract from the i^{th} equation. (This eliminates x_j from equation i.) We need a lot of these simple matrices E_{ij}, one for every nonzero to be eliminated below the main diagonal.

Fortunately we won't see all these matrices E_{ij} in later chapters. They are good examples to start with, but there are too many. They can combine into one overall matrix E that takes all steps at once. The neatest way is to combine all their inverses $(E_{ij})^{-1}$ into one overall matrix $L = E^{-1}$. Here is the purpose of the next pages.

1. To see how each step is a matrix multiplication.

2. To assemble all those steps E_{ij} into one elimination matrix E.

3. To see how each E_{ij} is inverted by its inverse matrix E_{ij}^{-1}.

4. To assemble all those inverses E_{ij}^{-1} (in the right order) into L.

The special property of L is that all the multipliers ℓ_{ij} fall into place. Those numbers are mixed up in E (forward elimination from A to U). They are perfect in L (undoing elimination, returning from U to A). Inverting puts the steps and their matrices E_{ij}^{-1} in the opposite order and that prevents the mixup.

This section finds the matrices E_{ij}. Section 2.4 presents four ways to multiply matrices. Section 2.5 inverts every step. (For elimination matrices we can already see E_{ij}^{-1} here.) Then those inverses go into L.

Matrices times Vectors and $Ax = b$

The 3 by 3 example in the previous section has the short form $Ax = b$:

$$\begin{aligned} 2x_1 + 4x_2 - 2x_3 &= 2 \\ 4x_1 + 9x_2 - 3x_3 &= 8 \\ -2x_1 - 3x_2 + 7x_3 &= 10 \end{aligned} \quad \text{is the same as} \quad \begin{bmatrix} 2 & 4 & -2 \\ 4 & 9 & -3 \\ -2 & -3 & 7 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix}. \qquad (1)$$

The nine numbers on the left go into the matrix A. That matrix not only sits beside x. *A multiplies x*. The rule for "A times x" is exactly chosen to yield the three equations.

Review of A times x. A matrix times a vector gives a vector. The matrix is square when the number of equations (three) matches the number of unknowns (three). Our matrix is 3 by 3. A general square matrix is n by n. Then the vector x is in n-dimensional space.

$$\textbf{\textit{The unknown is}} \quad x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \quad \textbf{\textit{and the solution is}} \quad x = \begin{bmatrix} -1 \\ 2 \\ 2 \end{bmatrix}.$$

Key point: $Ax = b$ represents the row form and also the column form of the equations.

$$\textbf{Column form} \qquad Ax = (-1)\begin{bmatrix} 2 \\ 4 \\ -2 \end{bmatrix} + 2\begin{bmatrix} 4 \\ 9 \\ -3 \end{bmatrix} + 2\begin{bmatrix} -2 \\ -3 \\ 7 \end{bmatrix} = \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix} = b. \qquad (2)$$

Ax is a combination of the columns of A. To compute each component of Ax, we use the **row form** of matrix multiplication. ***Components of Ax are dot products with rows of A.*** The short formula for that dot product with x uses "sigma notation".

$$\text{The first component of } Ax \text{ above is} \quad (-1)(2) + (2)(4) + (2)(-2).$$

$$\text{The } i\text{th component of } Ax \text{ is} \quad (\text{row } i) \cdot x = a_{i1}x_1 + a_{i2}x_2 + \cdots + a_{in}x_n.$$

This is sometimes written with the sigma symbol as $\sum_{j=1}^{n} a_{ij}x_j$.

$\sum$ is an instruction to add. Start with $j = 1$ and stop with $j = n$. The sum begins with $a_{i1}x_1$ and ends with $a_{in}x_n$. That produces the dot product $(\text{row } i) \cdot x$.

One point to repeat about matrix notation: The entry in row 1, column 1 (the top left corner) is a_{11}. The entry in row 1, column 3 is a_{13}. The entry in row 3, column 1 is a_{31}. (Row number comes before column number.) The word "entry" for a matrix corresponds to "component" for a vector. General rule: ***$a_{ij} = A(i, j)$ is in row i, column j.***

Example 1 This matrix has $a_{ij} = 2i + j$. Then $a_{11} = 3$. Also $a_{12} = 4$ and $a_{21} = 5$. Here is Ax by rows with numbers and letters:

$$\begin{bmatrix} 3 & 4 \\ 5 & 6 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \begin{bmatrix} 3 \cdot 2 + 4 \cdot 1 \\ 5 \cdot 2 + 6 \cdot 1 \end{bmatrix} \qquad \begin{bmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} a_{11}x_1 + a_{12}x_2 \\ a_{21}x_1 + a_{22}x_2 \end{bmatrix}.$$

A row times a column gives a dot product.

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[1]Einstein shortened this even more by omitting the $\sum$. The repeated j in $a_{ij}x_j$ automatically meant addition. He also wrote the sum as $a_i^j x_j$. Not being Einstein, we include the $\sum$.

The Matrix Form of One Elimination Step

$Ax = b$ is a convenient form for the original equation. What about the elimination steps ? In this example, 2 times the first equation is subtracted from the second equation. On the right side, 2 times the first component of b is subtracted from the second component.

$$\textbf{First step} \qquad \boldsymbol{b} = \begin{bmatrix} 2 \\ 8 \\ 10 \end{bmatrix} \quad \text{changes to} \quad \boldsymbol{b}_{\text{new}} = \begin{bmatrix} 2 \\ 4 \\ 10 \end{bmatrix}.$$

We want to do that subtraction with a matrix! The same result $\boldsymbol{b}_{\text{new}} = E\boldsymbol{b}$ is achieved when we multiply an "elimination matrix" E times $\boldsymbol{b}$. It subtracts $2b_1$ from b_2:

$$\textbf{\textit{The elimination matrix is}} \qquad E = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}.$$

Multiplication by E subtracts 2 times row 1 from row 2. Rows 1 and 3 stay the same:

$$\begin{bmatrix} 1 & 0 & 0 \\ \mathbf{-2} & \mathbf{1} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{2} \\ \mathbf{8} \\ 10 \end{bmatrix} = \begin{bmatrix} 2 \\ \mathbf{4} \\ 10 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ \mathbf{-2} & \mathbf{1} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \boldsymbol{b_1} \\ \boldsymbol{b_2} \\ b_3 \end{bmatrix} = \begin{bmatrix} b_1 \\ \boldsymbol{b_2 - 2b_1} \\ b_3 \end{bmatrix}$$

The first and third rows of E come from the identity matrix I. They don't change the first and third numbers (2 and 10). The new second component is the number 4 that appeared after the elimination step. This is $b_2 - 2b_1$.

It is easy to describe the "elementary matrices" or "elimination matrices" like this E. Start with the identity matrix I. *Change one of its zeros to the multiplier* $-\ell$:

> The ***identity matrix*** has 1's on the diagonal and otherwise 0's. Then $I\boldsymbol{b} = \boldsymbol{b}$ for all $\boldsymbol{b}$. The ***elementary matrix or elimination matrix*** E_{ij} has the extra nonzero entry $-\ell$ in the i, j position. Then E_{ij} subtracts a multiple ℓ of row j from row i.

Example 2 The matrix E_{31} has $-\ell$ in the $3, 1$ position:

$$\textbf{Identity} \quad I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \textbf{Elimination} \quad E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \boldsymbol{-\ell} & 0 & 1 \end{bmatrix}.$$

When you multiply I times $\boldsymbol{b}$, you get $\boldsymbol{b}$. But E_{31} subtracts ℓ times the first component from the third component. With $\ell = 4$ this example gives $9 - 4 = 5$:

$$I\boldsymbol{b} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 \\ 3 \\ 9 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 9 \end{bmatrix} \quad \text{and} \quad E\boldsymbol{b} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ \mathbf{-4} & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{1} \\ 3 \\ \mathbf{9} \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ \mathbf{5} \end{bmatrix}.$$

What about the left side of $A\boldsymbol{x} = \boldsymbol{b}$? Both sides will be multiplied by this E_{31}. ***The purpose of E_{31} is to produce a zero in the $(3, 1)$ position of the matrix.***

The notation fits this purpose. Start with A. Apply E's to produce zeros below the pivots (the first E is E_{21}). End with a triangular U. We now look in detail at those steps.

First a small point. The vector $\boldsymbol{x}$ stays the same. The solution $\boldsymbol{x}$ is not changed by elimination. (That may be more than a small point.) It is the coefficient matrix that is changed. When we start with $A\boldsymbol{x} = b$ and multiply by E, the result is $EA\boldsymbol{x} = E\boldsymbol{b}$. The new matrix EA is the result of *multiplying E times A*.

Confession The *elimination matrices* E_{ij} are great examples, but you won't see them later. They show how a matrix acts on rows. By taking several elimination steps, we will see how to *multiply matrices* (and the order of the E's becomes important). ***Products and inverses*** are especially clear for E's. It is those two ideas that the book will use.

Matrix Multiplication

The big question is: ***How do we multiply two matrices?*** When the first matrix is E, we know what to expect for EA. This particular E subtracts 2 times row 1 from row 2. The multiplier is $\ell = 2$:

$$EA = \begin{bmatrix} 1 & 0 & 0 \\ \mathbf{-2} & \mathbf{1} & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} \mathbf{2} & \mathbf{4} & \mathbf{-2} \\ \mathbf{4} & \mathbf{9} & \mathbf{-3} \\ -2 & -3 & 7 \end{bmatrix} = \begin{bmatrix} 2 & 4 & -2 \\ \mathbf{0} & \mathbf{1} & \mathbf{1} \\ -2 & -3 & 7 \end{bmatrix} \quad (\textit{with the zero}). \qquad (3)$$

This step does not change rows 1 and 3 of A. Those rows are unchanged in EA—only row 2 is different. *Twice the first row has been subtracted from the second row.* Matrix multiplication agrees with elimination—and the new system of equations is $EA\boldsymbol{x} = E\boldsymbol{b}$.

$EA\boldsymbol{x}$ is simple but it involves a subtle idea. Start with $A\boldsymbol{x} = \boldsymbol{b}$. Multiplying both sides by E gives $E(A\boldsymbol{x}) = E\boldsymbol{b}$. With matrix multiplication, this is also $(EA)\boldsymbol{x} = E\boldsymbol{b}$.

The first was E times $A\boldsymbol{x}$, the second is EA times $\boldsymbol{x}$. They are the same.

Parentheses are not needed. We just write $EA\boldsymbol{x}$.

That rule extends to a matrix C with several column vectors. When multiplying EAC, you can do AC first or EA first. This is the point of an "associative law" like $3 \times (4 \times 5) = (3 \times 4) \times 5$. Multiply 3 times 20, or multiply 12 times 5. Both answers are 60. That law seems so clear that it is hard to imagine it could be false.

The "commutative law" $3 \times 4 = 4 \times 3$ looks even more obvious. But EA is usually different from AE. When E multiplies on the right, it acts on the ***columns*** of A—not the rows. AE actually subtracts 2 times column 2 from column 1. So $EA \neq AE$.

Associative law is true	$A(BC) = (AB)C$
Commutative law is false	**Often** $AB \neq BA$

There is another requirement on matrix multiplication. Suppose B has only one column (this column is $\boldsymbol{b}$). The matrix-matrix law for EB should agree with the matrix-vector law for $E\boldsymbol{b}$. Even more, we should be able to *multiply matrices EB a column at a time*:

If B has several columns $\boldsymbol{b}_1, \boldsymbol{b}_2, \boldsymbol{b}_3$, then the columns of EB are $E\boldsymbol{b}_1, E\boldsymbol{b}_2, E\boldsymbol{b}_3$.

Matrix multiplication $\quad AB = A\,[\boldsymbol{b}_1\ \boldsymbol{b}_2\ \boldsymbol{b}_3] = [A\boldsymbol{b}_1\ A\boldsymbol{b}_2\ A\boldsymbol{b}_3].$ (4)

This holds true for the matrix multiplication in (3). If you multiply column 3 of A by E, you correctly get column 3 of EA:

$$\begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} -2 \\ -3 \\ 7 \end{bmatrix} = \begin{bmatrix} -2 \\ 1 \\ 7 \end{bmatrix} \qquad E(\text{column } j \text{ of } A) = \text{column } j \text{ of } EA.$$

This requirement deals with columns, while elimination is applied to rows. **The next section describes each entry of every product** AB. The beauty of matrix multiplication is that all three approaches (*rows*, *columns*, *whole matrices*) come out right.

The Matrix P_{ij} for a Row Exchange

To subtract row j from row i we use E_{ij}. To exchange or "permute" those rows we use another matrix P_{ij} (a **permutation matrix**). A row exchange is needed when zero is in the pivot position. Lower down, that pivot column may contain a nonzero. By exchanging the two rows, we have a pivot and elimination goes forward.

What matrix P_{23} exchanges row 2 with row 3? We can find it by exchanging rows of the identity matrix I:

$$\textbf{Permutation matrix} \qquad P_{23} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

This is a ***row exchange matrix***. Multiplying by P_{23} exchanges components 2 and 3 of any column vector. Therefore it also exchanges rows 2 and 3 of any matrix:

$$\begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ \mathbf{3} \\ \mathbf{5} \end{bmatrix} = \begin{bmatrix} 1 \\ \mathbf{5} \\ \mathbf{3} \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} 2 & 4 & 1 \\ \mathbf{0} & \mathbf{0} & \mathbf{3} \\ 0 & 6 & 5 \end{bmatrix} = \begin{bmatrix} 2 & 4 & 1 \\ 0 & 6 & 5 \\ \mathbf{0} & \mathbf{0} & \mathbf{3} \end{bmatrix}.$$

On the right, P_{23} is doing what it was created for. With zero in the second pivot position and "6" below it, the exchange puts 6 into the pivot.

Matrices *act*. They don't just sit there. We will soon meet other permutation matrices, which can change the order of several rows. Rows 1, 2, 3 can be moved to 3, 1, 2. Our P_{23} is one particular permutation matrix—it exchanges rows 2 and 3.

Row Exchange Matrix P_{ij} is the identity matrix with rows i and j reversed. When this **"permutation matrix"** P_{ij} multiplies a matrix, it exchanges rows i and j.

To exchange equations 1 and 3 multiply by $\quad P_{13} = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$.

Usually row exchanges are not required. The odds are good that elimination uses only the E_{ij}. But the P_{ij} are ready if needed, to move a pivot up to the diagonal.

The Augmented Matrix

This book eventually goes far beyond elimination. Matrices have all kinds of practical applications, in which they are multiplied. Our best starting point was a square E times a square A, because we met this in elimination—and we know what answer to expect for EA. The next step is to allow a *rectangular matrix*. It still comes from our original equations, but now it includes the right side $\boldsymbol{b}$.

Key idea: Elimination does the same row operations to A and to $\boldsymbol{b}$. ***We can include*** $\boldsymbol{b}$ ***as an extra column and follow it through elimination***. The matrix A is enlarged or "augmented" by the extra column $\boldsymbol{b}$:

Augmented matrix $\qquad \begin{bmatrix} A & \boldsymbol{b} \end{bmatrix} = \begin{bmatrix} 2 & 4 & -2 & \mathbf{2} \\ 4 & 9 & -3 & \mathbf{8} \\ -2 & -3 & 7 & \mathbf{10} \end{bmatrix}.$

Elimination acts on whole rows of this matrix. The left side and right side are both multiplied by E, to subtract 2 times equation 1 from equation 2. With $\begin{bmatrix} A & \boldsymbol{b} \end{bmatrix}$ those steps happen together:

$$\begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2 & 4 & -2 & \mathbf{2} \\ 4 & 9 & -3 & \mathbf{8} \\ -2 & -3 & 7 & \mathbf{10} \end{bmatrix} = \begin{bmatrix} 2 & 4 & -2 & \mathbf{2} \\ 0 & 1 & 1 & \mathbf{4} \\ -2 & -3 & 7 & \mathbf{10} \end{bmatrix}.$$

The new second row contains $0, 1, 1, 4$. The new second equation is $x_2 + x_3 = 4$. Matrix multiplication works by rows and at the same time by columns:

ROWS Each row of E acts on $[\, A \quad \boldsymbol{b}\,]$ to give a row of $[\, EA \quad E\boldsymbol{b}\,]$.

COLUMNS E acts on each column of $[\, A \quad \boldsymbol{b}\,]$ to give a column of $[\, EA \quad E\boldsymbol{b}\,]$.

Notice again that word "acts." This is essential. Matrices do something! The matrix A acts on $\boldsymbol{x}$ to produce $\boldsymbol{b}$. The matrix E operates on A to give EA. The whole process of elimination is a sequence of row operations, alias matrix multiplications. A goes to $E_{21}A$ which goes to $E_{31}E_{21}A$. Finally $E_{32}E_{31}E_{21}A$ is a triangular matrix.

The right side is included in the augmented matrix. The end result is a triangular system of equations. We stop for exercises on multiplication by E, before writing down the rules for all matrix multiplications (including block multiplication).

■ REVIEW OF THE KEY IDEAS ■

1. $A\boldsymbol{x} = x_1$ times column $1 + \cdots + x_n$ times column n. And $(A\boldsymbol{x})_i = \sum_{j=1}^{n} a_{ij}x_j$.
2. Identity matrix $= I$, elimination matrix $= E_{ij}$ using ℓ_{ij}, exchange matrix $= P_{ij}$.
3. Multiplying $A\boldsymbol{x} = \boldsymbol{b}$ by E_{21} subtracts a multiple ℓ_{21} of equation 1 from equation 2. The number $-\ell_{21}$ is the $(2, 1)$ entry of the elimination matrix E_{21}.
4. For the augmented matrix $\begin{bmatrix} A & \boldsymbol{b} \end{bmatrix}$, that elimination step gives $\begin{bmatrix} E_{21}A & E_{21}\boldsymbol{b} \end{bmatrix}$.
5. When A multiplies any matrix B, it multiplies each column of B separately.

■ WORKED EXAMPLES ■

2.3 A What 3 by 3 matrix E_{21} subtracts 4 times row 1 from row 2? What matrix P_{32} exchanges row 2 and row 3? If you multiply A on the *right* instead of the left, describe the results AE_{21} and AP_{32}.

Solution By doing those operations on the identity matrix I, we find

$$E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -4 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \qquad \text{and} \qquad P_{32} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{bmatrix}.$$

Multiplying by E_{21} on the right side will subtract 4 times **column 2** from **column 1**. Multiplying by P_{32} on the right will exchange **columns 2** and **3**.

2.3 B Write down the augmented matrix $[A \;\; b]$ with an extra column:

$$\begin{aligned} x + 2y + 2z &= 1 \\ 4x + 8y + 9z &= 3 \\ 3y + 2z &= 1 \end{aligned}$$

Apply E_{21} and then P_{32} to reach a triangular system. Solve by back substitution. What combined matrix $P_{32}E_{21}$ will do both steps at once?

Solution E_{21} removes the 4 in column 1. But zero also appears in column 2:

$$[A \quad \boldsymbol{b}] = \begin{bmatrix} 1 & 2 & 2 & 1 \\ 4 & 8 & 9 & 3 \\ 0 & 3 & 2 & 1 \end{bmatrix} \quad \text{and} \quad E_{21}[A \quad \boldsymbol{b}] = \begin{bmatrix} 1 & 2 & 2 & 1 \\ \mathbf{0} & \mathbf{0} & 1 & -1 \\ 0 & 3 & 2 & 1 \end{bmatrix}$$

Now P_{32} exchanges rows 2 and 3. Back substitution produces z then y and x.

$$P_{32}\, E_{21}[A \quad \boldsymbol{b}] = \begin{bmatrix} 1 & 2 & 2 & 1 \\ 0 & 3 & 2 & 1 \\ 0 & 0 & 1 & -1 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix}$$

For the matrix $P_{32}\, E_{21}$ that does both steps at once, *apply P_{32} to E_{21}*.

One matrix
Both steps

$$P_{32}\, E_{21} = \text{ exchange the rows of } E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ -4 & 1 & 0 \end{bmatrix}.$$

2.3 C Multiply these matrices in two ways. First, rows of A times columns of B. Second, ***columns of A times rows of B***. That unusual way produces two matrices that add to AB. How many separate ordinary multiplications are needed?

Both ways

$$AB = \begin{bmatrix} 3 & 4 \\ 1 & 5 \\ 2 & 0 \end{bmatrix} \begin{bmatrix} 2 & 4 \\ 1 & 1 \end{bmatrix} = \begin{bmatrix} \mathbf{10} & \mathbf{16} \\ \mathbf{7} & \mathbf{9} \\ \mathbf{4} & \mathbf{8} \end{bmatrix}$$

Solution Rows of A times columns of B are dot products of vectors:

$$(\text{row } 1) \cdot (\text{column } 1) = \begin{bmatrix} 3 & 4 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \mathbf{10} \quad \text{is the } (1,1) \text{ entry of } AB$$

$$(\text{row } 2) \cdot (\text{column } 1) = \begin{bmatrix} 1 & 5 \end{bmatrix} \begin{bmatrix} 2 \\ 1 \end{bmatrix} = \mathbf{7} \quad \text{is the } (2,1) \text{ entry of } AB$$

We need 6 dot products, 2 multiplications each, 12 in all $(3 \cdot 2 \cdot 2)$. The same AB comes from *columns of A times rows of B*. A column times a row is a matrix.

$$AB = \begin{bmatrix} 3 \\ 1 \\ 2 \end{bmatrix} \begin{bmatrix} 2 & 4 \end{bmatrix} + \begin{bmatrix} 4 \\ 5 \\ 0 \end{bmatrix} \begin{bmatrix} 1 & 1 \end{bmatrix} = \begin{bmatrix} \mathbf{6} & \mathbf{12} \\ \mathbf{2} & \mathbf{4} \\ \mathbf{4} & \mathbf{8} \end{bmatrix} + \begin{bmatrix} \mathbf{4} & \mathbf{4} \\ \mathbf{5} & \mathbf{5} \\ \mathbf{0} & \mathbf{0} \end{bmatrix}$$

Problem Set 2.3

Problems 1–15 are about elimination matrices.

1 Write down the 3 by 3 matrices that produce these elimination steps:

(a) E_{21} subtracts 5 times row 1 from row 2.

(b) E_{32} subtracts -7 times row 2 from row 3.

(c) P exchanges rows 1 and 2, then rows 2 and 3.

2 In Problem 1, applying E_{21} and then E_{32} to $\boldsymbol{b} = (1, 0, 0)$ gives $E_{32}E_{21}\boldsymbol{b} =$ _____. Applying E_{32} before E_{21} gives $E_{21}E_{32}\boldsymbol{b} =$ _____. When E_{32} comes first, row _____ feels no effect from row _____.

3 Which three matrices E_{21}, E_{31}, E_{32} put A into triangular form U?

$$A = \begin{bmatrix} 1 & 1 & 0 \\ 4 & 6 & 1 \\ -2 & 2 & 0 \end{bmatrix} \quad \text{and} \quad E_{32}E_{31}E_{21}A = U.$$

Multiply those E's to get one matrix M that does elimination: $MA = U$.

4 Include $\boldsymbol{b} = (1, 0, 0)$ as a fourth column in Problem 3 to produce $[\,A \;\; \boldsymbol{b}\,]$. Carry out the elimination steps on this augmented matrix to solve $A\boldsymbol{x} = \boldsymbol{b}$.

5 Suppose $a_{33} = 7$ and the third pivot is 5. If you change a_{33} to 11, the third pivot is _____. If you change a_{33} to _____, there is no third pivot.

6 If every column of A is a multiple of $(1, 1, 1)$, then $A\boldsymbol{x}$ is always a multiple of $(1, 1, 1)$. Do a 3 by 3 example. How many pivots are produced by elimination?

7 Suppose E subtracts 7 times row 1 from row 3.

(a) To *invert* that step you should _____ 7 times row _____ to row _____.

(b) What "inverse matrix" E^{-1} takes that reverse step (so $E^{-1}E = I$)?

(c) If the reverse step is applied first (and then E) show that $EE^{-1} = I$.

8 The ***determinant*** of $M = \left[\begin{smallmatrix} a & b \\ c & d \end{smallmatrix}\right]$ is det $M = ad - bc$. Subtract ℓ times row 1 from row 2 to produce a new M^*. Show that det $M^* =$ det M for every ℓ. When $\ell = c/a$, *the product of pivots equals the determinant*: $(a)(d - \ell b)$ equals $ad - bc$.

9 (a) E_{21} subtracts row 1 from row 2 and then P_{23} exchanges rows 2 and 3. What matrix $M = P_{23}E_{21}$ does both steps at once?

(b) P_{23} exchanges rows 2 and 3 and then E_{31} subtracts row 1 from row 3. What matrix $M = E_{31}P_{23}$ does both steps at once? Explain why the M's are the same but the E's are different.

10 (a) What 3 by 3 matrix E_{13} will add row 3 to row 1?

(b) What matrix adds row 1 to row 3 and *at the same time* row 3 to row 1?

(c) What matrix adds row 1 to row 3 and *then* adds row 3 to row 1?

11 Create a matrix that has $a_{11} = a_{22} = a_{33} = 1$ but elimination produces two negative pivots without row exchanges. (The first pivot is 1.)

12 Multiply these matrices:

$$\begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix} \qquad \begin{bmatrix} 1 & 0 & 0 \\ -1 & 1 & 0 \\ -1 & 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 1 & 3 & 1 \\ 1 & 4 & 0 \end{bmatrix}.$$

13 Explain these facts. If the third column of B is all zero, the third column of EB is all zero (for any E). If the third *row* of B is all zero, the third row of EB might *not* be zero.

14 This 4 by 4 matrix will need elimination matrices E_{21} and E_{32} and E_{43}. What are those matrices?

$$A = \begin{bmatrix} 2 & -1 & 0 & 0 \\ -1 & 2 & -1 & 0 \\ 0 & -1 & 2 & -1 \\ 0 & 0 & -1 & 2 \end{bmatrix}.$$

15 Write down the 3 by 3 matrix that has $a_{ij} = 2i - 3j$. This matrix has $a_{32} = 0$, but elimination still needs E_{32} to produce a zero in the 3, 2 position. Which previous step destroys the original zero and what is E_{32}?

Problems 16–23 are about creating and multiplying matrices.

16 Write these ancient problems in a 2 by 2 matrix form $A\boldsymbol{x} = \boldsymbol{b}$ and solve them:

(a) X is twice as old as Y and their ages add to 33.

(b) $(x, y) = (2, 5)$ and $(3, 7)$ lie on the line $y = mx + c$. Find m and c.

17 The parabola $y = a + bx + cx^2$ goes through the points $(x, y) = (1, 4)$ and $(2, 8)$ and $(3, 14)$. Find and solve a matrix equation for the unknowns (a, b, c).

18 Multiply these matrices in the orders EF and FE:

$$E = \begin{bmatrix} 1 & 0 & 0 \\ a & 1 & 0 \\ b & 0 & 1 \end{bmatrix} \qquad F = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & c & 1 \end{bmatrix}.$$

Also compute $E^2 = EE$ and $F^3 = FFF$. You can guess F^{100}.

19 Multiply these row exchange matrices in the orders PQ and QP and P^2:

$$P = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{and} \quad Q = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}.$$

Find another non-diagonal matrix whose square is $M^2 = I$.

20 (a) Suppose all columns of B are the same. Then all columns of EB are the same, because each one is E times _____.

(b) Suppose all rows of B are $[\,1 \;\; 2 \;\; 4\,]$. Show by example that all rows of EB are *not* $[\,1 \;\; 2 \;\; 4\,]$. It is true that those rows are _____.

21 If E adds row 1 to row 2 and F adds row 2 to row 1, does EF equal FE?

22 The entries of A and $\boldsymbol{x}$ are a_{ij} and x_j. So the first component of $A\boldsymbol{x}$ is $\sum a_{1j}x_j = a_{11}x_1 + \cdots + a_{1n}x_n$. If E_{21} subtracts row 1 from row 2, write a formula for

(a) the third component of $A\boldsymbol{x}$

(b) the $(2,1)$ entry of $E_{21}A$

(c) the $(2,1)$ entry of $E_{21}(E_{21}A)$

(d) the first component of $E_{21}A\boldsymbol{x}$.

23 The elimination matrix $E = \begin{bmatrix} 1 & 0 \\ -2 & 1 \end{bmatrix}$ subtracts 2 times row 1 of A from row 2 of A. The result is EA. What is the effect of $E(EA)$? In the opposite order AE, we are subtracting 2 times _____ of A from _____. (Do examples.)

Problems 24–27 include the column $\boldsymbol{b}$ in the augmented matrix $[\,A \;\; \boldsymbol{b}\,]$.

24 Apply elimination to the 2 by 3 augmented matrix $[\,A \;\; \boldsymbol{b}\,]$. What is the triangular system $U\boldsymbol{x} = \boldsymbol{c}$? What is the solution $\boldsymbol{x}$?

$$A\boldsymbol{x} = \begin{bmatrix} 2 & 3 \\ 4 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \begin{bmatrix} 1 \\ 17 \end{bmatrix}.$$

25 Apply elimination to the 3 by 4 augmented matrix $[\,A \;\; \boldsymbol{b}\,]$. How do you know this system has no solution? Change the last number 6 so there *is* a solution.

$$A\boldsymbol{x} = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 3 & 4 \\ 3 & 5 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 6 \end{bmatrix}.$$

26 The equations $A\boldsymbol{x} = \boldsymbol{b}$ and $A\boldsymbol{x}^* = \boldsymbol{b}^*$ have the same matrix A. What double augmented matrix should you use in elimination to solve both equations at once?

Solve both of these equations by working on a 2 by 4 matrix :

$$\begin{bmatrix} 1 & 4 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 & 4 \\ 2 & 7 \end{bmatrix} \begin{bmatrix} u \\ v \end{bmatrix} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}.$$

27 Choose the numbers a, b, c, d in this augmented matrix so that there is (a) no solution (b) infinitely many solutions.

$$\begin{bmatrix} A & \boldsymbol{b} \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 & a \\ 0 & 4 & 5 & b \\ 0 & 0 & d & c \end{bmatrix}$$

Which of the numbers a, b, c, or d have no effect on the solvability?

28 If $AB = I$ and $BC = I$ use the associative law to prove $A = C$.

Challenge Problems

29 Find the triangular matrix E that reduces "*Pascal's matrix*" to a smaller Pascal:

Elimination on column 1 $$E \begin{bmatrix} 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 \\ 1 & 2 & 1 & 0 \\ 1 & 3 & 3 & 1 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 1 & 1 & 0 \\ 0 & 1 & 2 & 1 \end{bmatrix}.$$

Which matrix M (multiplying several E's) reduces Pascal all the way to I? Pascal's triangular matrix is exceptional, all of its multipliers are $\ell_{ij} = 1$.

30 Write $M = \left[\begin{smallmatrix} 3 & 4 \\ 5 & 7 \end{smallmatrix}\right]$ as a product of many factors $A = \left[\begin{smallmatrix} 1 & 0 \\ 1 & 1 \end{smallmatrix}\right]$ and $B = \left[\begin{smallmatrix} 1 & 1 \\ 0 & 1 \end{smallmatrix}\right]$.

(a) What matrix E subtracts row 1 from row 2 to make row 2 of EM smaller?

(b) What matrix F subtracts row 2 of EM from row 1 to reduce row 1 of FEM?

(c) Continue E's and F's until (many E's and F's) times (M) is (A or B).

(d) E and F are the inverses of A and B ! Moving all E's and F's to the right side will give you the desired result $\boldsymbol{M} =$ ***product of A's and B's***.
This is possible for integer matrices $M = \left[\begin{smallmatrix} a & b \\ c & d \end{smallmatrix}\right] > 0$ that have $ad - bc = 1$.

31 Find elimination matrices E_{21} then E_{32} then E_{43} to change K into U:

$$E_{43}\, E_{32}\, E_{21} \begin{bmatrix} 1 & 0 & 0 & 0 \\ -a & 1 & 0 & 0 \\ 0 & -b & 1 & 0 \\ 0 & 0 & -c & 1 \end{bmatrix} = I.$$

Apply those three steps to the identity matrix $\boldsymbol{I}$, to multiply $\boldsymbol{E}_{43}\boldsymbol{E}_{32}\boldsymbol{E}_{21}$.

2.4 Rules for Matrix Operations

1 Matrices A with n columns multiply matrices B with n rows : $\boxed{A_{m\times n}\, B_{n\times p} = C_{m\times p}.}$

2 Each entry in $AB = C$ is a dot product : $C_{ij} = (\text{row } i \text{ of } A) \cdot (\text{column } j \text{ of } B)$.

3 This rule is chosen so that ***AB* times *C* equals *A* times *BC***. And $(AB)\boldsymbol{x} = A(B\boldsymbol{x})$.

4 More ways to compute AB : (A times columns of B) (rows of A times B) (*columns times rows*).

5 It is not usually true that $AB = BA$. In most cases A *doesn't commute with* B.

6 Matrices can be multiplied by *blocks* : $A = [A_1 \;\; A_2]$ times $B = \begin{bmatrix} B_1 \\ B_2 \end{bmatrix}$ is $A_1B_1 + A_2B_2$.

I will start with basic facts. A matrix is a rectangular array of numbers or "entries". When A has m rows and n columns, it is an "m by n" matrix. Matrices can be added if their shapes are the same. They can be multiplied by any constant c. Here are examples of $A + B$ and $2A$, for 3 by 2 matrices :

$$\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 0 & 0 \end{bmatrix} + \begin{bmatrix} 2 & 2 \\ 4 & 4 \\ 9 & 9 \end{bmatrix} = \begin{bmatrix} 3 & 4 \\ 7 & 8 \\ 9 & 9 \end{bmatrix} \quad \text{and} \quad 2\begin{bmatrix} 1 & 2 \\ 3 & 4 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 2 & 4 \\ 6 & 8 \\ 0 & 0 \end{bmatrix}.$$

Matrices are added exactly as vectors are—one entry at a time. We could even regard a column vector as a matrix with only one column (so $n = 1$). The matrix $-A$ comes from multiplication by $c = -1$ (reversing all the signs). Adding A to $-A$ leaves the *zero matrix*, with all entries zero. All this is only common sense.

***The entry in row* i *and column* j *is called* a_{ij} *or* $A(i,j)$.** The n entries along the first row are $a_{11}, a_{12}, \ldots, a_{1n}$. The lower left entry in the matrix is a_{m1} and the lower right is a_{mn}. The row number i goes from 1 to m. The column number j goes from 1 to n.

Matrix addition is easy. The serious question is ***matrix multiplication.*** When can we multiply A times B, and what is the product AB? *This section gives* 4 *ways to find* AB. But we cannot multiply when A and B are 3 by 2. They don't pass the following test:

To multiply AB: ***If A has n columns, B must have n rows.***

When A is 3 by 2, the matrix B can be 2 by 1 (a vector) or 2 by 2 (square) or 2 by 20. ***Every column of B is multiplied by A.*** I will begin matrix multiplication the *dot product way*, and return to this *column way*: A times columns of B. Both ways follow this rule:

Fundamental Law of Matrix Multiplication ***AB times C equals A times BC*** (1)

The parentheses can move safely in $(AB)C = A(BC)$. Linear algebra depends on this law.

Suppose A is m by n and B is n by p. We can multiply. The product AB is m by p.

$$(\boldsymbol{m} \times n)(n \times \boldsymbol{p}) = (\boldsymbol{m} \times \boldsymbol{p}) \qquad \begin{bmatrix} \boldsymbol{m} \textbf{ rows} \\ n \textit{ columns} \end{bmatrix} \begin{bmatrix} n \textit{ rows} \\ \boldsymbol{p} \textbf{ columns} \end{bmatrix} = \begin{bmatrix} \boldsymbol{m} \textbf{ rows} \\ \boldsymbol{p} \textbf{ columns} \end{bmatrix}.$$

A row times a column is an extreme case. Then 1 by n multiplies n by 1. The result will be 1 by 1. That single number is the "dot product".

In every case AB is filled with dot products. For the top corner, the $(1,1)$ entry of AB is (row 1 of A) $\cdot$ (column 1 of B). This is the first way, and the usual way, to multiply matrices. ***Take the dot product of each row of A with each column of B.***

1. ***The entry in row i and column j of AB is*** $\boxed{(\text{row } i \text{ of } A) \cdot (\text{column } j \text{ of } B)}$.

Figure 2.8 picks out the second row ($i = 2$) of a 4 by 5 matrix A. It picks out the third column ($j = 3$) of a 5 by 6 matrix B. Their dot product goes into row 2 and column 3 of AB. The matrix AB has *as many rows as* A (4 rows), and *as many columns as* B.

$$\begin{bmatrix} * & & & \\ a_{i1} & a_{i2} & \cdots & a_{i5} \\ * & & & \\ * & & & \end{bmatrix} \begin{bmatrix} * & * & b_{1j} & * & * & * \\ & & b_{2j} & & & \\ & & \vdots & & & \\ & & b_{5j} & & & \end{bmatrix} = \begin{bmatrix} & & * & & & \\ * & * & (AB)_{ij} & * & * & * \\ & & * & & & \\ & & * & & & \end{bmatrix}$$

A is 4 by 5 $\qquad$ B is 5 by 6 $\qquad$ AB is $(4 \times 5)(5 \times 6) = 4$ by 6

Figure 2.8: Here $i = 2$ and $j = 3$. Then $(AB)_{23}$ is **(row 2)** $\cdot$ **(column 3)** = sum of $a_{2k}b_{k3}$.

Example 1 Square matrices can be multiplied if and only if they have the same size:

$$\begin{bmatrix} 1 & 1 \\ 2 & -1 \end{bmatrix} \begin{bmatrix} 2 & 2 \\ 3 & 4 \end{bmatrix} = \begin{bmatrix} 5 & 6 \\ 1 & 0 \end{bmatrix}.$$

The first dot product is $1 \cdot 2 + 1 \cdot 3 = 5$. Three more dot products give $6, 1$, and 0. Each dot product requires two multiplications—thus eight in all.

If A and B are n by n, so is AB. It contains n^2 dot products, row of A times column of B. Each dot product needs n multiplications, so ***the computation of*** AB ***uses*** $\boldsymbol{n^3}$ ***separate multiplications***. For $n = 100$ we multiply a million times. For $n = 2$ we have $n^3 = 8$.

Mathematicians thought until recently that AB absolutely needed $2^3 = 8$ multiplications. Then somebody found a way to do it with 7 (and extra additions). By breaking n by n matrices into 2 by 2 blocks, this idea also reduced the count to multiply large matrices. Instead of n^3 multiplications the count has now dropped to $n^{2.376}$. Maybe n^2 is possible? But the algorithms are so awkward that scientific computing is done the regular n^3 way.

Example 2 Suppose A is a row vector (1 by 3) and B is a column vector (3 by 1). Then AB is 1 by 1 (only one entry, the dot product). On the other hand B times A (***a column times a row***) is a full 3 by 3 matrix. This multiplication is allowed!

Column times row
$(\boldsymbol{n}\times\mathbf{1})(\mathbf{1}\times\boldsymbol{n})=(\boldsymbol{n}\times\boldsymbol{n})$
$$\begin{bmatrix}0\\1\\2\end{bmatrix}\begin{bmatrix}1 & 2 & 3\end{bmatrix}=\begin{bmatrix}0 & 0 & 0\\1 & 2 & 3\\2 & 4 & 6\end{bmatrix}.$$

A row times a column is an *"inner"* product—that is another name for dot product. A column times a row is an *"outer"* product. These are extreme cases of matrix multiplication.

The Second and Third Ways: Rows and Columns

In the big picture, A multiplies each column of B. The result is a column of AB. In that column, we are combining the columns of A. ***Each column of AB is a combination of the columns of A.*** That is the column picture of matrix multiplication:

2. Matrix A times every column of B $\qquad A\begin{bmatrix}b_1\cdots b_p\end{bmatrix}=\begin{bmatrix}Ab_1\cdots Ab_p\end{bmatrix}.$

The row picture is reversed. Each row of A multiplies the whole matrix B. The result is a row of AB. **Every row of AB is a combination of the rows of B**:

3. Every row of A times matrix B $\qquad \begin{bmatrix}\textbf{row } i \textbf{ of } A\end{bmatrix}\begin{bmatrix}1 & 2 & 3\\4 & 5 & 6\\7 & 8 & 9\end{bmatrix}=\begin{bmatrix}\textbf{row } i \textbf{ of } AB\end{bmatrix}.$

We see row operations in elimination (E times A). Soon we see columns in $AA^{-1}=I$. The "row-column picture" has the dot products of rows with columns. Dot products are the usual way to multiply matrices by hand: mnp separate steps of multiply/add.

$$\boldsymbol{AB}=(\boldsymbol{m}\times\boldsymbol{n})(\boldsymbol{n}\times\boldsymbol{p})=(\boldsymbol{m}\times\boldsymbol{p}) \quad \boldsymbol{mp}\textbf{ dot products with }\boldsymbol{n}\textbf{ steps each} \tag{2}$$

The Fourth Way: Columns Multiply Rows

There is a fourth way to multiply matrices. Not many people realize how important this is. I feel like a magician explaining a trick. Magicians won't do it but mathematicians try. The fourth way was in previous editions of this book, but I didn't emphasize it enough.

4. Multiply columns 1 to n of A times rows 1 to n of B. Add those matrices.

Column 1 of A multiplies row 1 of B. Columns 2 and 3 multiply rows 2 and 3. Then add:

$$\begin{bmatrix}\textbf{col 1} & \textbf{col 2} & \textbf{col 3}\\ \cdot & \cdot & \cdot\\ \cdot & \cdot & \cdot\end{bmatrix}\begin{bmatrix}\textbf{row 1} & \cdot\cdot\cdot\\ \textbf{row 2} & \cdot\cdot\cdot\\ \textbf{row 3} & \cdot\cdot\cdot\end{bmatrix}=(\textbf{col 1})\,(\textbf{row 1})+(\textbf{col 2})\,(\textbf{row 2})+(\textbf{col 3})\,(\textbf{row 3}).$$

If I multiply 2 by 2 matrices this column–row way, you will see that AB is correct.

$$AB = \begin{bmatrix} \boldsymbol{a} & b \\ \boldsymbol{c} & d \end{bmatrix} \begin{bmatrix} \boldsymbol{E} & \boldsymbol{F} \\ G & H \end{bmatrix} = \begin{bmatrix} \boldsymbol{aE} + bG & \boldsymbol{aF} + bH \\ \boldsymbol{cE} + dG & \boldsymbol{cF} + dH \end{bmatrix}$$

Add columns of A times rows of B

$$AB = \begin{bmatrix} a \\ c \end{bmatrix} \begin{bmatrix} \boldsymbol{E} & F \end{bmatrix} + \begin{bmatrix} b \\ d \end{bmatrix} \begin{bmatrix} G & H \end{bmatrix} \tag{3}$$

Column k of A multiplies row k of B. That gives a matrix (not just a number). Then you add those matrices for $k = 1, 2, \ldots, n$ to produce AB.

If AB is (m by n) (n by p) then n matrices will be (*column*) (*row*). They are all m by p. This uses the same mnp steps as in the dot products—but in a new order.

The Laws for Matrix Operations

May I put on record six laws that matrices do obey, while emphasizing a rule they *don't* obey? The matrices can be square or rectangular, and the laws involving $A + B$ are all simple and all obeyed. Here are three addition laws:

$$\begin{aligned} A + B &= B + A && \text{(commutative law)} \\ c\,(A + B) &= cA + cB && \text{(distributive law)} \\ A + (B + C) &= (A + B) + C && \text{(associative law).} \end{aligned}$$

Three more laws hold for multiplication, but $AB = BA$ is not one of them:

$$\begin{aligned} AB &\neq BA && \text{(the commutative "law" is } \textit{usually broken}\text{)} \\ A\,(B + C) &= AB + AC && \text{(distributive law from the left)} \\ (A + B)\,C &= AC + BC && \text{(distributive law from the right)} \\ A\,(BC) &= (AB)C && \text{(associative law for } ABC\text{) (}\textbf{\textit{parentheses not needed}}\text{).} \end{aligned}$$

When A and B are not square, AB is a different size from BA. These matrices can't be equal—even if both multiplications are allowed. For square matrices, almost any example shows that AB is different from BA:

$$AB = \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} = \begin{bmatrix} 0 & 0 \\ 0 & \mathbf{1} \end{bmatrix} \quad \text{but} \quad BA = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} 0 & 0 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} \mathbf{1} & 0 \\ 0 & 0 \end{bmatrix}.$$

It is true that $AI = IA$. All square matrices commute with I and also with cI. Only these matrices cI commute with all other matrices.

The law $A\,(B + C) = AB + AC$ is proved a column at a time. Start with $A\,(\boldsymbol{b} + \boldsymbol{c}) = A\boldsymbol{b} + A\boldsymbol{c}$ for the first column. That is the key to everything—***linearity***. Say no more.

The law $A\,(BC) = (AB)\,C$ ***means that you can multiply*** BC ***first or else*** AB ***first***. The direct proof is sort of awkward (Problem 37) but this law is extremely useful. We highlighted it above; it is the key to the way we multiply matrices.

Look at the special case when $A = B = C =$ square matrix. Then (A *times* A^2) is equal to (A^2 *times* A). The product in either order is A^3. The matrix powers A^p follow the same rules as numbers:

$$\boldsymbol{A^p = AAA\cdots A\ (p\ \text{factors})} \qquad (A^p)(A^q) = A^{p+q} \qquad (A^p)^q = A^{pq}.$$

Those are the ordinary laws for exponents. A^3 times A^4 is A^7 (seven factors). But the fourth power of A^3 is A^{12} (twelve A's). When p and q are zero or negative these rules still hold, provided A has a "-1 power"—which is the *inverse matrix* A^{-1}. Then $A^0 = I$ is the identity matrix in analogy with $2^0 = 1$.

For a number, a^{-1} is $1/a$. For a matrix, the inverse is written A^{-1}. (It is *not* I/A, except in MATLAB.) Every number has an inverse except $a = 0$. To decide when A has an inverse is a central problem in linear algebra. Section 2.5 will start on the answer. This section is a Bill of Rights for matrices, to say when A and B can be multiplied and how.

Block Matrices and Block Multiplication

We have to say one more thing about matrices. They can be cut into ***blocks*** (which are smaller matrices). This often happens naturally. Here is a 4 by 6 matrix broken into blocks of size 2 by 2—in this example each block is just I:

4 by 6 matrix
2 by 2 blocks give
2 by 3 block matrix

$$A = \left[\begin{array}{cc|cc|cc} 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 \\ \hline 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & 1 & 0 & 1 & 0 & 1 \end{array}\right] = \begin{bmatrix} I & I & I \\ I & I & I \end{bmatrix}.$$

If B is also 4 by 6 and the block sizes match, you can add $A + B$ *a block at a time*.

You have seen block matrices before. The right side vector $\boldsymbol{b}$ was placed next to A in the "augmented matrix". Then $[\,A \ \ \boldsymbol{b}\,]$ has two blocks of different sizes. Multiplying by an elimination matrix gave $[\,EA \ \ E\boldsymbol{b}\,]$. No problem to multiply blocks times blocks, when their shapes permit.

Block multiplication If blocks of A can multiply blocks of B, then block multiplication of AB is allowed. Cuts between columns of A match cuts between rows of B.

$$\begin{bmatrix} A_{11} & A_{12} \\ A_{21} & A_{22} \end{bmatrix} \begin{bmatrix} B_{11} \\ B_{21} \end{bmatrix} = \begin{bmatrix} A_{11}B_{11} + A_{12}B_{21} \\ A_{21}B_{11} + A_{22}B_{21} \end{bmatrix}. \qquad (4)$$

This equation is the same as if the blocks were numbers (which are 1 by 1 blocks). We are careful to keep A's in front of B's, because BA can be different.

Main point When matrices split into blocks, it is often simpler to see how they act. The block matrix of I's above is much clearer than the original 4 by 6 matrix A.

Example 3 **(Important special case)** Let the blocks of A be its n columns. Let the blocks of B be its n rows. Then block multiplication AB adds up ***columns times rows***:

Columns times rows
$$\begin{bmatrix} | & & | \\ a_1 & \cdots & a_n \\ | & & | \end{bmatrix} \begin{bmatrix} — & b_1 & — \\ & \vdots & \\ — & b_n & — \end{bmatrix} = \begin{bmatrix} a_1 b_1 + \cdots + a_n b_n \end{bmatrix}. \tag{5}$$

This is Rule 4 to multiply matrices. Here is a numerical example:

$$\begin{bmatrix} 1 & 4 \\ 1 & 5 \end{bmatrix} \begin{bmatrix} 3 & 2 \\ 1 & 0 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \end{bmatrix} \begin{bmatrix} 3 & 2 \end{bmatrix} + \begin{bmatrix} 4 \\ 5 \end{bmatrix} \begin{bmatrix} 1 & 0 \end{bmatrix} = \begin{bmatrix} 3 & 2 \\ 3 & 2 \end{bmatrix} + \begin{bmatrix} 4 & 0 \\ 5 & 0 \end{bmatrix} = \begin{bmatrix} 7 & 2 \\ 8 & 2 \end{bmatrix}.$$

Summary The usual way, rows times columns, gives four dot products (8 multiplications). The new way, columns times rows, gives two full matrices (the same 8 multiplications).

Example 4 **(Elimination by blocks)** Suppose the first column of A contains $1, 3, 4$. To change 3 and 4 to 0 and 0, multiply the pivot row by 3 and 4 and subtract. Those row operations are really multiplications by elimination matrices E_{21} and E_{31}:

One at a time
$$E_{21} = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \quad \text{and} \quad E_{31} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ -4 & 0 & 1 \end{bmatrix}.$$

The "block idea" is to do both eliminations with one matrix E. That matrix clears out the whole first column of A below the pivot $a = 1$:

$$E = \begin{bmatrix} 1 & 0 & 0 \\ -3 & 1 & 0 \\ -4 & 0 & 1 \end{bmatrix} \quad \text{multiplies} \quad \begin{bmatrix} \mathbf{1} & x & x \\ \mathbf{3} & x & x \\ \mathbf{4} & x & x \end{bmatrix} \quad \text{to give} \quad EA = \begin{bmatrix} \mathbf{1} & x & x \\ \mathbf{0} & y & y \\ \mathbf{0} & z & z \end{bmatrix}.$$

Using inverse matrices, a block matrix E can do elimination on a whole (block) column. Suppose a matrix has four blocks A, B, C, D. Watch how E eliminates C by blocks:

Block elimination
$$\left[\begin{array}{c|c} I & \mathbf{0} \\ \hline -CA^{-1} & I \end{array}\right] \left[\begin{array}{c|c} A & B \\ \hline C & D \end{array}\right] = \left[\begin{array}{c|c} A & B \\ \hline \mathbf{0} & \boldsymbol{D - CA^{-1}B} \end{array}\right]. \tag{6}$$

Elimination multiplies the first row $[\,A \quad B\,]$ by CA^{-1} (previously c/a). It subtracts from C to get a zero block in the first column. It subtracts from D to get $S = D - CA^{-1}B$.

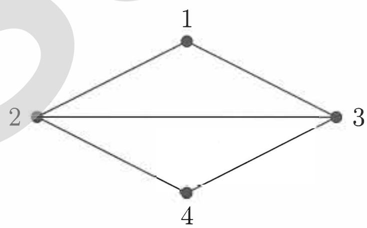
This is ordinary elimination, a column at a time—using blocks. The pivot block is A. That final block is $D - CA^{-1}B$, just like $d - cb/a$. This is called the ***Schur complement***.

■ REVIEW OF THE KEY IDEAS ■

1. The (i, j) entry of AB is (row i of A) $\cdot$ (column j of B).
2. An m by n matrix times an n by p matrix uses mnp separate multiplications.
3. A times BC equals AB times C (surprisingly important).
4. AB is also the sum of these n matrices : (column j of A) times (row j of B).
5. Block multiplication is allowed when the block shapes match correctly.
6. Block elimination produces the *Schur complement* $D - CA^{-1}B$.

■ WORKED EXAMPLES ■

2.4 A A graph or a network has n nodes. Its **adjacency matrix** S is n by n. This is a 0–1 matrix with $s_{ij} = 1$ when nodes i and j are connected by an edge.



Adjacency matrix
Square and symmetric
for undirected graphs
Edges go both ways

$$S = \begin{bmatrix} 0 & 1 & 1 & 0 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \\ 0 & 1 & 1 & 0 \end{bmatrix}$$

The matrix S^2 has a useful interpretation. $(S^2)_{ij}$ **counts the walks of length 2** between node i and node j. Between nodes 2 and 3 the graph has two walks: go via 1 or go via 4. From node 1 to node 1, there are also two walks: 1–2–1 and 1–3–1.

$$S^2 = \begin{bmatrix} \mathbf{2} & 1 & 1 & 2 \\ 1 & 3 & \mathbf{2} & 1 \\ 1 & 2 & 3 & 1 \\ 2 & 1 & 1 & 2 \end{bmatrix} \qquad S^3 = \begin{bmatrix} 2 & \mathbf{5} & 5 & 2 \\ 5 & 4 & 5 & 5 \\ 5 & 5 & 4 & 5 \\ 2 & 5 & 5 & 2 \end{bmatrix}$$

Can you find 5 walks of length 3 between nodes 1 and 2 ?

The real question is why S^N counts all the N-step paths between pairs of nodes. Start with S^2 and look at matrix multiplication by dot products:

$$(S^2)_{ij} = (\text{row } i \text{ of } S) \cdot (\text{column } j \text{ of } S) = s_{i1}s_{1j} + s_{i2}s_{2j} + s_{i3}s_{3j} + s_{i4}s_{4j}. \qquad (7)$$

If there is a 2-step path $i \to 1 \to j$, the first multiplication gives $s_{i1}s_{1j} = (1)(1) = 1$. If $i \to 1 \to j$ is *not* a path, then either $i \to 1$ is missing or $1 \to j$ is missing. So the multiplication gives $s_{i1}s_{1j} = 0$ in that case.

$(S^2)_{ij}$ is adding up 1's for all the 2-step paths $i \to k \to j$. So it counts those paths. In the same way $S^{N-1}S$ will count N-step paths, because those are $(N-1)$-step paths from i to k followed by one step from k to j. Matrix multiplication is exactly suited to counting paths on a graph—channels of communication between employees in a company.

2.4 B For these matrices, when does $AB = BA$? When does $BC = CB$? When does A times BC equal AB times C? Give the conditions on their entries p, q, r, z:

$$A = \begin{bmatrix} p & 0 \\ q & r \end{bmatrix} \qquad B = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \qquad C = \begin{bmatrix} 0 & z \\ 0 & 0 \end{bmatrix}$$

If $p, q, r, 1, z$ are 4 by 4 blocks instead of numbers, do the answers change?

Solution First of all, A times BC *always* equals AB times C. Parentheses are not needed in $A(BC) = (AB)C = ABC$. But we must keep the matrices in this order:

$$\textbf{Usually } \boldsymbol{AB \neq BA} \qquad AB = \begin{bmatrix} p & p \\ q & q+r \end{bmatrix} \qquad BA = \begin{bmatrix} p+q & r \\ q & r \end{bmatrix}.$$

$$\textbf{By chance } \boldsymbol{BC = CB} \qquad BC = \begin{bmatrix} 0 & z \\ 0 & 0 \end{bmatrix} \qquad CB = \begin{bmatrix} 0 & z \\ 0 & 0 \end{bmatrix}.$$

B and C happen to commute. Part of the explanation is that the diagonal of B is I, which commutes with all 2 by 2 matrices. When p, q, r, z are 4 by 4 blocks and 1 changes to I, all these products remain correct. So the answers are the same.

Problem Set 2.4

Problems 1–16 are about the laws of matrix multiplication.

1 A is 3 by 5, B is 5 by 3, C is 5 by 1, and D is 3 by 1. *All entries are* 1. Which of these matrix operations are allowed, and what are the results?

$$BA \qquad AB \qquad ABD \qquad DC \qquad A(B+C).$$

2 What rows or columns or matrices do you multiply to find

(a) the second column of AB?
(b) the first row of AB?
(c) the entry in row 3, column 5 of AB?
(d) the entry in row 1, column 1 of CDE?

3 Add AB to AC and compare with $A(B+C)$:

$$A = \begin{bmatrix} 1 & 5 \\ 2 & 3 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 0 & 2 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad C = \begin{bmatrix} 3 & 1 \\ 0 & 0 \end{bmatrix}.$$

4 In Problem 3, multiply A times BC. Then multiply AB times C.

5 Compute A^2 and A^3. Make a prediction for A^5 and A^n:

$$A = \begin{bmatrix} 1 & b \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} 2 & 2 \\ 0 & 0 \end{bmatrix}.$$

6 Show that $(A+B)^2$ is different from $A^2 + 2AB + B^2$, when

$$A = \begin{bmatrix} 1 & 2 \\ 0 & 0 \end{bmatrix} \quad \text{and} \quad B = \begin{bmatrix} 1 & 0 \\ 3 & 0 \end{bmatrix}.$$

Write down the correct rule for $(A+B)(A+B) = A^2 + \_\_\_\_ + B^2$.

7 True or false. Give a specific example when false:

(a) If columns 1 and 3 of B are the same, so are columns 1 and 3 of AB.

(b) If rows 1 and 3 of B are the same, so are rows 1 and 3 of AB.

(c) If rows 1 and 3 of A are the same, so are rows 1 and 3 of ABC.

(d) $(AB)^2 = A^2B^2$.

8 How is each row of DA and EA related to the rows of A, when

$$D = \begin{bmatrix} 3 & 0 \\ 0 & 5 \end{bmatrix} \quad \text{and} \quad E = \begin{bmatrix} 0 & 1 \\ 0 & 1 \end{bmatrix} \quad \text{and} \quad A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}?$$

How is each column of AD and AE related to the columns of A?

9 Row 1 of A is added to row 2. This gives EA below. Then column 1 of EA is added to column 2 to produce $(EA)F$:

$$EA = \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} a & b \\ a+c & b+d \end{bmatrix}$$

$$\text{and} \quad (EA)F = (EA) \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} a & a+b \\ a+c & a+c+b+d \end{bmatrix}.$$

(a) Do those steps in the opposite order. First add column 1 of A to column 2 by AF, then add row 1 of AF to row 2 by $E(AF)$.

(b) Compare with $(EA)F$. What law is obeyed by matrix multiplication?

10 Row 1 of A is again added to row 2 to produce EA. Then F adds row 2 of EA to row 1. The result is $F(EA)$:

$$F(EA) = \begin{bmatrix} 1 & 1 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a & b \\ a+c & b+d \end{bmatrix} = \begin{bmatrix} 2a+c & 2b+d \\ a+c & b+d \end{bmatrix}.$$

(a) Do those steps in the opposite order: first add row 2 to row 1 by FA, then add row 1 of FA to row 2.

(b) What law is or is not obeyed by matrix multiplication?