# 0.1 Matrix multiplication.

#### 0. Assumed background.

• 1.1 Matrices, matrix addition, and scalar multiplication for matrices.

Abstract. We introduce:----

- matrix multiplication (first for row vectors to column vectors from the left, then in the general situation through presentation in blocks),
- properties of matrix multiplication,
- notions of square matrix and identity matrix,
- notion of positive powers of square matrices,
- presentation of matrix multiplication in terms of blocks.

#### 1. Definition. (Multiplication of row vector to column vector from the left.)

Let *A* be a row vector with *n* entries, and *B* be a column vector with *n* entries.

Suppose 
$$A = [a_1 \ a_2 \ \cdots \ a_n]$$
, and  $B = \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix}$ 

Then we define the product *AB* to be the  $(1 \times 1)$ -matrix

$$[a_1b_1 + a_2b_2 + \cdots + a_nb_n].$$

For future convenience we abuse notations to confuse as the number  $a_1b_1 + a_2b_2 + \cdots + a_nb_n$ .

#### 2. Definition. (Multiplication of matrix to column vector from the left.)

Let *A* be an  $(m \times n)$ -matrix, and *B* be a column vector with *n* entries.

Suppose  $A = \begin{bmatrix} \frac{A_1}{A_2} \\ \vdots \\ \hline A_m \end{bmatrix}$ , in which  $A_k$  stands for the k-th row of A for each k.

We define the product AB to be the column vector with *m* entries, given by

$$AB = \begin{bmatrix} A_1B \\ A_2B \\ \vdots \\ A_mB \end{bmatrix}.$$

(For each k, the k-th entry of AB is the number  $A_kB$ .)

**Remark.** Denote the (i, j)-th entry of A by  $a_{ij}$ .

Denote the *j*-th entry of *B* by  $b_j$ .

Then the *k*-th entry of *AB* is given by the number  $a_{k1}b_1 + a_{k2}b_2 + \cdots + a_{kn}b_n$ .

Writing out the entries in the matrices explicitly, we have

$$\begin{bmatrix} a_{11} & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22} & \cdots & a_{2n} \\ \vdots & \vdots & & \vdots \\ a_{m1} & a_{m2} & \cdots & a_{mn} \end{bmatrix} \begin{bmatrix} b_1 \\ b_2 \\ \vdots \\ b_n \end{bmatrix} = \begin{bmatrix} a_{11}b_1 & + & a_{12}b_2 & + & \cdots & + & a_{1n}b_n \\ a_{21}b_1 & + & a_{22}b_2 & + & \cdots & + & a_{2n}b_n \\ \vdots & & \vdots & & & \vdots \\ a_{m1}b_1 & + & a_{m2}b_2 & + & \cdots & + & a_{mn}b_n \end{bmatrix}$$

#### 3. Definition. (Matrix multiplication.)

Let *A* be an  $(m \times n)$ -matrix, and *B* be an  $(n \times p)$ -matrix.

Suppose  $B = [B_1 | B_2 | \cdots | B_p]$ , in which  $B_\ell$  is the  $\ell$ -th column of B for each  $\ell$ . We define the product AB to be the  $(m \times p)$ -matrix given by

$$AB = [AB_1 | AB_2 | \cdots | AB_p].$$

(For each  $\ell$ , the  $\ell$ -th column of *AB* is the column vector *AB*<sub> $\ell$ </sub> with *m* entries.)

**Remark.** Denote the (i, j)-th entry of A by  $a_{ij}$ , Denote the  $(k, \ell)$ -th entry of B by  $b_{k\ell}$ . Denote the *i*-th row of A by  $A_i$ .

Then the  $(i, \ell)$ -th entry of *AB* is given by the number  $A_iB_\ell = a_{i1}b_{1\ell} + a_{i2}b_{2\ell} + \cdots + a_{in}b_{n\ell}$ , and

$$AB = \begin{bmatrix} A_{1}B_{1} & A_{1}B_{2} & \cdots & A_{1}B_{p} \\ A_{2}B_{1} & A_{2}B_{2} & \cdots & A_{2}B_{p} \\ \vdots & \vdots & & \vdots \\ A_{m}B_{1} & A_{m}B_{2} & \cdots & A_{m}B_{p} \end{bmatrix} = \begin{bmatrix} \sum_{j=1}^{n} a_{1j}b_{j1} & \sum_{j=1}^{n} a_{1j}b_{j2} & \cdots & \sum_{j=1}^{n} a_{1j}b_{jp} \\ \sum_{j=1}^{n} a_{2j}b_{j1} & \sum_{j=1}^{n} a_{2j}b_{j2} & \cdots & \sum_{j=1}^{n} a_{2j}b_{jp} \\ \vdots & \vdots & \vdots & & \vdots \\ \sum_{j=1}^{n} a_{mj}b_{jp} & \sum_{j=1}^{n} a_{mj}b_{j2} & \cdots & \sum_{j=1}^{n} a_{mj}b_{jp} \end{bmatrix} = \begin{bmatrix} A_{1}B \\ A_{2}B \\ \vdots \\ A_{m}B \end{bmatrix}$$

### 4. Example (1). (Matrix multiplication.)

(a) Let 
$$A = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \\ 2 & 3 & 4 & 5 & 6 \\ 3 & 4 & 5 & 6 & 7 & 8 \end{bmatrix}, B = \begin{bmatrix} 0 & 5 \\ 1 & 6 \\ 2 & 7 \\ 3 & 8 \\ 4 & 9 \end{bmatrix}$$
.  
Write  $A_1 = \begin{bmatrix} 1 & 2 & 3 & 4 & 5 \end{bmatrix}, A_2 = \begin{bmatrix} 2 & 3 & 4 & 5 & 6 \end{bmatrix}, A_3 = \begin{bmatrix} 3 & 4 & 5 & 6 & 7 \end{bmatrix}, A_4 = \begin{bmatrix} 4 & 5 & 6 & 7 & 8 \end{bmatrix}$ .  
Write  $B_1 = \begin{bmatrix} 0 \\ 1 \\ 2 \\ 3 \\ 4 \end{bmatrix}, B_2 = \begin{bmatrix} 5 \\ 6 \\ 7 \\ 8 \\ 9 \end{bmatrix}$ .  
We have  $A = \begin{bmatrix} A_1 \\ A_2 \\ \hline A_3 \\ \hline A_4 \end{bmatrix}, B = \begin{bmatrix} B_1 | B_2 \end{bmatrix}$ .  
Then

$$AB = \begin{bmatrix} \frac{A_1}{A_2} \\ \frac{A_3}{A_4} \end{bmatrix} \begin{bmatrix} B_1 & B_2 \end{bmatrix} = \begin{bmatrix} A_1B_1 & A_1B_2 \\ A_2B_1 & A_2B_2 \\ A_3B_1 & A_3B_2 \\ A_4B_1 & A_4B_2 \end{bmatrix} = \begin{bmatrix} 40 & 113 \\ 50 & 150 \\ 60 & 185 \\ 70 & 220 \end{bmatrix}.$$
  
(b) Let  $A = \begin{bmatrix} 1 & -1 & 1 & 6 & 1 \\ 6 & 4 & 1 & 4 & -2 \\ 2 & 3 & 2 & -1 & 3 \\ 1 & 2 & 3 & 2 & 0 \end{bmatrix}, B = \begin{bmatrix} 1 & 0 & -5 \\ 2 & -4 & 1 \\ -1 & 1 & 2 \\ 4 & 2 & -3 \\ 6 & 3 & 4 \end{bmatrix}.$   
We have
$$AB = \begin{bmatrix} 1 & -1 & 1 & 6 & 1 \\ 6 & 4 & 1 & 4 & -2 \\ 2 & 3 & 2 & -1 & 3 \\ 1 & 2 & 3 & 2 & 0 \end{bmatrix} \begin{bmatrix} 1 & 0 & -5 \\ 2 & -4 & 1 \\ -1 & 1 & 2 \\ 4 & 2 & -3 \\ 6 & 3 & 4 \end{bmatrix} = \dots = \begin{bmatrix} 28 & 20 & -18 \\ 17 & -13 & -44 \\ 20 & -3 & 12 \\ 10 & -1 & -3 \end{bmatrix}.$$

#### 5. Theorem (1). (Distributive Laws for addition and multiplication of matrices.)

- (1) Suppose A is an  $(m \times n)$ -matrix and B, C are  $(n \times p)$ -matrices. Then A(B + C) = (AB) + (AC).
- (2) Suppose *A*, *B* are  $(m \times n)$ -matrices and *C* is an  $(n \times p)$ -matrix. Then (A + B)C = (AC) + (BC).

**Remark on notations.** We will dispense with the brackets in (AB) + (AC)', (AC) + (BC)', and simply write (AB + AC', (AC + BC')) respectively.

### Proof of Statement (1) of Theorem (1).

Suppose *A* is an  $(m \times n)$ -matrix and *B*, *C* are  $(n \times p)$ -matrices.

(a) Suppose m = 1 and p = 1 for the moment. (So A is a row vector and B, C are column vectors.) For each j, denote the (1, j)-th entry of A by a<sub>1j</sub>.
For each k, denote the (k, 1)-th entries of B, C respectively by b<sub>k1</sub>, c<sub>k1</sub>.

The (k, 1)-th entry of B, C is given by  $b_{k1} + c_{k1}$ . By definition,

$$AB = [a_{11}b_{11} + a_{12}b_{21} + \dots + a_{1n}b_{n1}]$$
  

$$AC = [a_{11}c_{11} + a_{12}c_{21} + \dots + a_{1n}c_{n1}]$$
  

$$A(B+C) = [a_{11}(b_{11} + c_{11}) + a_{12}(b_{21} + c_{21}) + \dots + a_{1n}(b_{n1} + c_{n1})]$$

Then

$$A(B+C) = \begin{bmatrix} a_{11}(b_{11}+c_{11}) + a_{12}(b_{21}+c_{21}) + \dots + a_{1n}(b_{n1}+c_{n1}) \end{bmatrix}$$
  
= 
$$\begin{bmatrix} (a_{11}b_{11}+a_{12}b_{21} + \dots + a_{1n}b_{n1}) + (a_{11}c_{11}+a_{12}c_{21} + \dots + a_{1n}c_{n1}) \end{bmatrix}$$
  
= 
$$\begin{bmatrix} a_{11}b_{11} + a_{12}b_{21} + \dots + a_{1n}b_{n1} \end{bmatrix} + \begin{bmatrix} a_{11}c_{11} + a_{12}c_{21} + \dots + a_{1n}c_{n1} \end{bmatrix}$$
  
= 
$$AB + AC$$

(b) We now still suppose p = 1, but leave the value of *m* un-restricted. For each *i*, denote the *i*-th row of *A* by *A<sub>i</sub>*.
By the calculation above, we have *A<sub>i</sub>*(*B* + *C*) = *A<sub>i</sub>B* + *A<sub>i</sub>C*. Then

$$A(B+C) = \begin{bmatrix} \frac{A_1}{A_2} \\ \vdots \\ \hline A_m \end{bmatrix} (B+C) = \begin{bmatrix} A_1(B+C) \\ A_2(B+C) \\ \vdots \\ A_m(B+C) \end{bmatrix} = \begin{bmatrix} A_1B + A_1C \\ A_2B + A_2C \\ \vdots \\ A_mB + A_mC \end{bmatrix} = \begin{bmatrix} A_1B \\ A_2B \\ \vdots \\ A_mB \end{bmatrix} + \begin{bmatrix} A_1C \\ A_2C \\ \vdots \\ A_mC \end{bmatrix} = AB + AC.$$

(c) We now leave the values of *m*, *p* un-restricted.For each *j*, denote the *j*-th columns of *B*, *C* by *B<sub>i</sub>*, *C<sub>i</sub>* respectively.

By the calculation above, we have  $A(B_j + C_j) = AB_j + AC_j$ . Then

$$A(B+C) = A \begin{bmatrix} B_1 + C_1 & B_2 + C_2 & \cdots & B_p + C_p \end{bmatrix}$$
  
= 
$$\begin{bmatrix} A(B_1 + C_1) & A(B_2 + C_2) & \cdots & A(B_p + C_p) \end{bmatrix}$$
  
= 
$$\begin{bmatrix} AB_1 & AB_2 & \cdots & AB_p \end{bmatrix} + \begin{bmatrix} AC_1 & AC_2 & \cdots & AC_p \end{bmatrix} = AB + AC$$

Proof of Statement (2) of Theorem (1). This is left as an exercise. (Imitate what is done above.)

#### 6. Theorem (2).

Suppose *A* is an  $(m \times n)$ -matrix and *B* is an  $(n \times p)$ -matrix. Suppose  $\lambda$  is a real number. Then  $\lambda(AB) = (\lambda A)B = A(\lambda B)$ . **Remark on notations.** We will dispense with the brackets in ' $\lambda(AB)$ ', ' $(\lambda A)B$ ', and simply write ' $\lambda AB$ '.

**Proof of Theorem (2).** Exercise.

# 7. Definition. (Square matrix.)

A matrix with the same number of rows and columns is called a square matrix.

## 8. Theorem (3). ('Existence and uniqueness' of 'multiplicative identity' for matrix multiplication.)

There is a unique  $(n \times n)$ -square matrix M such that for any  $(n \times n)$ -square matrix A, the equalities 'MA = A', 'AM = A' hold.

**Proof of Theorem (3).** 

Define  $M = \begin{bmatrix} 1 & 0 & 0 & \cdots & 0 & 0 \\ 0 & 1 & 0 & \cdots & 0 & 0 \\ 0 & 0 & 1 & & 0 & 0 \\ \vdots & \vdots & \ddots & & \vdots \\ 0 & 0 & 0 & & 1 & 0 \\ 0 & 0 & 0 & \cdots & 0 & 1 \end{bmatrix}$ .

Define 
$$\delta_{ij} = \begin{cases} 1 & \text{if } i = j \\ 0 & \text{if } i \neq j \end{cases}$$
. (' $\delta_{ij}$ ' is called the Kronecker symbol.)

Then the (i, j)-th entry of M is  $\delta_{ij}$  for each i, j.

[We intend to verify two things:

- (1) The equalities 'MA = A', 'AM = A' hold for any  $(n \times n)$ -matrix A.
- (2) If some  $(n \times n)$ -matrix *P* possesses the property that both equalities 'PA = A', 'AP = A' hold for any  $(n \times n)$ -matrix *A'*, then *P* = *M*.

We proceed with (1), (2) separately.]

- (1) Let *A* be an  $(n \times n)$ -matrix with its (i, j)-th entry given by  $a_{ij}$ .
  - \* By the definition of matrix multiplication, the (*i*, *j*)-th entry of *MA* is given by

 $\delta_{i1}a_{1j} + \delta_{i2}a_{2j} + \delta_{i3}a_{3j} + \dots + \delta_{in}a_{nj} = \delta_{ii}a_{ij} = a_{ij}.$ 

Hence MA = A.

\* By the definition of matrix multiplication, the (*i*, *j*)-th entry of *MA* is given by

$$a_{i1}\delta_{1j} + a_{i2}\delta_{2j} + a_{i3}\delta_{3j} + \dots + a_{in}\delta_{nj} = a_{ij}\delta_{jj} = a_{ij}$$

Hence AM = A.

(2) Let *P* be an (*n* × *n*)-matrix. Suppose *AP* = *A* = *PA* for any (*n* × *n*)-matrix *A*. Then in particular, (because *M* is an (*n* × *n*)-matrix), we have *MP* = *M* = *PM*. Since *P* is an (*n* × *n*)-matrix, we have *PM* = *P* from the calculations above. Hence *M* = *PM* = *P*.

### 9. Definition. (Identity matrix.)

For each positive integer *n*, the  $(n \times n)$ -square matrix whose (k,k)-th entry is 1 for each *k* and whose every other entry is 0, given explicitly by

[1]	0	0	• • •	0	0 1
0	1	0	• • •	0	0
0	0	1		0	0
					.
:	:		••		:
0	0	0		1	0
0	0	0	•••	0	1

is called the  $(n \times n)$ -identity matrix.

It is denoted by  $I_n$ .

### 10. Theorem (4).

Suppose *A* is an  $(m \times n)$ -matrix. Then the equalities  $I_m A = A'$ ,  $AI_n = A'$  hold.

**Proof of Theorem (4).** Exercise. (Imitate (the relevant portion of) the argument for Theorem (4).)

## 11. Theorem (5). (Associativity of matrix multiplication.)

Suppose *A* is an  $(m \times n)$ -matrix, *B* is an  $(n \times p)$ -matrix, and *C* is a  $(p \times q)$ -matrix. Then A(BC) = (AB)C.

**Remark.** We will give a proof for Theorem (5) later. (The argument is not hard. It is in the same spirit as the argument for Theorem (1), but the work in keeping track of symbols is more 'involved'.)

Because of this result, we may write '(AB)C', 'A(BC)' simply as ABC, unless we want to emphasize that associativity of matrix multiplication is used.

In the light of this result, the definition below, for the notion of positive integral powers of square matrices, makes perfect sense.

## 12. Definition. (Positive integral powers of square matrices.)

Let *n* be a positive integer. Suppose *A* is a square matrix.

The *n*-th power of A is defined to be the square matrix  $AAA \cdots AAA$ .

n copies of A

It is denoted by  $A^n$ .

### 13. Example (2). (Positive integral powers of square matrices.)

**Remark.** The various parts of Example (2) have told us that the statements (†), (‡) are false:—

- (†) Suppose that *A* is a  $(n \times n)$ -square matrix with real entries. Further that suppose there is some positive *p* such that  $A^p = I_n$ . Then  $A = I_n$  or  $A = -I_n$ .
- (‡) Suppose that *B* is a square matrix. Further suppose that *B* is not the zero matrix. Then, for each positive integer *p*, *B<sup>p</sup>* is not the zero matrix.

The content of part (a) of Example (2) is referred to as a counter-example against the statement (†).

The content of part (b) of Example (2) is referred to as a counter-example against the statement (‡).

### 14. Proof of Theorem (5).

Suppose *A* is an  $(m \times n)$ -matrix, *B* is an  $(n \times p)$ -matrix, and *C* is a  $(p \times q)$ -matrix.

(a) Suppose m = 1 and p = 1 for the moment. (So A is a row vector and C is a column vector.)

Suppose 
$$A = [a_1 \ a_2 \ \cdots \ a_n]$$
, and  $C = \begin{bmatrix} c_1 \\ c_2 \\ \vdots \\ c_p \end{bmatrix}$ 

Denote the (j, k)-th entry by  $b_{jk}$ . Denote the *j*-th row of *B* by  $B_{row-j}$ . Denote the *k*-th column of *B* by  $B_{col-k}$ .

$$(\text{So } B = \begin{bmatrix} B_{\text{col-1}} & B_{\text{col-2}} & \cdots & B_{\text{col-p}} \end{bmatrix} = \begin{bmatrix} b_{11} & b_{12} & \cdots & b_{1p} \\ b_{21} & b_{22} & \cdots & b_{2p} \\ \vdots & \vdots & & \vdots \\ b_{n1} & b_{n2} & \cdots & b_{np} \end{bmatrix} = \begin{bmatrix} B_{\text{row-1}} \\ B_{\text{row-2}} \\ \vdots \\ B_{\text{row-n}} \end{bmatrix}.$$

We claim that each of (*AB*)*C*, *A*(*BC*) is the sum of all the  $a_i b_{ik} c_k$ 's, each copy exactly once.

• We have

$$AB = A \begin{bmatrix} B_{\text{col-1}} \mid B_{\text{col-2}} \mid \cdots \mid B_{\text{col-p}} \end{bmatrix} = \begin{bmatrix} AB_{\text{col-1}} \mid AB_{\text{col-2}} \mid \cdots \mid AB_{\text{col-p}} \end{bmatrix}$$
$$= \begin{bmatrix} \sum_{j=1}^{n} a_j b_{j1} & \sum_{j=1}^{n} a_j b_{j2} & \cdots & \sum_{j=1}^{n} a_j b_{jp} \end{bmatrix}$$

Then

$$(AB)C = \left(\sum_{j=1}^{n} a_j b_{j1}\right)c_1 + \left(\sum_{j=1}^{n} a_j b_{j2}\right)c_2 + \dots + \left(\sum_{j=1}^{n} a_j b_{jp}\right)c_p = \sum_{k=1}^{p} c_k \left(\sum_{j=1}^{n} a_j b_{jk}\right) = \sum_{k=1}^{p} \sum_{j=1}^{n} a_j b_{jk} c_k.$$

So (AB)C is the sum of all the  $a_i b_{ik} c_k$ 's, each copy exactly once.

• We have

$$BC = \begin{bmatrix} \frac{B_{\text{row-1}}}{B_{\text{row-2}}} \\ \vdots \\ B_{\text{row-n}} \end{bmatrix} C = \begin{bmatrix} \frac{B_{\text{row-1}}C}{B_{\text{row-2}}C} \\ \vdots \\ B_{\text{row-n}}C \end{bmatrix} = \begin{bmatrix} \sum_{k=1}^{p} b_{1k}c_k \\ \sum_{k=1}^{p} b_{2k}c_k \\ \vdots \\ \sum_{k=1}^{p} b_{nk}c_k \end{bmatrix}$$

Then

$$A(BC) = a_1\left(\sum_{k=1}^p b_{1k}c_k\right) + a_2\left(\sum_{k=1}^p b_{2k}c_k\right) + \dots + a_n\left(\sum_{k=1}^p b_{nk}c_k\right) = \sum_{j=1}^n a_j\left(\sum_{k=1}^p b_{jk}\right) = \sum_{j=1}^n \sum_{k=1}^p a_jb_{jk}c_k$$

So A(BC) is also the sum of all the  $a_j b_{jk} c_k$ 's, each copy exactly once.

(b) We now leave the values of *m*, *p* un-restricted.

For each *i*, denote the *i*-th row of *A* by  $A_i$ . (So  $A = \begin{bmatrix} \frac{A_1}{A_2} \\ \vdots \\ \hline A_m \end{bmatrix}$ .)

For each  $\ell$ , denote the  $\ell$ -th column of *C* by  $C_{\ell}$ . (So  $C = [C_1 | C_2 | \cdots | C_q]$ .)

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• We have 
$$AB = \begin{bmatrix} A_1 \\ A_2 \\ \vdots \\ A_m \end{bmatrix} B = \begin{bmatrix} A_1B \\ A_2B \\ \vdots \\ A_mB \end{bmatrix}$$
.  
Then  $(AB)C = \begin{bmatrix} A_1B \\ A_2B \\ \vdots \\ A_mB \end{bmatrix} \begin{bmatrix} C_1 | C_2 | \cdots | C_q \end{bmatrix} = \begin{bmatrix} (A_1B)C_1 & (A_1B)C_2 & \cdots & (A_1B)C_q \\ (A_2B)C_1 & (A_2B)C_2 & \cdots & (A_2B)C_q \\ \vdots & \vdots & \vdots \\ (A_mB)C_1 & (A_mB)C_2 & \cdots & (A_mB)C_q \end{bmatrix}$ .  
The  $(i, \ell)$ -th entry of  $(AB)C$  is  $(A_iB)C_\ell$  for each  $i, \ell$ .

• We have  $BC = B[C_1 | C_2 | \cdots | C_q] = [BC_1 | BC_2 | \cdots | BC_q].$ 

Then 
$$A(BC) = \begin{bmatrix} A_1 \\ A_2 \\ \vdots \\ A_m \end{bmatrix} \begin{bmatrix} BC_1 & BC_2 & \cdots & BC_q \end{bmatrix} = \begin{bmatrix} A_1(BC_1) & A_1(BC_2) & \cdots & A_1(BC_q) \\ A_2(BC_1) & A_2(BC_2) & \cdots & A_2(BC_q) \\ \vdots & \vdots & & \vdots \\ A_m(BC_1) & A_m(BC_2) & \cdots & A_m(BC_q) \end{bmatrix}.$$

The  $(i, \ell)$ -th entry of A(BC) is  $A_i(BC_\ell)$  for each  $i, \ell$ .

By the calculations above, the equality  $(A_iB)C_\ell = A_i(BC_\ell)$  holds for each *i* and for each  $\ell$ . Then (AB)C = A(BC) by the definition of matrix equality.