


## CSci 5304, F'23 Solution keys to some exercises from: Set 1

 1 Solution of System 
$$\begin{pmatrix} 5 & 10 & 25 \\ 1 & 1 & 1 \\ 0 & 10 & 25 \end{pmatrix} \begin{pmatrix} x_n \\ x_d \\ x_q \end{pmatrix} = \begin{pmatrix} 145 \\ 12 \\ 125 \end{pmatrix}$$

**Solution:** You will find:  $x_n = 4$ ,  $x_d = 5$ ,  $x_q = 3$ .

 3  $(A^T)^T = ??$  **Solution:**  $(A^T)^T = A$

 4  $(AB)^T = ??$  **Solution:**  $(AB)^T = B^T A^T$

 5  $(A^H)^H = ??$  **Solution:**  $(A^H)^H = A$

 6  $(A^H)^T = ??$  **Solution:**  $(A^H)^T = \bar{A}$

 7  $(ABC)^T = ??$  **Solution:**  $(ABC)^T = C^T B^T A^T$

 8 True/False:  $(AB)C = A(BC)$  **Solution:**  $\rightarrow$  True

 9 True/False:  $AB = BA$  **Solution:**  $\rightarrow$  false in general

 10 True/False:  $AA^T = A^T A$  **Solution:**  $\rightarrow$  false in general

 12 Complexity? [number of multiplications and additions for ma-

trix multiply]

**Solution:** Let  $A \in \mathbb{R}^{m \times n}$  and  $B \in \mathbb{R}^{n \times p}$ . Then the product  $AB$  requires  $2mnp$  operations (there are  $mp$  entries in all and each of them requires  $2n$  operations).  $\square$

**13** What happens to these 3 different approaches to matrix-matrix multiplication when  $B$  has one column ( $p = 1$ )?

**Solution:** In the first:  $C_{:,j}$  the  $j$ -th column of  $C$  is a linear combination of the columns of  $A$ . This is the usual matrix-vector product.

In the second:  $C_{i,:}$  is just a number which is the inner product of the  $i$ th row of  $A$  with the column  $B$ .

The 3rd formula will give the exact same expression as the first.  $\square$

**14** Characterize the matrices  $AA^T$  and  $A^T A$  when  $A$  is of dimension  $n \times 1$ .

**Solution:** When  $A \in \mathbb{R}^{n \times 1}$  then  $AA^T$  is a rank-one  $n \times n$  matrix and  $A^T A$  is a scalar: the inner product of the column  $A$  with itself.

$\square$

**15** Show that for 2 vectors  $u, v$  we have  $v^T \otimes u = uv^T$

**Solution:** The  $j$ -th column of  $v^T \otimes u$  is just  $v_j \cdot u$ . This is also the  $j$ th column of  $uv^T$ .  $\square$

**16** Show that  $A \in \mathbb{R}^{m \times n}$  is of rank one iff [if and only if] there exist two nonzero vectors  $u \in \mathbb{R}^m$  and  $v \in \mathbb{R}^n$  such that

$$A = uv^T.$$

What are the eigenvalues and eigenvectors of  $A$ ?

**Solution:** (a: First part)

← First we show that: When both  $u$  and  $v$  are nonzero vectors then the rank of a matrix of the matrix  $A = uv^T$  is one. The range of  $A$  is the set of all vectors of the form

$$y = Ax = uv^T x = (v^T x)u$$

since  $u$  is a nonzero vector, and not all vectors  $v^T x$  are zero (because  $v \neq 0$ ) then this space is of dimension 1.

→ Next we show that: If  $A$  is of rank one than there exist nonzero vectors  $u, v$  such that  $A = uv^T$ . If  $A$  is of rank one, then  $\text{Ran}(A) = \text{Span}\{u\}$  for some nonzero vector  $u$ . So for every vector  $x$ , the vector  $Ax$  is a multiple of  $u$ . Let  $e_1, e_2, \dots, e_n$  the vectors of the canonical basis of  $\mathbb{R}^n$  and let  $\nu_1, \nu_2, \dots, \nu_n$  the scalars such that

$Ae_i = \nu_i u$ . Define  $v = [\nu_1, \nu_2, \dots, \nu_n]^T$ . Then  $A = uv^T$  because the matrices  $A$  and  $uv^T$  have the same columns. (Note that the  $j$ -th column of  $A$  is the vector  $Ae_j$ ). In addition,  $v \neq 0$  otherwise  $A = 0$  which would be a contradiction because  $\text{rank}(A) = 1$ .

(b: second part) Eigenvalues /vectors

Write  $Ax = \lambda x$  then notice that this means  $(v^T x)u = \lambda x$  so either  $v^T x = 0$  and  $\lambda = 0$  or  $x = u$  and  $\lambda = v^T u$ . Two eigenvalues: 0 and  $v^T u$ ...  $\square$

17 Is it true that

$$\text{rank}(A) = \text{rank}(\bar{A}) = \text{rank}(A^T) = \text{rank}(A^H) ?$$

**Solution:** The answer is yes and it follows from the fact that the ranks of  $A$  and  $A^T$  are the same and the ranks of  $A$  and  $\bar{A}$  are also the same.

It is known that  $\text{rank}(A) = \text{rank}(A^T)$ . We now compare the ranks of  $A$  and  $\bar{A}$  (everything is considered to be complex).

The important property that is used is that if a set of vectors is linearly independent then so is its conjugate. [convince yourself of this by looking at material from 2033]. If  $A$  has rank  $r$  and for example its

first  $r$  columns are the basis of the range, the the same  $r$  columns of  $\bar{A}$  are also linearly independent. So  $rank(\bar{A}) \geq rank(A)$ . Now you can use a similar argument to show that  $rank(A) \geq rank(\bar{A})$ . Therefore the ranks are the same.  $\square$

**21** Eigenvalues of two similar matrices  $A$  and  $B$  are the same.

What about eigenvectors?

**Solution:** If  $Au = \lambda u$  then  $XBX^{-1}u = \lambda u \rightarrow B(X^{-1}u) = \lambda(X^{-1}u) \rightarrow \lambda$  is an eigenvalue of  $B$  with eigenvector  $X^{-1}u$  (note that the vector  $X^{-1}u$  cannot be equal to zero because  $u \neq 0$ .)  $\square$

**22** Given a polynomial  $p(t)$  how would you define  $p(A)$ ?

**Solution:** If  $p(t) = \alpha_0 + \alpha_1 t + \alpha_2 t^2 + \dots + \alpha_k t^k$  then

$$p(A) = \alpha_0 I + \alpha_1 A + \alpha_2 A^2 + \dots + \alpha_k A^k \quad \text{where:}$$

$$A^j = \underbrace{A \times A \times \dots \times A}_{j \text{ times}}$$

$\square$

**23** Given a function  $f(t)$  (e.g.,  $e^t$ ) how would you define  $f(A)$ ?

[You may limit yourself to the case when  $A$  is diagonalizable]

**Solution:** The easiest way would be through the Taylor series expansion..

$$f(A) = f(0)I + \frac{f'(0)}{1!}A + \frac{f''(0)}{2!}A^2 \dots \frac{f^{(k)}(0)}{k!}A^k + \dots$$

However, this will require a justification: Will this expression ‘converge’ as the number of terms goes to infinity? This is where norms are useful. We will revisit this in next set.  $\square$

**24** If  $A$  is nonsingular what are the eigenvalues/eigenvectors of  $A^{-1}$ ?

**Solution:** Assume that  $Au = \lambda u$ . Multiply both sides by the inverse of  $A$ :  $u = \lambda A^{-1}u$  - then by the inverse of  $\lambda$ :  $\lambda^{-1}u = A^{-1}u$ . Therefore,  $1/\lambda$  is an eigenvalue and  $u$  is an associated eigenvector.  $\square$

**25** What are the eigenvalues/eigenvectors of  $A^k$  for a given integer power  $k$ ?

**Solution:** Assume that  $Au = \lambda u$ . Multiply both sides by  $A$  and repeat  $k$  times. You will get  $A^k u = \lambda^k u$ . Therefore,  $\lambda^k$  is an eigenvalue of  $A^k$  and  $u$  is an associated eigenvector.  $\square$

**26** What are the eigenvalues/eigenvectors of  $p(A)$  for a polyno-

mial  $p$ ?

**Solution:** Using the previous result you can show that  $p(\lambda)$  is an eigenvalue of  $p(A)$  and  $u$  is an associated eigenvector.  $\square$

**27** What are the eigenvalues/eigenvectors of  $f(A)$  for a function  $f$ ? [Diagonalizable case]

**Solution:** This will require using the diagonalized form of  $A$ :  $A = XDX^{-1}$ . With this  $f(A) = Xf(D)X^{-1}$ . It becomes clear that the eigenvalues are the diagonal entries of  $f(D)$ , i.e., the values  $f(\lambda_i)$  for  $i = 1, \dots, n$ . As for the eigenvectors - recall that they are the columns of the  $X$  matrix in the diagonalized form - And  $X$  is the same for  $A$  and  $f(A)$ . So the eigenvectors are the same.  $\square$

**28** For two  $n \times n$  matrices  $A$  and  $B$  are the eigenvalues of  $AB$  and  $BA$  the same?

**Solution:** We will show that if  $\lambda$  is an eigenvalue of  $AB$  then it is also an eigenvalue of  $BA$ . Assume that  $ABu = \lambda u$  and multiply both sides by  $B$ . Then  $BABu = \lambda Bu$  - which we write in the form:  $BAv = \lambda v$  where  $v = Bu$ . In the situation when  $v \neq 0$ , we clearly see that  $\lambda$  is a nonzero eigenvalue of  $BA$  with the associated eigenvector  $v$ . We now deal with the case when  $v = 0$ . In this case,

since  $ABu = \lambda u$ , and  $u \neq 0$  we must have  $\lambda = 0$ . However, clearly  $\lambda = 0$  is also an eigenvalue of  $BA$  because  $\det(BA) = \det(AB) = 0$ .

We can similarly show that any eigenvalue of  $BA$  are also eigenvalues of  $AB$  by interchanging the roles of  $A$  and  $B$ . This completes the proof  $\square$

**30** Trace, spectral radius, and determinant of  $A = \begin{pmatrix} 2 & 1 \\ 3 & 0 \end{pmatrix}$ .

**Solution:** Trace is 2, determinant is  $-3$ . Eigenvalues are 3,  $-1$  so  $\rho(A) = 3$ .  $\square$

**31** What is the inverse of a unitary (complex) or orthogonal (real) matrix?

**Solution:** If  $Q$  is unitary then  $Q^{-1} = Q^H$ .  $\square$

**32** What can you say about the diagonal entries of a skew-symmetric (real) matrix?

**Solution:** They must be equal to zero.  $\square$

**33** What can you say about the diagonal entries of a Hermitian (complex) matrix?



**Solution:** We must have  $a_{ii} = \bar{a}_{ii}$ . Therefore  $a_{ii}$  must be real.  $\square$

**34** What can you say about the diagonal entries of a skew-Hermitian (complex) matrix?

**Solution:** We must have  $a_{ii} = -\bar{a}_{ii}$ . Therefore  $a_{ii}$  must be purely imaginary.  $\square$

**35** Which matrices of the following type are also normal: real symmetric, real skew-symmetric, Hermitian, skew-Hermitian, complex symmetric, complex skew-symmetric matrices.

**Solution:** Real symmetric, real skew-symmetric, Hermitian, skew-Hermitian matrices are normal. Complex symmetric, complex skew-symmetric matrices are not necessarily normal.  $\square$

**37** Show that a triangular matrix that is normal is diagonal.

**Solution:** To simplify notation, we consider only the case of real matrices. We will use an induction argument on  $n$  this size of the matrix. The case  $n = 1$  is trivial. Assume that the result is true for matrices of size  $n - 1$  and let  $R$  be an upper triang. matrix of size  $n$  that is normal.

Since  $R$  is normal we have  $R^T R = R R^T$ . Let  $C$  be this product

and consider the term  $c_{11}$ . Because  $R^T R = R R^T$  we have on the one hand:

$$c_{11} = r_{11}^2$$

and on the other:

$$c_{11} = r_{11}^2 + r_{12}^2 + r_{13}^2 + \cdots + r_{1n}^2$$

By equating the two quantities we obtain:

$$r_{12}^2 + r_{13}^2 + \cdots + r_{1n}^2 = 0,$$

which implies that  $r_{1j} = 0$  for  $j > 1$ , i.e., the entries of the first row of  $R$  - not including the diagonal - are all zero. The remaining matrix, namely  $R_1 = R(2 : n, 2 : n)$  in matlab notation is a matrix of size  $n - 1$  and it can be seen that it satisfies the relation  $R_1^T R_1 = R_1 R_1^T$  - because of the fact that  $r_{1j} = 0$  for  $j > 1$ . Now our induction hypothesis will help us complete the proof since it implies that  $R_1$  is diagonal.  $\square$

 39 What does the matrix-vector product  $V a$  represent?

**Solution:** If  $a = [a_0, a_1, \cdots, a_n]$  and  $p(t)$  is the  $n$ -th degree polynomial:

$$p(t) = a_0 + a_1 t + a_2 t^2 + \cdots + a_n t^n$$

then  $V\mathbf{a}$  is a vector whose components are the values  $p(x_0), p(x_1), \dots, p(x_n)$ .  $\square$

**40** Interpret the solution of the linear system  $V\mathbf{a} = \mathbf{y}$  where  $\mathbf{a}$  is the unknown. Sketch a ‘fast’ solution method based on this.

**Solution:** Given the previous exercise, the interpretation is that we are seeking a polynomial of degree  $n$  whose values at  $x_0, \dots, x_n$  are the components of the vector  $\mathbf{y}$ , i.e.,  $y_0, y_1, \dots, y_n$ . This is known as polynomial interpolation (see csci 5302). The polynomial can be determined by, e.g., the Newton table in  $O(n^2)$  operations.  $\square$

**44** If  $C$  is circulant (real) and symmetric, what can be said about the  $c_i$ s?

**Solution:** By comparing the first row and 1st column of  $C$ , one can see that when  $C$  is symmetric then the 1st row starting in position 2, i.e., the row  $c(2 : n) = [c_2, \dots, c_n]$  must be ‘symmetric’ in that  $c_2 = c_n; c_3 = c_{n-1}; \dots c_j = c_{n-j+2}; \dots$   $\square$

**45** What is the result of multiplying  $S_5$  by a vector? What are the powers of  $S_5$ ?

**Solution:** The vector  $S_5\mathbf{v}$  results from  $\mathbf{v}$  by shifting  $\mathbf{v}$  cyclically upward. For the same reason,  $S_5^k$  shifts the columns of  $S_k$  upward cycli-

cally  $k$  times. The inverse of  $S_5$  corresponds to the inverse operation from ‘shifting up’, which is shifting down. The corresponding matrix, which is the inverse of  $S_5$ , is the transpose of  $S_5$ .

**46** Show that

$$C = c_1 I + c_2 S_n + c_3 S_n^2 + \cdots + c_n S_n^{n-1}$$

As a result show that all circulant matrices of the same size commute.

**Solution:** The first term is indeed the diagonal of  $C$ . The second term is the diagonal matrix  $c_2 I$  with entries shifted up (cyclically) by one position. The 3rd term is the diagonal matrix  $c_3 I$  with entries shifted up (cyclically) by two positions, etc. This is indeed what is observed in  $C$ .

The product of two circulant matrices is a product like  $p(S_n)q(S_n)$  where  $p, q$  are 2 polynomials of degree  $n - 1$ . It is easy to see that for any matrix  $A$ , the products  $p(A)q(A)$  and  $q(A)p(A)$  are the same, which shows the result.  $\square$

**47** (Continuation) Use the result of the previous exercise to show that the product of two circulant matrices is circulant.

**Solution:** This is because  $p(S_n)q(S_n)$  can be expressed as a poly-

mial of degree  $n - 1$  of  $S_n$ . Indeed note that  $S_n^n = I$  so all powers in the product can be reduced to a power  $< n$ .  $\square$

## Basics on matrices [Csci2033 notes]

- If  $A$  is an  $m \times n$  matrix ( $m$  rows and  $n$  columns) –then the scalar entry in the  $i$ th row and  $j$ th column of  $A$  is denoted by  $a_{ij}$  and is called the  $(i, j)$ -entry of  $A$ .

$$\begin{array}{c}
 \text{Column } j \\
 \downarrow \\
 \text{Row } i \rightarrow \begin{bmatrix} a_{11} & \cdots & a_{1j} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & \boxed{a_{ij}} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mj} & \cdots & a_{mn} \end{bmatrix} = A \\
 \begin{array}{ccc} \uparrow & \uparrow & \uparrow \\ a_{:1} & a_{:j} & a_{:n} \end{array}
 \end{array}$$

- $a_{ij}$  ==  $i$ th entry (from the top) of the  $j$ th column
- Each column of  $A$  is a list of  $m$  real numbers, which identifies a vector in  $\mathbb{R}^m$  called a **column vector**
- The columns  $a_{:1}, \dots, a_{:n}$  - denoted by  $a_1, a_2, \dots, a_n$  so  $A = [a_1, a_2, \dots, a_n]$
- The **diagonal entries** in an  $m \times n$  matrix  $A$  are  $a_{11}, a_{22}, a_{33}$ . They form the main diagonal of  $A$ .

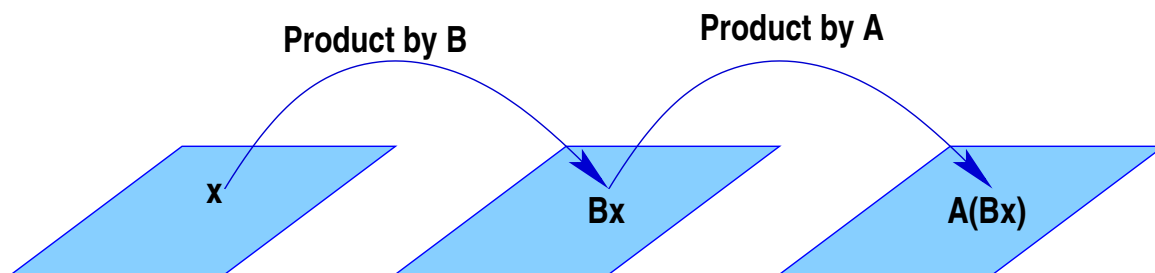
➤ A **diagonal matrix** is a matrix whose nondiagonal entries are zero

➤ The  $n \times n$  **identity matrix**  $I_n$  Example:

$$I_3 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

## Matrix Multiplication

- When a matrix  $B$  multiplies a vector  $x$ , it transforms  $x$  into the vector  $Bx$ .
- If this vector is then multiplied in turn by a matrix  $A$ , the resulting vector is  $A(Bx)$ .

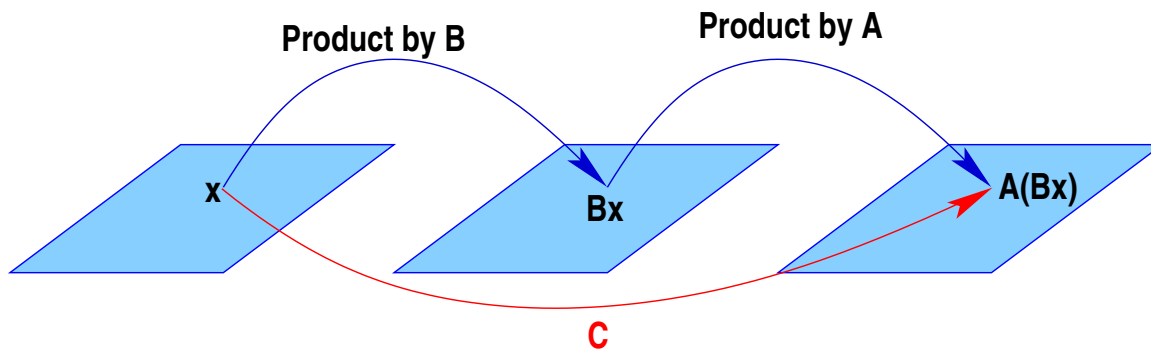


- Thus  $A(Bx)$  is produced from  $x$  by a **composition** of mappings—the linear transformations induced by  $B$  and  $A$ .
- Note:  $x \rightarrow A(Bx)$  is a linear mapping (prove this).

**Goal:** to represent this composite mapping as a multiplication by a single matrix, call it  $C$  for now, so that

$$A(Bx) = Cx$$





- Assume  $A$  is  $m \times n$ ,  $B$  is  $n \times p$ , and  $x$  is in  $\mathbb{R}^p$ . Denote the columns of  $B$  by  $b_1, \dots, b_p$  and the entries in  $x$  by  $x_1, \dots, x_p$ . Then:

$$Bx = x_1 b_1 + \dots + x_p b_p$$

- By the linearity of multiplication by  $A$ :

$$\begin{aligned} A(Bx) &= A(x_1 b_1) + \dots + A(x_p b_p) \\ &= x_1 A b_1 + \dots + x_p A b_p \end{aligned}$$

- The vector  $A(Bx)$  is a linear combination of  $A b_1, \dots, A b_p$ , using the entries in  $x$  as weights.
- Matrix notation: this linear combination is written as

$$A(Bx) = [A b_1, A b_2, \dots, A b_p] \cdot x$$

- Thus, multiplication by  $[A b_1, A b_2, \dots, A b_p]$  transforms  $x$  into  $A(Bx)$ .

➤ Therefore the desired matrix  $C$  is the matrix

$$C = [Ab_1, Ab_2, \dots, Ab_p]$$

**Definition:** If  $A$  is an  $m \times n$  matrix, and if  $B$  is an  $n \times p$  matrix with columns  $b_1, \dots, b_p$ , then the product  $AB$  is the matrix whose  $p$  columns are  $Ab_1, \dots, Ab_p$ . That is:

$$AB = A[b_1, b_2, \dots, b_p] = [Ab_1, Ab_2, \dots, Ab_p]$$

➤ Remember

**Multiplication of matrices corresponds to composition of linear transformations.**

 Operation count: How many operations are required to perform product  $AB$ ?

 Compute  $AB$  when:

$$A = \begin{bmatrix} 2 & -1 \\ 1 & 3 \end{bmatrix} \quad B = \begin{bmatrix} 0 & 2 & -1 \\ 1 & 3 & -2 \end{bmatrix}$$

 Compute  $AB$  when:

$$A = \begin{bmatrix} 2 & -1 & 2 & 0 \\ 1 & -2 & 1 & 0 \\ 3 & -2 & 0 & 0 \end{bmatrix} \quad B = \begin{bmatrix} 1 & -1 & -2 \\ 0 & -2 & 2 \\ 2 & 1 & -2 \\ -1 & 3 & 2 \end{bmatrix}$$

 Can you compute  $AB$  when:


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

## Row-wise matrix product

➤ Recall what we did with matrix-vector product to compute a single entry of the vector  $Ax$

➤ Can we do the same thing here? i.e., How can we compute the entry  $c_{ij}$  of the product  $AB$  without computing entire columns?


 Do this to compute entry (2, 2) in the first example above.


 Operation counts: Is more or less expensive to perform the matrix-vector product row-wise instead of column-wise?

## Properties of matrix multiplication

**Theorem** Let  $A$  be an  $m \times n$  matrix, and let  $B$  and  $C$  have sizes for which the indicated sums and products are defined. Then:

- $A(BC) = (AB)C$  (associative law of multiplication)
- $A(B + C) = AB + AC$  (left distributive law)
- $(B + C)A = BA + CA$  (right distributive law)
- $\alpha(AB) = (\alpha A)B = A(\alpha B)$  for any scalar  $\alpha$
- $I_m A = A I_n = A$  (product with identity)

 If  $AB = AC$  then  $B = C$  ('simplification') : True-False?

 If  $AB = 0$  then either  $A = 0$  or  $B = 0$  : True or False?

  $AB = BA$  : True or false??

## Square matrices. Matrix powers

- Important particular case when  $n = m$  - so matrix is  $n \times n$
- In this case if  $x$  is in  $\mathbb{R}^n$  then  $y = Ax$  is also in  $\mathbb{R}^n$
- $AA$  is also a square  $n \times n$  matrix and will be denoted by  $A^2$
- More generally, the matrix  $A^k$  is the matrix which is the product of  $k$  copies of  $A$ :

$$A^1 = A; \quad A^2 = AA; \quad \dots \quad A^k = \underbrace{A \cdots A}_{k \text{ times}}$$

- For consistency define  $A^0$  to be the identity:  $A^0 = I_n$ ,

  $A^l \times A^k = A^{l+k}$  – Also true when  $k$  or  $l$  is zero.

## *Transpose of a matrix*

Given an  $m \times n$  matrix  $A$ , the **transpose** of  $A$  is the  $n \times m$  matrix, denoted by  $A^T$ , whose columns are formed from the corresponding rows of  $A$ .

**Theorem** : Let  $A$  and  $B$  denote matrices whose sizes are appropriate for the following sums and products. Then:

- $(A^T)^T = A$
- $(A + B)^T = A^T + B^T$
- $(\alpha A)^T = \alpha A^T$  for any scalar  $\alpha$
- $(AB)^T = B^T A^T$

## More on matrix products

► Recall: Product of the matrix  $A$  by the vector  $x$ : ( $a_j$  ==  $j$ th column of  $A$ )

$$\begin{array}{c} \mathbf{y} \\ \left[ \begin{array}{c} \beta_1 \\ \vdots \\ \beta_j \\ \vdots \\ \beta_n \end{array} \right] \end{array} = \begin{array}{c} \mathbf{A} \\ \left[ \begin{array}{cccc} a_{11} & \cdots & a_{1j} & \cdots & a_{1n} \\ \vdots & & \vdots & & \vdots \\ a_{i1} & \cdots & a_{ij} & \cdots & a_{in} \\ \vdots & & \vdots & & \vdots \\ a_{m1} & \cdots & a_{mj} & \cdots & a_{mn} \end{array} \right] \end{array} \begin{array}{c} \mathbf{x} \\ \left[ \begin{array}{c} \alpha_1 \\ \vdots \\ \alpha_j \\ \vdots \\ \alpha_n \end{array} \right] \end{array}$$
$$= \alpha_1 \mathbf{a}_1 + \alpha_2 \mathbf{a}_2 + \cdots + \alpha_n \mathbf{a}_n$$

- $x, y$  are vectors;  $y$  is the result of  $A \times x$ .
  - $a_1, a_2, \dots, a_n$  are the columns of  $A$
  - $\alpha_1, \alpha_2, \dots, \alpha_n$  are the components of  $x$  [scalars]
  - $\alpha_1 a_1$  is the first column of  $A$  multiplied by the scalar  $\alpha_1$  which is the first component of  $x$ .
  - $\alpha_1 a_1 + \alpha_2 a_2 + \cdots + \alpha_n a_n$  is a linear combination of  $a_1, a_2, \dots, a_n$  with weights  $\alpha_1, \alpha_2, \dots, \alpha_n$ .
- This is the ‘column-wise’ form of the ‘matvec’



**Example:**

$$A = \begin{bmatrix} 1 & 2 & -1 \\ 0 & -1 & 3 \end{bmatrix} \quad x = \begin{bmatrix} -2 \\ 1 \\ -3 \end{bmatrix} \quad y = ?$$

➤ Result:

$$y = -2 \times \begin{bmatrix} 1 \\ 0 \end{bmatrix} + 1 \times \begin{bmatrix} 2 \\ -1 \end{bmatrix} - 3 \times \begin{bmatrix} -1 \\ 3 \end{bmatrix} = \begin{bmatrix} 3 \\ -10 \end{bmatrix}$$

➤ Can get  $i$ -th component of the result  $y$  without the others:  $\beta_i = \alpha_1 a_{i1} + \alpha_2 a_{i2} + \dots + \alpha_n a_{in}$

**Example:** In the above example extract  $\beta_2$

$$\beta_2 = (-2) \times 0 + (1) \times (-1) + (-3) \times (3) = -10$$

➤ Can compute  $\beta_1, \beta_2, \dots, \beta_m$  in this way.

➤ This is the 'row-wise' form of the 'matvec'

## Matrix-Matrix product

➤ Recall:

➤ When  $A$  is  $m \times n$ ,  $B$  is  $n \times p$ , the product  $AB$  of the matrices  $A$  and  $B$  is the  $m \times p$  matrix defined as

$$AB = [Ab_1, Ab_2, \dots, Ab_p]$$

where  $b_1, b_2, \dots, b_p$  are the columns of  $B$

➤ Each  $Ab_j$  == product of  $A$  by the  $j$ -th column of  $B$ .  
Matrix  $AB$  is in  $\mathbb{R}^{m \times p}$

➤ Can use what we know on matvecs to perform the product

**1.** Column form – In words: “The  $j$ -th column of  $AB$  is a linear combination of the columns of  $A$ , with weights  $b_{1j}, b_{2j}, \dots, b_{nj}$ ” (entries of  $j$ -th col. of  $B$ )

**Example:**

$$A = \begin{bmatrix} 1 & 2 & -1 \\ 0 & -1 & 3 \end{bmatrix} \quad B = \begin{bmatrix} -2 & 1 \\ 1 & -2 \\ -3 & 2 \end{bmatrix} \quad AB = ?$$

► Result:

$$B = \begin{bmatrix} \begin{bmatrix} 1 & 2 & -1 \\ 0 & -1 & 3 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \\ -3 \end{bmatrix}, \begin{bmatrix} 1 & 2 & -1 \\ 0 & -1 & 3 \end{bmatrix} \begin{bmatrix} 1 \\ -2 \\ 2 \end{bmatrix} \\ = \begin{bmatrix} 3 & -6 \\ -10 & 8 \end{bmatrix}$$

► First column has been computed before: it is equal to:

$(-2)$ \*(col. 1 of  $A$ ) +  $(1)$ \*(col. 2 of  $A$ ) +  $(-3)$ \*(col. 3 of  $A$ )

► Second column is equal to:

$(1)$ \*(col. 1 of  $A$ ) +  $(-2)$ \*(col. 2 of  $A$ ) +  $(2)$ \*(col. 3 of  $A$ )

**2.** If we call  $C$  the matrix  $C = AB$  what is  $c_{ij}$ ? From above:

$$c_{ij} = a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{ik}b_{kj} + \dots + a_{in}b_{nj}$$

► Fix  $j$  and run  $i$   $\longrightarrow$  column-wise form just seen

**3.** Fix  $i$  and run  $j$   $\longrightarrow$  row-wise form

**Example:** Get second row of  $AB$  in previous example.

$$c_{2j} = a_{21}b_{1j} + a_{22}b_{2j} + a_{23}b_{3j}, \quad j = 1, 2$$

• Can be read as :  $c_{2:} = a_{21}b_{1:} + a_{22}b_{2:} + a_{23}b_{3:}$ , or in words:

$$\begin{aligned} \text{row2 of } C &= a_{21} (\text{row1 of } B) + a_{22} (\text{row2 of } B) + a_{23} (\text{row3 of } B) \\ &= 0 (\text{row1 of } B) + (-1) (\text{row2 of } B) + (3) (\text{row3 of } B) \\ &= [-10 \quad 8] \end{aligned}$$