

## Lecture 1.

### Matrix. Rules of matrix algebra.

We say that we have a matrix  $A$ , if  $A$  is a rectangular array of elements displayed in rows and columns and enclosed in square or round brackets.

Elements of matrices may be numbers, variables, polynomials or other expressions.

Let a matrix  $A$  consists of  $m$  rows and  $n$  columns. It is a matrix of order  $m \times n$ . If  $m=n$  then the matrix is said to be square. Real numbers are  $1 \times 1$  matrices. A vector  $(x,y)$  in the plane is a  $1 \times 2$  matrix. This matrix is said to be of order  $1 \times 2$ . So, a vector  $(x,y,z)$  in the space is said to be a  $1 \times 3$  matrix. Real number, when used in matrix computations, is called scalar.

### Rules of matrix algebra.

If the matrices  $A$  and  $B$  have the same size, then their sum is the matrix  $A+B$  defined by  $(A+B)_{ij} = a_{ij} + b_{ij}$ . Their difference is the matrix  $A-B$  defined by  $(A-B)_{ij} = a_{ij} - b_{ij}$ .

A matrix  $A$  can be multiplied by a scalar  $c$  to obtain the matrix  $cA$ , where  $(cA)_{ij} = ca_{ij}$ . This is called scalar multiplication. We just multiply each entry of  $A$  by  $c$ .

The  $m \times n$  matrix whose entries are all 0 is denoted  $0_{mn}$  (or, more often, just by 0 if the dimensions are obvious from context). It's called the zero matrix.

Two matrices  $A$  and  $B$  are equal if all their corresponding entries are equal:  $A = B \iff a_{ij} = b_{ij}$  for all  $i, j$ .

If the number of columns of  $A$  equals the number of rows of  $B$ , then the product  $AB$  is defined. If  $AB$  is defined, then the number of rows of  $AB$  is the same as the number of rows of  $A$ , and the number of columns is the same as the number of columns of  $B$ :  $A_{m \times n} \cdot B_{n \times l} = (AB)_{m \times l}$

If both matrices are square and of the same size, so that both  $AB$  and  $BA$  are defined and have the same size, the two products are not generally equal.

$A$  is square if it has the same number of rows and columns. An important instance is the identity matrix  $I$ , which has ones on the main diagonal and zeros elsewhere. The identity matrices behave, in some sense, like the number 1. If  $A$  is  $n \times m$ , then  $IA = A$ , and  $AI = A$ .

Suppose  $A$  and  $B$  are square matrices of the same dimension, and suppose that  $AB = I = BA$ . Then  $B$  is said to be the inverse of  $A$