Elementary Row Operations on Matrices

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Matrix and Matrix Operations

Definition

A real matrix is a rectangular array whose entries are real numbers. These numbers are organized on rows and columns. An $m \times n$ matrix will refer to one which has m rows and n columns, and the collection of all $m \times n$ matrices of real numbers will be denoted by $M_{m,n}(\mathbb{R})$. We adopt the notation, in which the $(j,k)^{th}$ entry of the matrix A (that in row j and column k) is denoted by $a_{j,k}$ and the matrix $A = (a_{i,k})$.

A matrix in $M_{m,n}(\mathbb{R})$ is called a matrix of dimension (or of type) (m,n).

- Two matrices $A=(a_{j,k})$ and $B=(b_{j,k})$ in $M_{m,n}(\mathbb{R})$ are called equal if $a_{i,k}=b_{i,k}$ for all j,k
- A matrix in $M_{1,n}(\mathbb{R})$ is called a row matrix.
- A matrix in $M_{m,1}(\mathbb{R})$ is called a column matrix
- If the entries of a matrix are zero, we denote this matrix (0) or 0
- A matrix in $M_{n,n}(\mathbb{R})$ is called a square matrix of type n and $M_{n,n}(\mathbb{R})$ will be denoted by $M_n(\mathbb{R})$
- A square matrix $A = (a_{j,k})$ is called diagonal if $a_{j,k} = 0$ if $j \neq k$,

example
$$A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix}$$
.

A square matrix $A = (a_{j,k})$ is called upper triangular if $a_{j,k} = 0$ if j > k

A square matrix $A = (a_{j,k})$ is called lower triangular if $a_{j,k} = 0$ if i < k

A diagonal matrix $A=(a_{j,k})$ in $M_n(\mathbb{R})$, where $a_{j,j}=1$ is called the identity matrix and denoted by I_n

Matrix Operations

Matrix algebra uses three different types of operations.

- Matrix Addition: If $A = (a_{j,k})$ and $B = (b_{j,k})$ have the same dimensions (or the same type), then the sum A + B is given by $A + B = (a_{j,k} + b_{j,k})$.
- ② Scalar Multiplication: If $A = (a_{j,k})$ is a matrix and α a scalar (real number), the scalar product of α with A is given by $\alpha A = (\alpha a_{j,k})$.

- Matrix Multiplication:
 - If $A \in M_{1,n}(\mathbb{R})$ is a row matrix, $A=(a_1,\ldots,a_n)$ and $B \in M_{n,1}(\mathbb{R})$ a column matrix, $B=\begin{pmatrix}b_1\\\vdots\\b_n\end{pmatrix}$, we define the

product A.B by:

$$AB = a_1b_1 + \cdots + a_nb_n.$$

This matrix is of type (1,1) (one column and one row) and called the inner product of A and B.

② If $A = (a_{j,k}) \in M_{m,n}(\mathbb{R})$ and $B = (b_{j,k}) \in M_{n,p}(\mathbb{R})$, then the product AB is defined as $AB = (c_{j,k}) \in M_{m,p}(\mathbb{R})$, where $c_{j,k}$ is the inner product of the j^{th} row of A with the k^{th} column of B

$$c_{j,k} = \sum_{\ell=1}^n \mathsf{a}_{j,\ell} \mathsf{b}_{\ell k}.$$

The operations for matrix satisfy the following properties

Theorem

Let A, B, C denote matrices in $M_{m,n}(\mathbb{R})$, and α, β in \mathbb{R} .

$$A + B = B + A$$
,

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

$$(A+B)C = AC + BC,$$

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

$$I_nA = A \text{ if } A \in M_{n,p}(\mathbb{R}) \text{ and } BI_n = B \text{ if } B \in M_{m,n}(\mathbb{R}).$$

Remarks

• The multiplication operation of matrix is not commutative i.e.

$$AB \neq BA$$
 in general. For example $A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}$ and

$$B = \begin{pmatrix} 0 & 0 \\ 1 & 0 \end{pmatrix}$$
. Then $AB = \begin{pmatrix} 1 & 0 \\ 0 & 0 \end{pmatrix}$ and $BA = \begin{pmatrix} 0 & 0 \\ 0 & 1 \end{pmatrix}$.

$$If A = \begin{pmatrix} 0 & 1 \\ 0 & 0 \end{pmatrix}, then A^2 = 0.$$

The transpose of the matrix $A = (a_{j,k})$ in $M_{m,n}(\mathbb{R})$ is the matrix in $M_{n,m}(\mathbb{R})$, denoted by A^T and defined as follows: $A^T = (b_{i,k})$, where $b_{i,k} = a_{k,i}$.

Theorem

Let A and B be two matrices in $M_{m,n}(\mathbb{R})$. Then

- $(A + B)^T = A^T + B^T$,
- $(AB)^T = B^T A^T,$
- **3** $(A^T)^T = A$.

A square matrix A is called symmetric if $A^T = A$.

Definition (The Elementary Row Operations)

There are three kinds of elementary matrix row operations:

- (Interchange) Interchange two rows,
- (Scaling) Multiply a row by a non-zero constant,
- (Replacement) Replace a row by the sum of the same row and a multiple of different row.

Two matrix A and B in $M_{m,n}(\mathbb{R})$ are called row equivalent if B is the result of finite row operations applied to A. We denote $A \sim B$ if A and B are row equivalent. $(A \sim B \text{ is equivalent to } B \sim A)$. We denote the row operations as follows:

- The switches of the j^{th} and the k^{th} rows is indicated by: $R_{j,k}$
- ② The multiplication of the j^{th} row by $r \neq 0$ is indicated by: $r \cdot R_i$.
- **3** The addition of r times the j^{th} row to the k^{th} row is indicated by: $rR_{j,k}$.

Definition (Row Echelon Form)

A matrix in $M_{m,n}(\mathbb{R})$ is called in row echelon form if it has the following properties:

- The first non-zero element of a nonzero row must be 1 and is called the leading entry.
- 2 All non-zero rows are above any rows of all zeros,
- **3** Each leading entry of a row is in a column to the right of the leading entry of the row above it.

Definition (Reduced Echelon Form)

A matrix in $M_{m,n}(\mathbb{R})$ is called in reduced row echelon form if it has the following properties:

- 1 The matrix is in row echelon form,
- 2 Each leading number is the only non-zero entry in its column.

- $\begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & 5 \\ 3 & 0 & 0 \end{pmatrix}$ is not in row echelon form.

$$\begin{pmatrix} 2 & 3 & -1 \\ 3 & 1 & 2 \\ 4 & 1 & 0 \end{pmatrix} \xrightarrow{-1R_{1,2}} \begin{pmatrix} 2 & 3 & -1 \\ 1 & -2 & 3 \\ 4 & 1 & 0 \end{pmatrix}$$

$$\xrightarrow{R_{1,2}} \begin{pmatrix} 1 & -2 & 3 \\ 2 & 3 & -1 \\ 4 & 1 & 0 \end{pmatrix} \xrightarrow{-2R_{1,2}, -4R_{1,3}} \begin{pmatrix} 1 & -2 & 3 \\ 0 & 7 & -7 \\ 0 & 9 & -12 \end{pmatrix}$$

$$\xrightarrow{\frac{1}{7}R_2} \begin{pmatrix} 1 & -2 & 3 \\ 0 & 1 & -1 \\ 0 & 9 & -12 \end{pmatrix} \xrightarrow{-9R_{2,3}} \begin{pmatrix} 1 & -2 & 3 \\ 0 & 1 & -1 \\ 0 & 0 & -3 \end{pmatrix}$$

$$\stackrel{-\frac{1}{3}R_3}{\longrightarrow} \begin{pmatrix} 1 & -2 & 3 \\ 0 & 1 & -1 \\ 0 & 0 & 1 \end{pmatrix} \stackrel{-3R_{3,1},1.R_{3,2}}{\longrightarrow} \begin{pmatrix} 1 & -2 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \stackrel{2R_{2,1}}{\longrightarrow} \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} 2 & -3 & 4 & -2 & 0 \\ 3 & -1 & 2 & -3 & 2 \\ -2 & -3 & 4 & 3 & 2 \\ -3 & 1 & 0 & 3 & 1 \end{pmatrix} \xrightarrow{(-1)R_{1,2}} \begin{pmatrix} 2 & -3 & 4 & -2 & 0 \\ 1 & 2 & -2 & -1 & 2 \\ -2 & -3 & 4 & 3 & 2 \\ -3 & 1 & 0 & 3 & 1 \end{pmatrix}$$

$$\xrightarrow{R_{1,2}} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 2 & -3 & 4 & -2 & 0 \\ -2 & -3 & 4 & 3 & 2 \\ -3 & 1 & 0 & 3 & 1 \end{pmatrix} \xrightarrow{(-2)R_{1,2}} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 0 & -7 & 8 & 0 & -4 \\ -2 & -3 & 4 & 3 & 2 \\ -3 & 1 & 0 & 3 & 1 \end{pmatrix}$$

$$\xrightarrow{7R_{2,3}} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 8 & 7 & 38 \\ 0 & 0 & 2 & 0 & 3 \end{pmatrix} \xrightarrow{R_{3,4}} \begin{pmatrix} 1 & 2 & -2 & -7 & 2 \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 8 & 7 & 38 \end{pmatrix}$$

$$\stackrel{-4R_{3,4}}{\longrightarrow} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 0 & 7 & 26 \end{pmatrix} \xrightarrow{\frac{1}{2}R_{3},\frac{1}{7}R_{4}} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 1 & 0 & \frac{3}{2} \\ 0 & 0 & 0 & 1 & \frac{26}{7} \end{pmatrix}$$

$$\stackrel{3R_{4,1}}{\longrightarrow} \begin{pmatrix} 1 & 0 & 0 & 0 & \frac{29}{7} \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 1 & 0 & \frac{3}{2} \\ 0 & 0 & 0 & 1 & \frac{26}{7} \end{pmatrix} \stackrel{(-1)R_{4,2}}{\longrightarrow} \begin{pmatrix} 1 & 0 & 0 & 0 & \frac{29}{7} \\ 0 & 1 & 0 & 0 & \frac{16}{7} \\ 0 & 0 & 1 & 0 & \frac{3}{2} \\ 0 & 0 & 0 & 1 & \frac{26}{7} \end{pmatrix}$$

Fractions can be avoided as follows:

$$\stackrel{-4R_{3,4}}{\longrightarrow} \begin{pmatrix} 1 & 2 & -2 & -1 & 2 \\ 0 & 1 & 0 & 1 & 6 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 0 & 7 & 26 \end{pmatrix} \xrightarrow{7R_{1,7}R_{2}} \begin{pmatrix} 7 & 14 & -14 & -7 & 14 \\ 0 & 7 & 0 & 7 & 42 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 0 & 7 & 26 \end{pmatrix}$$

$$\stackrel{\frac{1}{7}R_{1},\frac{1}{7}R_{2},\frac{1}{2}R_{3},\frac{1}{7}R_{4}}{\longrightarrow} \begin{pmatrix} 1 & 0 & 0 & 0 & \frac{29}{7} \\ 0 & 1 & 0 & 0 & \frac{16}{7} \\ 0 & 0 & 1 & 0 & \frac{3}{2} \\ 0 & 0 & 0 & 1 & \frac{26}{7} \end{pmatrix}$$

Matrix and Matrix Operations The Inverse Matrix

Theorem

Each matrix is row equivalent to one and only one reduced echelon matrix.

We say that a square matrix A of type (n, n) (or of order n) is invertible if there is a square matrix B of type (n, n) such that $AB = BA = I_n$.

We denote A^{-1} the inverse matrix of A.

Theorem

A matrix A is invertible if there is a square matrix B such that $AB = I_n$.

The inverse matrix of a matrix A is unique and will be denoted by A^{-1} .

$\mathsf{Theorem}$

- 1 The inverse matrix if it exists is unique,
- 2 The inverse matrix of I_n is I_n ,
- **3** The inverse matrix of A^{-1} is A. $((A^{-1})^{-1} = A)$
- If A and B have inverses, then $(AB)^{-1} = B^{-1}A^{-1}$,
- \bullet If A_1, \ldots, A_k have inverses, then

$$(A_1...A_k)^{-1} = A_k^{-1}...A_1^{-1}.$$

- **6** If A has an inverse, then $(rA)^{-1} = \frac{1}{r}A^{-1}$.
- If A has an inverse, then A^T has an inverse and $(A^T)^{-1} = (A^{-1})^T$.

Matrix and Matrix Operations The Inverse Matrix

Definition

We say that a matrix E of order n is an elementary matrix if it is the result of applying a row operation to the identity matrix I_n .

Remarks

1 Let the matrix $A = \begin{pmatrix} 1 & -1 & 0 \\ 2 & 1 & 3 \\ 1 & -2 & 1 \end{pmatrix}$ and the elementary matrix

$$E = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 1 \\ 0 & 1 & 0 \end{pmatrix}$$
 which is the result of switching the second

and the third rows of I_3 .

We have
$$R_{2,3}A = EA = \begin{pmatrix} 1 & -1 & 0 \\ 1 & -2 & 1 \\ 2 & 1 & 3 \end{pmatrix}$$
.

② An other example: let
$$A = \begin{pmatrix} 1 & 0 & 2 & 3 \\ 2 & -1 & 3 & 6 \\ 1 & 4 & 4 & 0 \end{pmatrix}$$
 and the elementary matrix $E = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 5 & 0 & 1 \end{pmatrix} = 5R_{1,3}I_3$.

We have $5R_{1,3}A = EA = \begin{pmatrix} 1 & 0 & 2 & 3 \\ 2 & -1 & 3 & 6 \\ 6 & 4 & 14 & 15 \end{pmatrix}$.

In general we have

Theorem

For all $A \in M_{m,n}(\mathbb{R})$ and R an elementary row operation on $M_{m,n}(\mathbb{R})$, E an elementary matrix such that $E = R(I_m)$. Then

$$EA = R(A)$$

where R(A) is the result of the elementary row operation R on A.

Theorem

If E is an elementary matrix, then E has an inverse and its inverse is an elementary matrix.

Theorem

If A is a square matrix of order n. The following are equivalent:

- The matrix A has an inverse.
- 2 The reduced row echelon form of the matrix A is I_n .
- **3** There is a finite number of elementary matrices E_1, \ldots, E_m in $M_n(\mathbb{R})$ such that $A = E_1 \ldots E_m$.

(Algorithm)

Let $A \in M_n(\mathbb{R})$

- **1** Let [B|C] be the reduced row echelon form of the matrix [A|I] ∈ $M_{n,2n}(\mathbb{R})$.
- **2** If $B = I_n$, then $C = A^{-1}$.
- **3** If $B \neq I_n$, the matrix A is not invertible.

The inverse matrix of the matrix
$$A = \begin{pmatrix} 0 & \frac{1}{2} & -\frac{1}{2} \\ 1 & 0 & 1 \\ 2 & \frac{1}{2} & 1 \end{pmatrix}$$

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

$$R_{1,2},R_{2,3} \begin{bmatrix} 1 & 0 & 1 & 0 & 1 & 0 \\ 2 & \frac{1}{2} & 1 & 0 & 0 & 1 \\ 0 & \frac{1}{2} & -\frac{1}{2} & 1 & 0 & 0 \end{bmatrix}$$

$$\xrightarrow{-2R_{1,2}} \begin{bmatrix} 1 & 0 & 1 & 0 & 1 & 0 \\ 0 & \frac{1}{2} & -1 & 0 & 0 & -2 & 1 \\ 0 & \frac{1}{2} & -\frac{1}{2} & 1 & 0 & 0 \end{bmatrix}$$

$$\begin{pmatrix} 0 & \frac{1}{2} & -\frac{1}{2} \\ 1 & 0 & 1 \\ 2 & \frac{1}{2} & 1 \end{pmatrix} \begin{pmatrix} -2 & -3 & 2 \\ 4 & 4 & -2 \\ 2 & 4 & -2 \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

The inverse matrix of the matrix
$$A = \begin{pmatrix} 1 & 3 & 2 & 1 \\ 2 & 3 & 3 & 1 \\ 3 & 3 & 4 & 2 \\ 1 & 1 & 1 & 1 \end{pmatrix}$$
.

$$\begin{bmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 2 & 3 & 3 & 1 & 0 & 1 & 0 & 0 \\ 3 & 3 & 4 & 2 & 0 & 0 & 1 & 0 \\ 1 & 1 & 1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix}$$

$$(-2)R_{1,2}, (-3)R_{1,3} \xrightarrow[(-1)R_{1,4}]{} \begin{bmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 0 & -3 & -1 & -1 & -2 & 1 & 0 & 0 \\ 0 & -6 & -2 & -1 & -3 & 0 & 1 & 0 \\ 0 & -2 & -1 & 0 & -1 & 0 & 0 & 1 \end{bmatrix}$$

$$(-1)R_{2,(-1)}R_{3} = \begin{bmatrix} 1 & 3 & 2 & 12 & 1 & 0 & 0 & 0 \\ 0 & 3 & 1 & 1 & 2 & -1 & 0 & 0 \\ 0 & 6 & 2 & 1 & 3 & 0 & -1 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 & 0 & -1 \end{bmatrix}$$

$$(-2)R_{2,4} \xrightarrow{ \begin{pmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & -1 & -1 & 2 & -1 & 0 \\ 0 & 0 & 1 & -2 & -1 & 2 & 0 & -3 \end{pmatrix}}$$

The inverse matrix of the matrix A, where $A = \begin{pmatrix} 1 & 1 & 1 & 1 \\ 0 & 1 & 1 & 1 \\ 1 & 0 & 1 & 1 \\ 1 & 1 & 0 & 1 \end{pmatrix}$.

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

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

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

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

Then
$$A^{-1} = \begin{pmatrix} 1 & -1 & 0 & 0 \\ 1 & 0 & -1 & 0 \\ 1 & 0 & 0 & -1 \\ -2 & 1 & 1 & 1 \end{pmatrix}$$
.