Elementary Row Operations on Matrices

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1 Matrix and Matrix Operations



Mongi BLEL **Elementary Row Operations on Matrices**

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 $A = (a_{j,k})$.

- Two matrices $A = (a_{j,k})$ and $B = (b_{j,k})$ in $M_{m,n}(\mathbb{R})$ are called equal if $a_{j,k} = b_{j,k}$ 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 > kA square matrix $A = (a_{j,k})$ is called lower triangular if $a_{j,k} = 0$ if j < kA 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}).
- Scalar Multiplication: If $A = (a_{j,k})$ is a matrix and α a scalar, 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, $A = (a_1, \dots, a_n)$ 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

$$c_{j,k} = \sum_{\ell=1}^n a_{j,\ell} b_{\ell k}.$$

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} .

$$\bullet A+B=B+A,$$

$$2 A + (B + C) = (A + B) + C,$$

$$(\mathbf{A} + \mathbf{B}) = \alpha \mathbf{A} + \alpha \mathbf{B},$$

$$(B+C) = AB + AC,$$

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

$$(\alpha\beta)A = \alpha(\beta A),$$

3
$$I_nA = A$$
 if $A \in M_{n,p}(\mathbb{R})$ and $BI_n = B$ if $B \in M_{m,n}(\mathbb{R})$.

Remarks

The multiplication operation of matrix is not commutative i.e. AB ≠ 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 A² = 0.

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

Theorem

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

$$(A+B)^T = A^T + B^T$$

$$(AB)^T = B^T A^T,$$

$$(A^T)^T = A.$$

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

Mongi BLEL Elementary Row Operations on Matrices

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. ($A \sim B$ 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: $R_{j,k}$
- The multiplication of the jth row by r ≠ 0 is indicated by: r · R_j.
- The addition of r times the jth row to the kth row is indicated by: rR_{j,k}.

Definition (Row Echelon Reduction)

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,
- 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:

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

Example

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

Example

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

$$\begin{array}{c} \frac{1}{7}R_2 \\ \xrightarrow{1}{7}R_2 \\ \xrightarrow{1}{7}R_2$$

``

Example

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

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

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

Fractions can be avoided as follows:

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

$$\xrightarrow{1R_{4,1},-1R_{4,2}} \begin{pmatrix} 7 & 14 & -14 & 0 & 40 \\ 0 & 7 & 0 & 0 & 16 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 0 & 7 & 26 \end{pmatrix} \xrightarrow{7R_{3,1},-2R_{2,1}} \begin{pmatrix} 7 & 0 & 0 & 0 & 29 \\ 0 & 7 & 0 & 0 & 16 \\ 0 & 0 & 2 & 0 & 3 \\ 0 & 0 & 0 & 7 & 26 \end{pmatrix}$$

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

Theorem

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

We say that a matrix A of order n is invertible if there is a square matrix B of order 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.

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

Theorem

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

$$(A_1,\ldots,A_k)^{-1}=A_k^{-1},\ldots,A_11^{-1}.$$

If A has an inverse, then (rA)⁻¹ = ¹/_rA⁻¹.
 If A has an inverse, then A^T has an inverse and (A^T)⁻¹ = (A⁻¹)^T.

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

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

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 $E = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 5 & 0 & 0 & 1 \end{pmatrix} = 5R_{1,3}I_3.$
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 the set of matrix $M_{m,n}(\mathbb{R})$, E an matrix elementary 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, the E has an inverse and its inverse is an 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 .
- There is a finite elementary matrix E_1, \ldots, E_m in $M_n(\mathbb{R})$ such that $A = E_1 \ldots E_m$.

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

Let [B|C] be the reduced row echelon form of the matrix [A|I] ∈ M_{n,2n}(ℝ).

2 If
$$B = I_n$$
, then $C = A^{-1}$.

③ If $B \neq I_n$, the matrix A is not invertible.

Example

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

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

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

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Example

The inverse matrix of the matrix
$$A = \begin{pmatrix} 1 & 3 & 2 & 1 \\ 2 & 3 & 3 & 1 \\ 3 & 3 & 4 & 2 \\ 1 & 1 & 1 & 1 \end{pmatrix}$$
.
$$\begin{bmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 2 & 3 & 3 & 1 & 0 & 1 & 0 & 0 \\ 3 & 3 & 4 & 2 & 0 & 0 & 1 & 0 \\ 1 & 1 & 1 & 1 & 0 & 0 & 0 & 1 \end{bmatrix}$$
$$(-2)R_{1,2,(-3)}R_{1,3} \begin{bmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 0 & -3 & -1 & -1 & -2 & 1 & 0 & 0 \\ 0 & -6 & -2 & -1 & -3 & 0 & 1 & 0 \\ 0 & -6 & -2 & -1 & 0 & -1 & 0 & 0 & 1 \end{bmatrix}$$

$$\begin{array}{c|c} (-1)R_{2,(-1)}R_{3} \\ \xrightarrow[(-1)R_{4}]{} \end{array} \begin{bmatrix} 1 & 3 & 2 & 12 \\ 0 & 3 & 1 & 1 \\ 0 & 6 & 2 & 1 \\ 0 & 2 & 1 & 0 \\ \end{array} \begin{vmatrix} 1 & 0 & 0 & -1 \\ 0 & 2 & 1 & 0 \\ 1 & 0 & 0 & -1 \\ \end{vmatrix} \begin{bmatrix} 1 & 3 & 2 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & -1 \\ -1 & 2 & -1 & 0 \\ 0 & 2 & 1 & 0 \\ \end{vmatrix} \begin{bmatrix} 1 & 3 & 2 & 1 \\ 0 & 0 & 0 \\ 0 & 1 & 0 & 1 \\ 0 & 0 & 0 & -1 \\ -1 & 2 & -1 & 0 \\ 0 & 2 & 1 & 0 \\ \end{vmatrix}$$

$$\begin{array}{c|c} (-2)R_{2,4} \\ \longrightarrow \end{array} \begin{bmatrix} 1 & 3 & 2 & 1 & | & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 1 & | & 1 & -1 & 0 & 1 \\ 0 & 0 & 0 & -1 & -1 & 2 & -1 & 0 \\ 0 & 0 & 1 & -2 & | & -1 & 2 & 0 & -3 \end{bmatrix} \\ \begin{array}{c|c} (1)R_{3,2,-1}R_3 \\ \longrightarrow \\ (-2)R_{3,4} \end{array} \begin{bmatrix} 1 & 3 & 2 & 1 & | & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 1 & -1 & 1 \\ 0 & 0 & 0 & 1 & | & 1 & -2 & 1 & 0 \\ 0 & 0 & 1 & 0 & | & 1 & -2 & 2 & -3 \end{bmatrix}$$

$$\stackrel{R_{3,4}}{\longrightarrow} \begin{bmatrix} 1 & 3 & 2 & 1 & 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 & 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & 0 & 1 & -2 & 2 & -3 \\ 0 & 0 & 0 & 1 & 1 & -2 & 1 & 0 \end{bmatrix}$$
$$\stackrel{(-3)R_{2,1},(-2)R_{3,1}}{\underset{(-1)R_{4,1}}{\longrightarrow}} \begin{bmatrix} 1 & 0 & 0 & 0 & | & -2 & 3 & -2 & 3 \\ 0 & 1 & 0 & 0 & 0 & 1 & -1 & 1 \\ 0 & 0 & 1 & 0 & | & 1 & -2 & 2 & -3 \\ 0 & 0 & 0 & 1 & | & 1 & -2 & 1 & 0 \end{bmatrix}$$

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