## 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  $a_{j,k}=b_{j,k}$  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  $M_n(\mathbb{R})$
- ullet A square matrix  $A=(a_{j,k})\in M_{n,n}(\mathbb{R})$  is called diagonal if

$$a_{j,k} = 0 \text{ if } j \neq k, \text{ example } A = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 3 \end{pmatrix}.$$

A square matrix  $A=(a_{j,k})\in M_{n,n}(\mathbb{R})$  is called upper triangular if  $a_{i,k}=0$  if j>k

A square matrix  $A = (a_{j,k}) \in M_{n,n}(\mathbb{R})$  is called lower triangular if  $a_{i,k} = 0$  if j < 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  $\alpha$  a scalar (real number), the scalar product of  $\alpha$  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  $a, b \in \mathbb{R}$ .

- $\mathbf{0} \ A + B = B + A$
- A + (B + C) = (A + B) + C
- **3** a(A + B) = aA + aB,
- (a+b)A = aA + bA,
- **6** (ab)A = a(bA),
- **1** If 0 is the null matrix in  $M_{m,n}(\mathbb{R})$ , then A+0=A.
- $I_mA=A$  and  $AI_n=A$ , If  $D\in M_{n,p}(\mathbb{R})$ ,  $E\in M_{p,q}(\mathbb{R})$  and  $F\in M_{r,m}(\mathbb{R})$ , then

- F(A+B) = FA + FB,

#### 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:  $A^T = (b_{j,k})$ , where  $b_{j,k} = a_{k,j}$ .

#### Theorem

Let  $A, B \in M_{m,n}(\mathbb{R})$  and  $C \in M_{n,p}(\mathbb{R})$ , then

- $(A + B)^T = A^T + B^T$ ,
- $(AC)^T = C^T A^T,$

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

## **Definition (The Elementary Row Operations)**

There are three 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:

- **1** 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:

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

- $\begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & 3 \\ 0 & 0 & 0 \end{pmatrix}$  is in row echelon form but is not reduced:
- $\begin{pmatrix} 1 & -1 & 2 \\ 0 & 1 & 5 \\ 3 & 0 & 0 \end{pmatrix}$  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  $I_n$ .
- $(A^{-1})^{-1} = A.$
- If A and B are invertible in  $M_n(\mathbb{R})$ , then  $(AB)^{-1} = B^{-1}A^{-1}$ .
- **3** If  $A_1, \ldots, A_k$  are invertible in  $M_n(\mathbb{R})$ , then

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

- **6** If A is invertible, then  $(rA)^{-1} = \frac{1}{r}A^{-1}$ , for all  $r \in \mathbb{R}^*$ .
- If A is invertible, then  $A^T$  is invertible 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  $l_3$ .

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  $[A|I] \in M_{n,2n}(\mathbb{R})$ .
- **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 
$$A = \begin{pmatrix} 1 & 3 & 2 & 1 \\ 2 & 3 & 3 & 1 \\ 3 & 3 & 4 & 2 \\ 1 & 1 & 1 & 1 \end{pmatrix}$$
.

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

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

$$(-1)R_{2,}(-1)R_{3} \\ \xrightarrow{(-1)R_{4}} \begin{bmatrix} 1 & 3 & 2 & 12 & 1 & 0 & 0 & 0 \\ 0 & 3 & 1 & 1 & 2 & -1 & 0 & 0 \\ 0 & 6 & 2 & 1 & 3 & 0 & -1 & 0 \\ 0 & 2 & 1 & 0 & 1 & 0 & 0 & -1 \end{bmatrix}$$

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

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