

welcome students welcome back to the series of lectures on matrices in the previous lecture we introduced the concept of multiplication of matrices and we saw some of the properties

so let us proceed further by doing some more properties on the multiplication of matrices first one matrix multiplication is associative that is for any three matrices a , b and c such that a and b are compatible for multiplying and b and c are compatible for multiplying then $a \cdot b \cdot c$ is equal to $a \cdot (b \cdot c)$

so let us prove this

so let a be an n by m matrix b be an m by r matrix and c be an r by s matrix

so this is possible because

so this is possible because of the given hypothesis

so this kind of choice for n and m , m and r and r and s is right

so this is the hypothesis that we have a and b are compatible for multiplying and similarly b and c are compatible for multiplying

so what you have is that a is an n by m matrix b is an m by r matrix and c is an r by s matrix

so let a equal to a_{ij} where $1 \leq i \leq n$ and $1 \leq j \leq m$, b equal to b_{ij} where $1 \leq i \leq m$ and $1 \leq j \leq r$ and finally c equal to c_{ij} where $1 \leq i \leq r$ and $1 \leq j \leq s$ now let us try to calculate $a \cdot b \cdot c$ is $a \cdot (b \cdot c)$ is this matrix b_{ij} dot with c_{ij} fine now if you multiply these two the resulting matrix will have the following thing k running from one to r , $b_{ik} \cdot c_{kj}$

so one should notice carefully over here right that these two are compatible therefore this makes sense which is equal to a_{ij} with this matrix whose entries are given by summation k running from one to r , $b_{ik} \cdot c_{kj}$ right now let us try to expand it out let us again multiply these two equal to the entry is going to be summation t running from one to m , a_{it}

so the remaining is going to have what you want is the a_{it} maybe if I am going to call the product of b and c as the matrix d with entries d_{ij}

so what I needed is d_{tj} right this is the tj th element I wanted

so where d_{tj} is the tj th entry in the matrix $b \cdot c$

so this is going to be equal to summation t running from one to m , a_{it} and d_{tj} let us write it down summation k running from one to r , $b_{tk} \cdot c_{kj}$ this is what I have which is equal to summation t running from 1 to m , summation k running from 1 to r , $a_{it} \cdot b_{tk} \cdot c_{kj}$ this is what I have finally after expanding all the brackets I have this

so the finally $a \cdot b \cdot c$ the ij th entry is given by this formula now let us try to calculate the other one $a \cdot (b \cdot c)$ which is going to be the product of matrices with entries a_{ij} times the product of times the matrix with entries b_{ij} times with c

so this we know by product rule the entries are given by summation k running from one to m , $a_{ik} \cdot b_{kj}$

so dot with c equal to let me write down summation k running from 1 to m , $a_{ik} \cdot b_{kj}$ these are the entries dot with c_{ij} which is going to be equal to the ij th element

so I will have to multiply let me just use the same thing summation over t running from one to r , I need the it th element

so summation t running from one to r

so the it th element is summation k running from one to m , $a_{ik} \cdot b_{kt}$ this is the it th element this whole thing multiplied with I will have to multiply it with the tj th element of this which is exactly the c_{tj} this is what I have which is equal to summation t equal to one to r , summation k equal to one to m , $a_{ik} \cdot b_{kt} \cdot c_{tj}$

$i k b k t c t g$ right now what you will have to notice is the following will have to notice that this is same as what we had the expression for $a \cdot b \cdot c$ so how to compare it

so what we will do in this case is let us interchange the roles of t and k or because they are just the dummy indices

so i will just write it as replace t by k and k by t k equal to one to r and t equal to one to m i have replaced k by t a $i t$ and t by k $b k t$ sorry $b t k$ yes and $c k j$ this is what i have now just look at the expression that we had last time and you can notice that this is exactly same as $a \cdot b \cdot c$ thus we have shown that the matrix multiplication is associative next one natural question that one will ask is about commutativity the truth is that matrix multiplication is non commutative in general

so in fact let us do an example let us look at an example for this let a equal to $1 \ 2 \ 3$ minus $4 \ 2 \ 5$ and b equal to $2 \ 4 \ 2$ three five one first let us try to compute $a \cdot b$ $a \cdot b$ equal to $1 \ 2 \ 3$ minus $4 \ 2 \ 5$ times this $b \ 2 \ 3 \ 4 \ 5 \ 2 \ 1$.

equal to one into two two minus two into four minus eight three into two six so plus x one into three minus two into five

so minus ten three into one plus three minus four into two minus eight two into four plus eight five into two ten plus ten minus four into three minus twelve two into five plus seven five into sorry plus ten plus five into one which is five the resulting matrix is $2 \ 8 \ 6$ plus 6 which is $0 \ 3 \ 10$ minus $7 \ 3$ which is minus four eight minus eight zero plus ten which is ten minus twelve plus ten which is minus two plus five which is three on the other hand let us try to compute $b \cdot a$ $b \cdot a$ equal to $2 \ 3 \ 4 \ 5 \ 2 \ 1$ times $1 \ 2 \ 3$ minus $4 \ 2 \ 5$ equal to 2 into 1 to 3 into minus 4 minus $12 \ 2$ into minus 2 which is minus $4 \ 3$ into $2 \ 6$

so plus $x \ 2$ into 3 which is $6 \ 5$ into three fifteen

so plus fifteen four into one five into minus four which is minus twenty four into minus two which is minus eight five into two ten four into three which is twelve five into five which is twenty five

so plus twenty five two into one two one into minus also minus four two into minus two which is minus four one into two which is two two into three which is six plus five one into five which is five the resulting matrix is two minus twelve which is minus ten minus four plus six which is minus which is two six plus fifteen which is twenty one four minus twenty which is minus sixteen minus $8 \ 10$ which is $2 \ 12$ plus 25 which is $37 \ 2$ minus 4 which is minus $2 \ 4$ plus 2 again minus $2 \ 6$ plus 5 which is 11 .

you can notice the following that $a \cdot b$ is a matrix of order two by two while $b \cdot a$ is a matrix of order three by three and also the entries of a and b cannot be matched

so once you have that these two are of matrices of different order these two cannot be compared therefore $a \cdot b$ is not equal to $b \cdot a$ a natural question is how about $n \times n$ square matrices of same order let us do look at another example let a equal to $1 \ 2 \ 3$ and 4 and let us choose b as five six seven and eight now let us try to compute $a \cdot b$ $a \cdot b$ which is $1 \ 2 \ 3 \ 4$ times $5 \ 6 \ 7 \ 8$ which is equal to one into five five seven into two fourteen

so plus fourteen one into six six two into eight which is sixteen three into five fifteen seven into four twenty eight 3 into 6 which is 18 plus 4 into 8 which is 32 the resulting matrix is $5 \ 14$ which is $19 \ 6$ plus 16 which is $22 \ 15$ plus 28 which is $43 \ 18$ plus 32 which is 50 .

now let us try to calculate $b \cdot a$ $b \cdot a$ equal to $5 \ 6 \ 7 \ 8$ times $1 \ 2 \ 3$ and 4 which is equal to 5 into $1 \ 5$ plus 6 into 3 which is 18 .

five into two ten six into four twenty four seven into one seven eight into three twenty four seven into two fourteen eight into four thirty two which is

equal to five plus eighteen which is twenty three ten plus twenty four which is thirty four 7 plus 24 which is 31 14 plus 32 which is 46 thus a b which is equal to 19 32 43 and 50 and you can notice that not even a single entry is equal to the entries of the matrix b a 23 34 31 and 46 which is same as right therefore a b is not equal to b a even when a and b are square matrices of same order the next one next property that matrices in general processes is the following

so for example if alpha and beta or any two scalars such that alpha dot beta when you multiply these two and if the resulting zero scalar then either alpha equal to zero or beta equal to zero one of these happens but this does not happen in the case of matrices

so let us look at a simple example where this fails

so let a equal to zero minus one zero two and b which is three five zero zero you have this you have these two now let us try to compute a b zero minus one zero two with the matrix three five zero zero going to be zero into three which is zero plus minus one into zero you will have zero zero into five you have zero minus one into zero

so it is again zero zero into three it is zero plus two into zero which is again zero zero into five it is zero plus two into zero will half zero

so the resulting matrix is just the zero matrix

so matrices although they look like as if they behave like real numbers or complex numbers they have their own set of properties that is they are highly non-commutative and similarly even if you have two non-zero matrices their product can lead to this 0 matrix now let us move on to the concept of what is known as or elementary row operations and row echelon matrices let us first begin with defining what is a row echelon matrix and then try to understand what is known as zero operations fine

so let us begin with the definition a matrix is called row reduced echelon right or a row echelon matrix if the following properties hold first one every zero row is below every non zero rho second one the leading coefficient what does it mean by a leading coefficient first non zero coefficient of every row is one well the third one a column which contains a leading non-zero entry contains the leading because the second one says that the leading coefficient should be one

so which contains the leading coefficient and one of a row right if you have a column which contains the leading coefficient one of a row has all the other coefficients equal to zero right

so you have three now the last condition fourth one suppose the matrix has r non zero rows that means that the remaining rows are zero right matrix has are nonzero rows if the leading nonzero entry leading non-zero entry of the ith row occurs in the k i th column then what can you say about k 1 k 2 k r then k 1 is strictly less than k 2 up to strictly less than k these are the four things that you need to define the notion of what is known as the row reduced echelon matrix now let us do some examples first one let us look at this one one zero two zero zero zero zero one zero the first condition says that every zero row is below every non zero row

so second row is a zero row but it is above a non zero row right the second row is above a non zero row the third row is non zero and because what we want is that every zero row should be below every non zero row and the second row which is a zero row is above a non zero row and hence not row reduced and not a row reduced echelon matrix right let us look at another example second one the same thing

so lets swap the second and third rows one zero two zero zero zero zero one zero

so you have zero here one zero one one two zero right right

so this is the matrix that you have one zero one zero two zero zero zero zero
so first one the zero row here is the last one which is below all the nonzero
other nonzero rows second one the first leading coefficient should be in every
row should be one which is the first non-zero in the first row this is the first
one first leading coefficient which is non-zero this year the first row you have
one which is fine but in the second one you have two

so the first leading coefficient or the first non zero coefficient in the
second row is two and hence not a row reduced echelon matrix let us look at
another example let us look at this one 1 one two zero one one zero zero c the
zero row which is the third one and it is below the other two zero rows or the
other two non zero rows the first leading coefficient in the first row is the
first element which is one and similarly for the second row it is the second
element which is again one but if you notice the third condition that you need
for a row reduced echelon matrix is that if wherever you have the first leading
coefficient then the other other entries of that column should be zero

so if you have one over here

so the other entries are zero here but you have one which is the leading
coefficient but then you have zero here but this is non zero right hence this is
not a row reduced etchalon matrix let us look at one more $0 \ 1 \ 2 \ 0 \ 3 \ 0$
zero zero five you have this

so the zero row which is the third row which is below all the other rows second
row

so the first leading coefficient is here in the first row and the first leading
coefficient is here in the second row all the all these are one and wherever you
have the leading coefficient the other entries in that column are zero you have
one in the first row second column and the other entries in that column are zero
and you have one in the first the first entry in the second row is one right and
the other entries are zero

so k one

so you have two non-zero rows

so what you wanted is the kth column the fourth condition k one is one in this
sorry two in this case which is the second column and k two in this case is one
therefore what you have is k two is less than k one therefore this is this is
not row reduced

so this matrix is not row reduced let us look at another example $1 \ 0 \ 2 \ 0 \ 1 \ 3 \ 0$
zero zero

so you can notice that this zero row the third row is below all the non zero
rows first thing second the leading coefficient or the first non zero
coefficient in both first and second row leading coefficients in both first and
second rows are just one right it is just one and therefore you are done the
third one that you wanted is that all the elements right

so the elements in a column containing a leading coefficient all the other
elements right in a column containing a leading coefficient or zero

so leading coefficient appears in first column and second column you can notice
that apart from this one the remaining two elements are zero last one k one
right the first one appears in the k one column or first column k one is one k
two here it is secant two

so k two is two

so therefore k one is less than k two

so thus this matrix is a row reduced h along matrix now the natural question
that one would like to ask at this stage is is the following question given a
matrix a is there any procedure to convert it into a row reduced echelon matrix
this is the question

so let me repeat the question given a matrix a is there any procedure to

convert it into a row reduced echelon matrix yes there exists a procedure and the procedure is to apply what are known as elementary operations or what are known as row elementary operations

so let us first discuss what these row elementary operations are there are three row elementary operations first one multiplying the i th row by a non zero scalar say λ

so will denote this by the i th row is replaced by λ times r_i lets do a simple example if you look at this matrix one two three four five six you just multiply the first row by two times of one what will you end up with you are multiplying the first row by two

so two into one it is two two into two it is four and two into three is six four five six this is what you have

so the new matrix two four six four five six is obtained from the first one by just multiplying the first row by the scalar two second one interchanging i th row and j through right this will denote it as the i th row and j th row are swapped or interchanged this is the notation that will have

so let us look at one example $\begin{pmatrix} 0 & 1 & 2 \\ 1 & 0 & 3 \\ 0 & 0 & 0 \end{pmatrix}$

so this is an example

so what is that that we are going to do we are just going to swap r_1 and r_2 and what will you have if you swap one zero three zero one two zero zero zero the third row elementary operation replace the i th row by the sum of i th row and μ multiple of j th row you are replacing the i th row by $r_i + \mu r_j$

so we are replacing the i th row by $r_i + \mu r_j$ this is what we are doing

so let us do an example for this the matrix that you have is $\begin{pmatrix} 1 & 2 & 0 & 0 \\ 0 & 0 & 1 & 3 \end{pmatrix}$ this is the matrix that we have now let us do the following r_1 is replaced by $r_1 + 2r_2$ this is what we have we are just multiplying two times r_2

so first one is r_1 is one one plus two times zero which is one two plus two times zero will end up with $2 \ 0$ plus two times one will end up with $2 \ 0$ plus two times three

so r_1 will end up with 6.

so $\begin{pmatrix} 0 & 0 & 1 & 3 \\ 1 & 2 & 0 & 0 \end{pmatrix}$ this is the one that we have right

so these are the 3 elementary operations that we are going to perform to obtain what is known as the row echelon matrix now what is the procedure that we will have to apply to get a row reduced echelon matrix from a given matrix

so procedure to obtain a row reduced echelon matrix from a given matrix

so the following are the steps

so let me just denote them by dots first step let me write it as step one because you will we may have to repeat certain steps again and again first thing that you will have to notice is that right every zero row is below every non zero that will have to verify

so if that is not the case apply interchange of rows to push down the zero rows to the end of the matrix

so once you do this what will happen by the end of this all the zero rows will be below every non-zero row now the second one step two find the first non zero column you will have to find the first non zero column in fact i should write it as from left right you will have to start from the left right

so let us suppose that the first non zero column that it is k one right k one is the first non zero column step three again apply interchange of rows to push up

so earlier we pushed down now we are pushing up to push up a row whose leading

non zero coefficient occurs in first non zero column column to the first row
so i want this to be in the first row if this coefficient is not one then what
will i do divide the first row by the leading non zero coefficient divide the
first row by the leading nonzero coefficient

so that the leading non zero coefficient becomes i want that to be one now step
four next apply the last elementary operation r_i replaced by $r_i + \mu$ times
 r_j for suitable values of i sorry j and in fact i should write it as μ and r
one right this should be r one for suitable values of i and μ

so that the first the first non zero column has non zero coefficients only in
the first row step five repeat steps two two four for the sub matrix obtained by
deleting the first row and first column until all the non zero rows are
exhausted right until you finish all the non zero rows keep applying this again
and again and again

so now let us do a simple example one one 1 2 1 1 2 3 this is the matrix that i
have

so what are those things that we will have to do first step look if there are
any zero rows and then apply interchange of rows to push them to the last one
now if you look at this matrix there are no zero rows and hence you do not have
to apply this first one second identify the first non-zero column which is the
first column itself and then make sure that look at the first non-zero
coefficient in that column where it appears the row in which it appears
again it is in the first row first column

so there is no problem

so the next thing that will have to do is make the

so it is again 1

so we do not have to divide we will have to do is look at the other entries
they are nonzero

so how to make it 0 replace r_2 by $r_2 + \text{minus one times } r_1$ right r_2
is replaced by $r_2 + \text{minus one times } r_1$

so first row is kept as it is second row $r_2 + \text{minus one times } r_1$

so you will have zero here r_2 which is two plus minus one which is one one
plus minus two which is minus one and then the last one again you replace r_3
three by $r_3 + \text{minus one times } r_1$ you will have zero

so again you will have one

so you will have three minus two which is one now what you do you look at this
sub matrix one minus one one look at this sub matrix and then do the same
operations you do not have any nonzero things non zero rows and well you will
have to look at the first non zero column which is this and the first nonzero
coefficient is this one which is again one

so let us not bother

so we will have to convert the other things

so what i will do replace r_1 by $r_1 - \text{minus one times } r_2$

so i will have zero one minus one as it is i am just converting r_1 $r_1 - \text{minus one}$
minus minus one into zero which is like i will have one one minus minus one my
one minus one which is zero two minus minus one into minus one which is one oh i
will have to write it as plus psi it should be plus right

so two plus one which is three yeah again here last one r_3 is replaced by
 $r_3 + \text{minus one times } r_2$ right

so r_3

so i want this to be zero

so i will have zero here

so one minus one which is zero one plus minus one into one which is two

so i will have finally this is the one that i am the sub matrix which is a one
by one matrix right

so this is only non zero coefficient and what i have is i should make this into one

so replace the last one is r three is replaced by one by two times r three i have other things one zero three zero one minus one zero zero one i will have to make the other two elements zero which is minus one and three

so let me just convert them into zeros

so what i will do is i will replace r one by r one plus minus three into r three

so what will i end up with i will have one zero zero and similarly i will replace r two by r two plus r three just r two plus r three

so what will i end up with i will just end up with zero one zero zero this is the thing that i have right thus the row reduced echelon matrix obtained after applying the procedure or the algorithm to the matrix one one two 1 2 1 1 2 3 is just the identity matrix and with this let me stop this lecture thank you all you