

TYPES OF MATRICES

Tuesday, October 5, 2021 8:22 PM

MATRICES

DEFINITION: A system of mn elements (not necessarily distinct) arranged in a rectangular formation of m rows and n columns enclosed by a pair of square brackets is called as m by n matrix or a matrix of order m by n ; which is written as $m \times n$ matrix and usually denoted by capital letters.

The matrix can also be expressed in the form: $A = [a_{ij}]_{m \times n}$ where a_{ij} is the element of i^{th} row and j^{th} column, written as $(i, j)^{th}$ element of the matrix A , $i = 1, 2, 3, \dots, m$; $j = 1, 2, 3, \dots, n$.

TYPES OF MATRICES:

1. **Square Matrix:** In a matrix when the number of rows is same as the number of columns (i.e. $m = n$) then the matrix is called a **square matrix of order n** . (Sometimes it is also called an n – rowed matrix).

In a square matrix the element a_{ij} , where $i = j$, is called a **diagonal element**, i.e., $a_{11}, a_{22}, a_{33}, \dots, a_{nn}$ are diagonal elements.

Trace of a Matrix: The sum of the diagonal elements of a square matrix A is called the **trace of A** .

If $A = [a_{ij}]_{n \times n}$, then trace of $A = \sum_{i=1}^n a_{ii} = a_{11} + a_{22} + \dots + a_{nn}$

A determinant of a square matrix is such that its elements are same as the corresponding place of a square matrix A , and is denoted by $|A|$ (read as determinant of A). The determinant of A has a numerical value whereas the matrix A is just the arrangement of elements in rows and columns.

Singular Matrix and Non - Singular Matrix: $A = [a_{ij}]_{n \times n}$ is a given square matrix. If the determinant of A is zero then A is called a singular matrix. i.e., A is singular if and only if $|A| = 0$ and if $|A| \neq 0$ then A is said to be non – singular

2. **Row Matrix:** If a matrix has only one row (i.e., $m = 1$) and any number of columns, then it is called a row matrix or a row – vector which can be expressed as $A = [a_{11} \ a_{12} \ a_{13} \ \dots \ a_{1n}]_{1 \times n}$

3. **Column Matrix:** A matrix having only one column (i.e., $n = 1$) and any number of rows is called a column

matrix or a column – vector and can be expressed as $A = \begin{bmatrix} a_{11} \\ a_{21} \\ a_{31} \\ \vdots \\ a_{m1} \end{bmatrix}_{m \times 1}$

4. **Zero or Null Matrix:** A matrix, rectangular or square, whose all elements are zero, is called zero matrix or null matrix and is denoted by O .

5. **Triangular Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$, if the element $a_{ij} = 0$ for $i > j$, is called **upper triangular matrix** and if the element $a_{ij} = 0$ for $i < j$, is called **lower triangular matrix**.

6. **Diagonal Matrix:** A square matrix, in which all elements except the diagonal elements are zero, is called a diagonal matrix and it is denoted by D .

Thus the matrix $D = [a_{ij}]_{n \times n}$ is called a diagonal matrix, if $a_{ij} = 0$ for $i \neq j$.

If $d_1, d_2, d_3, \dots, d_n$ are diagonal elements then the diagonal matrix may be expressed as $D = \text{diag} \{d_1, d_2, d_3, \dots, d_n\}$

7. **Scalar Matrix:** If in a diagonal matrix all diagonal elements are equal then it is called a scalar matrix. i.e., $a_{11} = a_{22} = a_{33} = \dots = a_{nn} = k$, where k is any scalar.

8. **Unit or Identity Matrix:** If in a diagonal matrix all diagonal elements are unity then it is called a unit or identity matrix of order n . i.e., $a_{11} = a_{22} = a_{33} = \dots = a_{nn} = 1$, and it is denoted by I_n .

8. **Unit or Identity Matrix:** If in a diagonal matrix all diagonal elements are unity then it is called a unit or identity matrix of order n. i.e., $a_{11} = a_{22} = a_{33} = \dots = a_{nn} = 1$, and it is denoted by I_n .

9. **Transpose of a Matrix:** Let $A = [a_{ij}]_{m \times n}$ be a given $m \times n$ matrix. A matrix obtained by interchanging rows & columns of A, is called a transpose of the matrix A and is denoted by A' or A^T . Thus $A^T = [a_{ji}]_{n \times m}$

10. **Symmetric Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$ if $a_{ij} = a_{ji}$ for all i and j, then it is called symmetric matrix. i.e., The matrix A is symmetric if and only if $A = A^T$.

$A^t = A$
 $a_{ij} = a_{ji}$

For example, (i) $A = \begin{bmatrix} a & h & g \\ h & b & f \\ g & f & c \end{bmatrix}$ (ii) $B = \begin{bmatrix} 1 & 3 & -2 \\ 3 & 4 & 5 \\ -2 & 5 & 6 \end{bmatrix}$

11. **Skew - Symmetric Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$ if $a_{ij} = -a_{ji}$ for all i and j, then it is called a skew symmetric matrix. i.e., The matrix A is skew symmetric if and only if $A = -A^T$

$a_{ij} = -a_{ji}$
 $A^t = -A$
 $a_{ii} = -a_{ii}$
 $2a_{ii} = 0$
 $\Rightarrow a_{ii} = 0$

From the definition, it follows that for diagonal elements $a_{ii} = -a_{ii} \Rightarrow 2a_{ii} = 0$ or $a_{ii} = 0$ for all i. i.e., diagonal elements of skew - symmetric matrix are all zero.

For example: $A = \begin{bmatrix} 0 & 7 & -2 \\ -7 & 0 & 4 \\ 2 & -4 & 0 \end{bmatrix}$ is a skew symmetric matrix.

12. **Conjugate of a Matrix:** $A = [a_{ij}]_{n \times n}$ is a given m by n matrix with some of its elements being complex numbers. A matrix obtained from the given matrix A on replacing its elements by the corresponding conjugate complex numbers is called the conjugate of A and is denoted by \bar{A} .

For example: If $A = \begin{bmatrix} 1+2i & 3-5i & -7 \\ -4i & 6 & 9+i \end{bmatrix}$ then $\bar{A} = \begin{bmatrix} 1-2i & 3+5i & -7 \\ 4i & 6 & 9-i \end{bmatrix}$

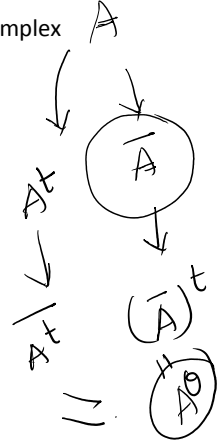
Note: If A is a matrix over the field of real numbers, then obviously \bar{A} coincides with A.

13. **Transposed Conjugate of a Matrix:** The transpose of the conjugate of a given matrix A is called transposed conjugate of A and is denoted by A^θ or A^*

For example: If $A = \begin{bmatrix} 1+2i & 3-5i & -7 \\ -4i & 6 & 9+i \end{bmatrix}_{2 \times 3}$ then $\bar{A} = \begin{bmatrix} 1-2i & 3+5i & -7 \\ 4i & 6 & 9-i \end{bmatrix}_{2 \times 3}$

$\therefore A^\theta = \begin{bmatrix} 1-2i & 4i \\ 3+5i & 6 \\ -7 & 9-i \end{bmatrix}_{3 \times 2}$

Obviously the conjugate of the transpose of A is same as the transpose of the conjugate of A. i.e., $A^\theta = (\bar{A})^T = \overline{(A^T)}$



14. **Hermitian Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$, if $a_{ij} = \bar{a}_{ji}$ for all i and j, then it is called a Hermitian matrix, i.e., The matrix A is Hermitian if and only if $A = A^\theta$.

$a_{ij} = \bar{a}_{ji}$
 $A^\theta = A$
 $a_{ii} = \bar{a}_{ii}$

If A is Hermitian matrix, then for all diagonal elements, we have $a_{ii} = \bar{a}_{ii}$ for all i, by definition.

Let $a_{ii} = x + iy$, then $a_{ii} = \bar{a}_{ii} \Rightarrow x + iy = x - iy \Rightarrow iy = -iy \Rightarrow 2iy = 0$ i.e The imaginary part is zero. $\therefore a_{ii}$ is real for all i.

Thus every diagonal element of a Hermitian matrix must be real.

For example: (i) $A = \begin{bmatrix} a & b-ic \\ b+ic & d \end{bmatrix}$ (ii) $B = \begin{bmatrix} 1 & 2+3i & 4-5i \\ 2-3i & 0 & 3+4i \\ 4+5i & 3-4i & 2 \end{bmatrix}$

$a_{ij} = \bar{a}_{ji}$
 $A^\theta = A$

Note: A Hermitian matrix over the field of real numbers is nothing but a real symmetric matrix

15. **Skew - Hermitian Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$ if $a_{ij} = -\bar{a}_{ji}$ for all i and j, then it is called a

Note: A Hermitian matrix over the field of real numbers is nothing but a real symmetric matrix

$$A^{\theta} = -A$$

$$a_{ij} = -\overline{a_{ji}}$$

15. **Skew – Hermitian Matrix:** In a square matrix $A = [a_{ij}]_{n \times n}$, if $a_{ij} = -\overline{a_{ji}}$ for all i and j , then it is called a skew – Hermitian matrix, i.e., The matrix A is skew – Hermitian if and only if $A = -A^{\theta}$.

If A is skew – Hermitian matrix, then for all diagonal elements, we have $a_{ii} = -\overline{a_{ii}}$ for all i , by definition. i.e., $a_{ii} + \overline{a_{ii}} = 0$ for all i .
Let $a_{ii} = x + iy$ then $a_{ii} + \overline{a_{ii}} = 0 \Rightarrow (x + iy) + (x - iy) = 0 \Rightarrow 2x = 0$
i.e., The real part is zero. i.e., a_{ii} must be either zero or purely imaginary number.

Thus the diagonal of a skew – Hermitian matrix must be either zero or purely imaginary number.

Symm
For example: (i) $A = \begin{bmatrix} 1+2i & 3i \\ -1+2i & 3i \end{bmatrix}$ (ii) $B = \begin{bmatrix} 2+i & 0 \\ -2i & 3+2i \end{bmatrix}$

skew Symm
 $a_{ij} = -\overline{a_{ji}}$
 $A^t = -A$
All diagonal elements are zero

Hermitian
 $A^{\theta} = A$
All diagonal elements are real

Skew Hermitian
 $a_{ij} = -\overline{a_{ji}}$
 $A^{\theta} = -A$
All diagonal elements are purely imaginary or zero.

OPERATIONS ON MATRICES:

1. **Equality of Two Matrices:** Two matrices $A = [a_{ij}]$ and $B = [b_{ij}]$ are said to be equal if

- (i) They are of the same size, i.e A and B have same order.
- (ii) $a_{ij} = b_{ij}$ for all the values of i and j .

Thus, $\begin{bmatrix} a & b & c \\ d & e & f \end{bmatrix} = \begin{bmatrix} 3 & 4 & 5 \\ 2 & -1 & 0 \end{bmatrix}$ Then, $a = 3, b = 4, c = 5, d = 2, e = -1, f = 0$

2. **Summation and Subtraction of Matrices:** Let $A = [a_{ij}]$ and $B = [b_{ij}]$ be two matrices of same order $m \times n$, then their sum(or difference), denoted by $A + B$ (or $A - B$), is defined to be the matrix of the same order $m \times n$ obtained by adding(or subtracting) the corresponding elements of A and B .

Thus $A \pm B = [a_{ij} \pm b_{ij}]_{m \times n}$

For example, If $A = \begin{bmatrix} 1 & 0 & -3 \\ 5 & 4 & 6 \end{bmatrix}_{2 \times 3}$ and $B = \begin{bmatrix} 3 & 4 & 5 \\ 2 & -1 & 0 \end{bmatrix}_{2 \times 3}$

then $A + B = \begin{bmatrix} 4 & 4 & 2 \\ 7 & 3 & 6 \end{bmatrix}_{2 \times 3}$ and $A - B = \begin{bmatrix} -2 & -4 & -8 \\ 3 & 5 & 6 \end{bmatrix}_{2 \times 3}$

3. **A scalar Multiple of a Matrix:** Let $A = [a_{ij}]$ be a matrix of order $m \times n$ and k be any scalar.

A matrix obtained from A by multiplying each of its elements by k is called the scalar multiple of A by k and is denoted by kA . Thus $kA = [ka_{ij}]_{m \times n}$

For example, If $A = \begin{bmatrix} 7 & 3 & 6 \\ 1 & 0 & -2 \end{bmatrix}_{2 \times 3}$ and $k = 3, kA = \begin{bmatrix} 21 & 9 & 18 \\ 3 & 0 & -6 \end{bmatrix}_{2 \times 3}$

4. **Multiplication of Two Matrices:** The product AB of two matrices $A = [a_{ij}]$ and $B = [b_{ij}]$ exists if and only if the number of columns in A is equal to the number of rows in B .

Thus two matrices $A = [a_{ij}]$ and $B = [b_{ij}]$ are said to be conformable for multiplication if A is of order $m \times p$ and B is of order $p \times n$. Then the product $AB = [c_{ij}]$ is a matrix of order $m \times n$, where

$$c_{ij} = a_{i1} \cdot b_{1j} + a_{i2} \cdot b_{2j} + a_{i3} \cdot b_{3j} + \dots + a_{ip} \cdot b_{pj} = \sum_{k=1}^p a_{ik} \cdot b_{kj}, \text{ the } (i, j)^{th} \text{ element of } AB$$

For instance, $A = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix}_{3 \times 3}$ and $B = \begin{bmatrix} b_{11} & b_{12} \\ b_{21} & b_{22} \\ b_{31} & b_{32} \end{bmatrix}_{3 \times 2}$

then $C = AB = \begin{bmatrix} a_{11} \cdot b_{11} + a_{12} \cdot b_{21} + a_{13} \cdot b_{31} & a_{11} \cdot b_{12} + a_{12} \cdot b_{22} + a_{13} \cdot b_{32} \\ a_{21} \cdot b_{11} + a_{22} \cdot b_{21} + a_{23} \cdot b_{31} & a_{21} \cdot b_{12} + a_{22} \cdot b_{22} + a_{23} \cdot b_{32} \\ a_{31} \cdot b_{11} + a_{32} \cdot b_{21} + a_{33} \cdot b_{31} & a_{31} \cdot b_{12} + a_{32} \cdot b_{22} + a_{33} \cdot b_{32} \end{bmatrix}$

$$\text{then } C = AB = \begin{bmatrix} [u_{31} \ u_{32} \ u_{33}]_{3 \times 3} & [v_{31} \ v_{32}]_{3 \times 2} \\ a_{11} \cdot b_{11} + a_{12} \cdot b_{21} + a_{13} \cdot b_{31} & a_{11} \cdot b_{12} + a_{12} \cdot b_{22} + a_{13} \cdot b_{32} \\ a_{21} \cdot b_{11} + a_{22} \cdot b_{21} + a_{23} \cdot b_{31} & a_{21} \cdot b_{12} + a_{22} \cdot b_{22} + a_{23} \cdot b_{32} \\ a_{31} \cdot b_{11} + a_{32} \cdot b_{21} + a_{33} \cdot b_{31} & a_{31} \cdot b_{12} + a_{32} \cdot b_{22} + a_{33} \cdot b_{32} \end{bmatrix}_{3 \times 2}$$

For example: If $A = \begin{bmatrix} 7 & -3 & 6 \\ 5 & 4 & -1 \\ 2 & 1 & 3 \end{bmatrix}_{3 \times 3}$ and $B = \begin{bmatrix} 3 & 4 \\ 2 & -1 \\ 5 & 7 \end{bmatrix}_{3 \times 2}$

then $AB = \begin{bmatrix} 21 - 6 + 30 & 28 + 3 + 42 \\ 15 + 8 - 5 & 20 - 4 - 7 \\ 6 + 2 + 15 & 8 - 1 + 21 \end{bmatrix}_{3 \times 2} = \begin{bmatrix} 45 & 73 \\ 18 & 9 \\ 23 & 28 \end{bmatrix}_{3 \times 2}$

- Note:**
- (i) Whenever the matrix AB exists, it is not necessary that BA should also exist
 - (ii) Whenever the matrices AB and BA both exist, it is not necessary that $AB = BA$.
 - (iii) $AB = O$ does not necessarily mean $A = O, B = O$
 - (iv) $AB = AC$ does not necessarily mean $B = C$

Theorems on Trace of A Matrix:

Let A and B be two square matrices of order n and k be a scalar, then

- (i) Trace of $(kA) = k(\text{Trace of } A)$
- (ii) Trace of $(A + B) = (\text{Trace of } A) + (\text{Trace of } B)$
- (iii) Trace of $(AB) = \text{Trace of } (BA)$

Theorems on Transposes and Transposed Conjugates Of Matrices:

Theorem: If A^T and B^T be the transposes of A and B respectively, then

- (i) $(A^T)^T = A$
- (ii) $(A + B)^T = A^T + B^T$, A and B being of the same size;
- (iii) $(kA)^T = kA^T$, k is any scalar.
- (iv) $(AB)^T = B^T A^T$, A and B being conformable for multiplication.
- (v) $(ABC)^T = C^T B^T A^T$

Theorem: If \bar{A} and \bar{B} be the conjugates of A and B respectively, then

- (i) $\overline{(\bar{A})} = A$
- (ii) $\overline{(A + B)} = \bar{A} + \bar{B}$, A and B being of the same size
- (iii) $\overline{(kA)} = \bar{k} \bar{A}$, k being any scalar
- (iv) $\overline{(AB)} = \bar{A} \bar{B}$, A and B being conformable for multiplication.

Theorem: If A^θ and B^θ be the transposed conjugate matrices of A and B respectively, then

- (i) $(A^\theta)^\theta = A$
- (ii) $(A + B)^\theta = A^\theta + B^\theta$, A and B being of the same size
- (iii) $(kA)^\theta = \bar{k} A^\theta$, k is any scalar
- (iv) $(AB)^\theta = B^\theta A^\theta$, A and B being conformable for multiplication.

THEOREMS ON SYMMETRIC AND HERMITIAN MATRICES:

Proof: Let A be any square matrix

Theorem (1): Show that every square matrix can be uniquely expressed as the sum of a symmetric matrix and a skew-symmetric matrix.

$$\text{let } A = \frac{1}{2}(A + A^t) + \frac{1}{2}(A - A^t)$$

$$= P + Q$$

Tpt P is symmetric ie $P^t = P$

$$\dots \text{L.H.S.} = \frac{1}{2}(A^t + (A^t)^t)$$

$AB = O$
 $A = O$ or $B = O$
 \times
 $A \neq O, B \neq O$
 but $AB = O$
 $A = \begin{bmatrix} 1 & 0 \\ 0 & 0 \end{bmatrix} \neq O$
 $B = \begin{bmatrix} 0 & 0 \\ 0 & 1 \end{bmatrix} \neq O$
 $AB = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

Let P is symmetric \therefore

$$P^t = \left[\frac{1}{2} (A + A^t) \right]^t = \frac{1}{2} (A^t + (A^t)^t) \\ = \frac{1}{2} (A^t + A) = \frac{1}{2} (A + A^t) = P$$

Let Q is skew symmetric i.e. $Q^t = -Q$

$$Q^t = \left[\frac{1}{2} (A - A^t) \right]^t = \frac{1}{2} (A^t - (A^t)^t) \\ = \frac{1}{2} (A^t - A) = -\frac{1}{2} (A - A^t) = -Q$$

$\therefore A = P + Q$ where P is symmetric and Q is skew symmetric

To prove uniqueness

Let $A = R + S$ where R is symmetric and S is skew symmetric

$$\therefore R^t = R \quad \& \quad S^t = -S$$

$$\text{Now } A + A^t = (R + S) + (R + S)^t \\ = R + S + R^t + S^t \\ = R + S + R - S \\ = 2R$$

$$\therefore R = \frac{1}{2} (A + A^t) = P$$

$$A - A^t = (R + S) - (R + S)^t = (R + S) - (R^t + S^t) \\ = (R + S) - (R - S) = 2S$$

$$\therefore S = \frac{1}{2} (A - A^t) = Q$$

Hence, the representation $A = P + Q$ is unique.

Hence proved.

Hence proved -

Theorem (2): Show that every square matrix can be uniquely expressed as the sum of a Hermitian matrix and a Skew-Hermitian matrix. (H.W.)

Proof :- Let A be any square matrix

$$\text{let } A = \frac{1}{2}(A+A^{\theta}) + \frac{1}{2}(A-A^{\theta})$$
$$= P + Q$$

Tpt P is Hermitian & Q is skew-Hermitian

11/15/2021 1:15 PM

Theorem (3): Show that every square matrix A can be uniquely expressed as $P + iQ$ where P and Q are Hermitian matrices

Proof :- Let A be any square matrix

$$\text{let } A = \frac{1}{2}(A+A^{\theta}) + i \left[\frac{1}{2i}(A-A^{\theta}) \right]$$
$$= P + iQ$$

where $P = \frac{1}{2}(A+A^{\theta})$, $Q = \frac{1}{2i}(A-A^{\theta})$

Tpt P is Hermitian ie $P^{\theta} = P$

$$P^{\theta} = \left[\frac{1}{2}(A+A^{\theta}) \right]^{\theta} = \frac{1}{2}(A+A^{\theta})^{\theta} = \frac{1}{2}(A^{\theta} + (A^{\theta})^{\theta})$$
$$= \frac{1}{2}(A+A^{\theta}) = P$$

Tpt Q is Hermitian, $Q^{\theta} = Q$

$$Q^{\theta} = \left[\frac{1}{2i}(A-A^{\theta}) \right]^{\theta} = \frac{1}{-2i}(A-A^{\theta})^{\theta}$$

(taking conjugate of $\frac{1}{2i}$)

$$\frac{1}{2i}(A^{\theta} - A)$$

$$= \frac{1}{2i}(A-A^{\theta}) = Q$$

$\therefore A = P + iQ$ where P & Q both are Hermitian.

To prove uniqueness, we assume that
 $A = R + iS$ where R & S are Hermitian

$$A + A^{\theta} = (R + iS) + (R + iS)^{\theta} = (R + iS) + (R^{\theta} - iS^{\theta}) \\ = (R + iS) + (R - iS) = 2R$$

$$\therefore R = \frac{1}{2} (A + A^{\theta}) = P$$

$$\text{Also, } A - A^{\theta} = (R + iS) - (R + iS)^{\theta} = (R + iS) - (R^{\theta} - iS^{\theta}) \\ = (R + iS) - (R - iS) = 2iS$$

$$\therefore S = \frac{1}{2i} (A - A^{\theta}) = Q$$

Hence the representation is unique.

Theorem (4): Prove that every Hermitian matrix A can be written as $A = B + iC$ where B is real symmetric and C is real skew-symmetric.

Proof :- let A be any Hermitian matrix
 Then $A^{\theta} = A$ ——— (1)

$$\text{let } A = \frac{1}{2} (A + \bar{A}) + i \left[\frac{1}{2i} (A - \bar{A}) \right] = B + iC$$

We know that if $z = x + iy$ is a complex number then $\frac{1}{2} (z + \bar{z})$ and $\frac{1}{2i} (z - \bar{z})$ both are real

$\therefore B$ & C both are real matrices

Now we show that B is symmetric and C is skew symmetric.

$$B^t = \left[\frac{1}{2} (A + \bar{A}) \right]^t = \frac{1}{2} (A^t + (\bar{A})^t) = \frac{1}{2} (A^t + A^{\theta})$$

$$\text{from (1)} \rightarrow \underline{A^{\theta} = A} \Rightarrow \overline{(A^t)} = A \Rightarrow \underline{A^t = \bar{A}}$$

$$\therefore B^t = \frac{1}{2} (\bar{A} + A) = B \quad \therefore B \text{ is symmetric}$$

$$C^t = \left[\frac{1}{2i} (A - \bar{A}) \right]^t = \frac{1}{2i} (A^t - (\bar{A})^t) = \frac{1}{2i} (A^t - A^{\bar{t}})$$

$$= \frac{1}{2i} (\bar{A} - A) = -\frac{1}{2i} (A - \bar{A}) = -C$$

$\therefore C$ is skew symmetric

$\therefore A = B + iC$ where B is real symmetric

and C is real skew symmetric

uniqueness part (h.w.)

Theorem (5): Prove that every Skew-Hermitian matrix A can be written as $B + iC$ where, B is real skew-symmetric and C is real symmetric matrix.

Let A be any skew-Hermitian matrix

$$\therefore \underline{A^t} = -A \quad \text{--- (1)}$$

$$\text{Let } A = \frac{1}{2} (A + \bar{A}) + i \left[\frac{1}{2i} (A - \bar{A}) \right]$$

$$= B + iC$$

h.w.

SOME SOLVED EXAMPLES:

1. If A is symmetric matrix, then prove that A^n is also symmetric. Is this result valid if A is skew-symmetric?

Proof:- Let A be symmetric matrix

$$\therefore A^t = A$$

TPT A^n is symmetric ie $(A^n)^t = A^n$

$$(A^n)^t = (A A A \dots A)^t \quad \left[(AB)^t = B^t A^t \right]$$

n times

$$= A^t A^t A^t \dots A^t = A A A \dots A \quad (A^t = A)$$

n times.

$$(A^n)^t = A^n \quad \therefore A^n \text{ is symmetric.}$$

Now if A is skew symmetric i.e. $A^t = -A$

$$\begin{aligned} (A^n)^t &= (A \cdots A)^t = A^t A^t A^t \cdots A^t \\ &\quad \text{n times} \qquad \qquad \qquad \text{n times} \\ &= (-A)(+A) \cdots (-A) = (-1)^n A^n \\ &\quad \qquad \qquad \qquad \qquad \qquad \text{n times} \end{aligned}$$

$$\therefore (A^n)^t = (-1)^n A^n$$

If n is even $(A^n)^t = A^n \Rightarrow A^n$ is symmetric

If n is odd $(A^n)^t = -A^n \Rightarrow A^n$ is skew-symm.

2. If A and B are Hermitian matrices then prove that $(AB + BA)$ is Hermitian and $(AB - BA)$ is skew-Hermitian.

Proof :- A and B are Hermitian

$$\therefore A^0 = A \quad \text{and} \quad B^0 = B$$

To prove $(AB + BA)$ is Hermitian i.e. $(AB + BA)^0 = AB + BA$

$$\begin{aligned} (AB + BA)^0 &= (AB)^0 + (BA)^0 = B^0 A^0 + A^0 B^0 \\ &= BA + AB = AB + BA \end{aligned}$$

$\therefore AB + BA$ is Hermitian

Similarly we can prove that $AB - BA$ is skew-Hermitian (H.w.)

3. If A is any square matrix, then show that $A + A^t$ is symmetric and $A - A^t$ is skew-symmetric H.w.

$$(A + A^t)^t = A^t + (A^t)^t = A + A^t \rightarrow \text{Symm.}$$

$$\begin{aligned} (A - A^t)^t &= A^t - (A^t)^t = A^t - A = -(A - A^t) \\ &\rightarrow \text{Skew-Symm.} \end{aligned}$$

4. If A is a Hermitian matrix, show that iA is skew-Hermitian and if A is a skew-Hermitian matrix then show that iA is Hermitian.

Proof :- Let A be Hermitian $\Rightarrow A^\theta = A$

$$(iA)^\theta = -iA^\theta = -iA \Rightarrow iA \text{ is skew Hermitian}$$

Similarly, we can prove the other part

5. Show that the matrix $B^T A B$ is symmetric or skew-symmetric accordingly when A is symmetric or skew-symmetric matrix.

Soln :- (i) Let A be symmetric matrix

$$\text{Then } A^t = A$$

$$\text{Now } (B^t A B)^t = B^t A^t (B^t)^t = B^t A B$$

$$\Rightarrow B^t A B \text{ is symmetric}$$

(ii) If A is skew symmetric

$$\text{Then } A^t = -A$$

$$\text{Now } (B^t A B)^t = B^t A^t (B^t)^t = B^t (-A) B$$

$$= - (B^t A B)$$

$$\therefore B^t A B \text{ is skew symmetric}$$

6. If A and B are symmetric matrices, then show that AB is symmetric if and only if A and B commute

$$\xrightarrow{\text{}} \underline{AB=BA}$$

Proof :- It is given that A & B are symmetric

$$\therefore A = A^t \text{ and } B = B^t$$

(I) If A & B commute i.e. $AB = BA$

Then $(AB)^t$ is symmetric

$$(AB)^t = B^t A^t = BA = AB \Rightarrow AB \text{ is Symm.}$$

(II) Conversely, let AB be symmetric then
To prove that A and B commute

$$\text{we have } AB = (AB)^t$$

$$\therefore AB = B^t A^t$$

$$\therefore AB = BA \Rightarrow A \text{ \& B commute.}$$

7. Express the matrix $\begin{bmatrix} 1 & 6 & 6 \\ -2 & -2 & -3 \\ 2 & 7 & 5 \end{bmatrix}$ as the sum of symmetric and skew-symmetric matrices

Solⁿ:- $A = \begin{bmatrix} 1 & 6 & 6 \\ -2 & -2 & -3 \\ 2 & 7 & 5 \end{bmatrix}$

Let $A = P + Q$ where $P = \frac{1}{2}(A + A^t)$

$$Q = \frac{1}{2}(A - A^t)$$

$$\therefore A^t = \begin{bmatrix} 1 & -2 & 2 \\ 6 & -2 & 7 \\ 6 & -3 & 5 \end{bmatrix}$$

$$\therefore P = \frac{1}{2}(A + A^t) = \frac{1}{2} \left\{ \begin{bmatrix} 1 & 6 & 6 \\ -2 & -2 & -3 \\ 2 & 7 & 5 \end{bmatrix} + \begin{bmatrix} 1 & -2 & 2 \\ 6 & -2 & 7 \\ 6 & -3 & 5 \end{bmatrix} \right\}$$

$$= \begin{bmatrix} 1 & 2 & 4 \\ 2 & -2 & 2 \\ 4 & 2 & 5 \end{bmatrix} \text{ which is symmetric}$$

$$Q = \frac{1}{2}(A - A^t) = \frac{1}{2} \left\{ \begin{bmatrix} 1 & 6 & 6 \\ -2 & -2 & -3 \\ 2 & 7 & 5 \end{bmatrix} - \begin{bmatrix} 1 & -2 & 2 \\ 6 & -2 & 7 \\ 6 & -3 & 5 \end{bmatrix} \right\}$$

$$= \begin{bmatrix} 0 & 4 & 2 \\ -4 & 0 & -5 \\ -2 & 5 & 0 \end{bmatrix} \text{ which is skew symmetric}$$

8. Express the matrix $\begin{bmatrix} 3+4i & 1-i & 2+3i \\ 1+i & 4-5i & 1 \\ 5 & 3 & 3-i \end{bmatrix}$ as the sum of Hermitian and skew-Hermitian matrices

Theorem-2, $A = \frac{1}{2}(A + A^H) + \frac{1}{2}(A - A^H)$

$$A = \begin{bmatrix} 3+4i & 1-i & 2+3i \\ 1+i & 4-5i & 1 \\ 5 & 3 & 3-i \end{bmatrix}$$

$$A^t = \begin{bmatrix} 3+4i & 1+i & 5 \\ 1-i & 4-5i & 3 \\ 2+3i & 1 & 3-i \end{bmatrix}$$

$$A^{\theta} = \overline{A^t} = \begin{bmatrix} 3-4i & 1-i & 5 \\ 1+i & 4+5i & 3 \\ 2-3i & 1 & 3+i \end{bmatrix}$$

$$P = \frac{1}{2}(A + A^{\theta})$$

$$Q = \frac{1}{2}(A - A^{\theta})$$

9. Express the Hermitian matrix $\begin{bmatrix} 2 & 4+i & 8+3i \\ 4-i & 12 & 6+i \\ 8-3i & 6-i & 2 \end{bmatrix}$ as $B + iC$ where B is real symmetric and C is real skew symmetric.

Based on Theorem-4 $A = B + iC$
 $= \frac{1}{2}(A + \bar{A}) + i \left[\frac{1}{2i}(A - \bar{A}) \right]$

10. Express the skew-Hermitian matrix $\begin{bmatrix} 3i & -2+i & 4+2i \\ 2+i & -4i & 3+5i \\ -4+2i & -3+5i & 7i \end{bmatrix}$ as $P + iQ$ where P is real skew-symmetric and Q is real symmetric.

Theorem-5, $A = \frac{1}{2}(A + \bar{A}) + i \left[\frac{1}{2i}(A - \bar{A}) \right]$
 $= P + iQ$

11/17/2021 2:29 PM

11. If $f(x) = x^2 - 5x + 6$, find $f(A)$, where $A = \begin{bmatrix} 2 & 0 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 0 \end{bmatrix}$ Is $f(A)$ non-singular?

Solⁿ $\therefore f(m) = m^2 - 5m + 6$

$$\therefore f(A) = A^2 - 5A + 6I$$

$$= \begin{bmatrix} 2 & 0 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 0 \end{bmatrix} \begin{bmatrix} 2 & 0 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 0 \end{bmatrix} - 5 \begin{bmatrix} 2 & 0 & 1 \\ 2 & 1 & 3 \\ 1 & -1 & 0 \end{bmatrix} + 6 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 5 & -1 & 2 \\ 9 & -2 & 5 \\ 0 & -1 & -2 \end{bmatrix} - \begin{bmatrix} 10 & 0 & 5 \\ 10 & 5 & 15 \\ 5 & -5 & 0 \end{bmatrix} + \begin{bmatrix} 6 & 0 & 0 \\ 0 & 6 & 0 \\ 0 & 0 & 6 \end{bmatrix}$$

$$\therefore f(A) = \begin{bmatrix} 1 & -1 & -3 \\ -1 & -1 & -10 \\ -5 & 4 & 4 \end{bmatrix}$$

$$\text{Now } |f(A)| = \begin{vmatrix} 1 & -1 & -3 \\ -1 & -1 & -10 \\ -5 & 4 & 4 \end{vmatrix} = 1(-4+40) + 1(-4-50) - 3(-4-5)$$

$$\therefore |f(A)| = 9 \neq 0$$

$\therefore f(A)$ is non singular

12. A is a skew-symmetric matrix of odd order then, A is singular i.e., $|A| = 0$

Solⁿ: A is skew-symmetric of order n (n is odd)

$$\therefore A^t = -A$$

$$|A^t| = |-A| \quad (\text{taking determinant})$$

$$\therefore |A| = |-A| \quad (\because |A^t| = |A|)$$

Taking (-1) common from each row in $|-A|$

$$|A| = (-1)^n |A|$$

.....

If n is odd, $(-1)^n = -1$

$$\therefore |A| = -|A| \Rightarrow 2|A| = 0 \Rightarrow |A| = 0$$

$\therefore A$ is singular matrix

Note :- If A is a skew-symmetric matrix of odd order then A^{-1} does not exist.

ORTHOGONAL AND UNITARY MATRICES:

Orthogonal Matrix:

Definition: A square matrix A is said to be orthogonal if and only if $AA^T = A^T A = I$

Since $|A^T| = |A|$ and $|A^T A| = |A^T| |A|$

$\therefore A^T A = I$, we have $|A|^2 = 1 \Rightarrow |A| = \pm 1$

This implies the following

Note: (i) Determinant of an orthogonal matrix is ± 1 .

(ii) If A is orthogonal then it is non-singular and the inverse of A is A^T (i.e., $A^{-1} = A^T$)

$$\begin{aligned} AA^T &= A^T A = I \\ |AA^T| &= |I| \\ |A| |A^T| &= |I| \\ |A| |A| &= 1 \\ |A|^2 &= 1 \\ |A| &= \pm 1 \end{aligned}$$

Theorem: If A and B are n -rowed orthogonal matrices then AB and BA are both orthogonal.

Proof :- Let A be B be n -rowed orthogonal matrices

$$\therefore AA^T = A^T A = I \quad \text{and} \quad BB^T = B^T B = I$$

As A and B are square matrices of order n
 AB and BA are also square matrices
of order n .

To show that AB is orthogonal,

$$\begin{aligned} (AB)(AB)^T &= (AB)(B^T A^T) \\ &= A(BB^T)A^T = A(I)A^T = AA^T = I \end{aligned}$$

$\therefore AB$ is orthogonal matrix

\therefore similarly we can prove that BA is also orthogonal matrix.

1. Show that the matrix $\frac{1}{3} \begin{bmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \\ 2 & 2 & -1 \end{bmatrix}$ is orthogonal and find its inverse.

Soln :- Let $A = \frac{1}{3} \begin{bmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \\ 2 & 2 & -1 \end{bmatrix}$

$$\begin{aligned}
 A A^t &= \frac{1}{3} \begin{bmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \\ 2 & 2 & -1 \end{bmatrix} \cdot \frac{1}{3} \begin{bmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \\ 2 & 2 & -1 \end{bmatrix} \\
 &= \frac{1}{9} \begin{bmatrix} 1+4+4 & -2-2+4 & -2+4-2 \\ -2-2+4 & 4+1+4 & 4-2-2 \\ -2+4-2 & 4-2-2 & 4+4+1 \end{bmatrix} \\
 &= \frac{1}{9} \begin{bmatrix} 9 & 0 & 0 \\ 0 & 9 & 0 \\ 0 & 0 & 9 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}
 \end{aligned}$$

$$\therefore A A^t = \mathbf{I}$$

$\therefore A$ is orthogonal matrix

$$\therefore A^{-1} = A^t = \frac{1}{3} \begin{bmatrix} -1 & 2 & 2 \\ 2 & -1 & 2 \\ 2 & 2 & -1 \end{bmatrix}$$

h.w.

Show that the matrix $\begin{bmatrix} \cos\theta\cos\theta & \sin\theta & \cos\theta\sin\theta \\ -\sin\theta\cos\theta & \cos\theta & -\sin\theta\sin\theta \\ -\sin\theta & 0 & \cos\theta \end{bmatrix}$ is orthogonal and find its inverse.

2. If $A = \frac{1}{3} \begin{bmatrix} 1 & 2 & a \\ 2 & 1 & b \\ 2 & -2 & c \end{bmatrix}$ is orthogonal, find a, b, c. Also find the inverse of A .

Soln: Since A is orthogonal,

$$A A^t = \mathbf{I}$$

$$\frac{1}{3} \begin{bmatrix} 1 & 2 & a \\ 2 & 1 & b \\ 2 & -2 & c \end{bmatrix} \cdot \frac{1}{3} \begin{bmatrix} 1 & 2 & a \\ 2 & 1 & b \\ a & b & c \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\frac{1}{9} \begin{bmatrix} 5+a^2 & 4+ab & -2+ac \\ 4+ab & 5+b^2 & 2+bc \\ -2+ac & 2+bc & 8+c^2 \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

Comparing both sides,

Comparing both sides,

$$\sqrt{\frac{5+a^2}{9} = 1}, \quad \frac{5+b^2}{9} = 1, \quad \frac{8+c^2}{9} = 1$$

$$\sqrt{\frac{4+ab}{9} = 0}, \quad \frac{-2+ac}{9} = 0, \quad \frac{2+bc}{9} = 0$$

$$\frac{5+a^2}{9} = 1 \Rightarrow a^2 = 4 \Rightarrow a = \pm 2$$

$$\frac{5+b^2}{9} = 1 \Rightarrow b^2 = 4 \Rightarrow b = \pm 2$$

$$\frac{8+c^2}{9} = 1 \Rightarrow c^2 = 1 \Rightarrow c = \pm 1$$

$$\frac{4+ab}{9} = 0 \Rightarrow ab = -4 \begin{cases} \text{If } a=2 \text{ then } b=-2 \\ \text{If } a=-2 \text{ then } b=2 \end{cases}$$

$$\frac{-2+ac}{9} = 0 \Rightarrow ac = 2 \begin{cases} \text{If } a=2 \text{ then } c=1 \\ \text{If } a=-2 \text{ then } c=-1 \end{cases}$$

$$(a, b, c) = (2, -2, 1) \text{ or } (-2, 2, -1)$$

$$\therefore \bar{A}^1 = A^t = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ a & b & c \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ 2 & -2 & 1 \end{bmatrix} \text{ or } \frac{1}{3} \begin{bmatrix} 1 & 2 & 2 \\ 2 & 1 & -2 \\ -2 & 2 & -1 \end{bmatrix}$$

3. Is the following matrix orthogonal? If not, can it be converted into an orthogonal matrix? If yes how?

$$A = \begin{bmatrix} -8 & 1 & 4 \\ 4 & 4 & 7 \\ 1 & -8 & 4 \end{bmatrix}$$

Solⁿ: Check whether A is orthogonal

$$AA^t = \begin{bmatrix} -8 & 1 & 4 \\ 4 & 4 & 7 \\ 1 & -8 & 4 \end{bmatrix} \begin{bmatrix} -8 & 4 & 1 \\ 1 & 4 & -8 \\ 4 & 7 & 4 \end{bmatrix}$$

$$= \begin{bmatrix} 81 & 0 & 0 \\ 0 & 81 & 0 \end{bmatrix} = 81 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 81 & 0 & 0 \\ 0 & 81 & 0 \\ 0 & 0 & 81 \end{bmatrix} = 81 \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$\therefore A A^t = 81 I$$

$\therefore A$ is not orthogonal.

But we can convert this into an orthogonal matrix

$$\frac{1}{81} (A A^t) = I$$

$$\left(\frac{1}{9} A\right) \left(\frac{1}{9} A^t\right) = I$$

$$B B^t = I$$

$\therefore B = \frac{1}{9} A$ is the required orthogonal matrix.

11/22/2021 1:10 PM

Unitary Matrix:

Definition: A square matrix A is said to be unitary if and only if $A A^{\theta} = A^{\theta} A = I$

Since $|A^{\theta}| = |\bar{A}|$ and $|A^{\theta} A| = |A^{\theta}| |A|$

\therefore if $A^{\theta} A = I$, we have $|A| |\bar{A}| = 1$

This implies the following

Note: (i) The determinant of a unitary matrix is of unit modulus.

(ii) If A is unitary matrix then it is non-singular and the inverse of A is A^{θ} (i.e. $A^{-1} = A^{\theta}$)

$$A A^{\theta} = A^{\theta} A = I$$

$$|A A^{\theta}| = |I|$$

$$|A| |A^{\theta}| = 1$$

$$|A| |\bar{A}| = 1$$

$$z \bar{z} = 1$$

$$\Rightarrow |z| = 1.$$

Theorem: If A and B are n -rowed unitary matrices then AB and BA are both unitary.

Proof \therefore since A and B are square matrices of order n , AB and BA are also square matrices of order n .

TPT AB is unitary

$$\begin{aligned} (AB) (AB)^{\theta} &= (AB) (B^{\theta} A^{\theta}) = A (B B^{\theta}) A^{\theta} = A I A^{\theta} \\ &= A A^{\theta} = I \end{aligned}$$

$\therefore AB$ is unitary matrix

similarly we can prove for BA as well.

SOME SOLVED EXAMPLES:

1. Prove that the following matrices are unitary and hence find A^{-1} .

(i) $\begin{bmatrix} \frac{1+i}{2} & \frac{-1+i}{2} \\ \frac{1+i}{2} & \frac{1-i}{2} \end{bmatrix}$

(ii) $\begin{bmatrix} \frac{1}{\sqrt{2}} & \frac{-i}{\sqrt{2}} & 0 \\ i & -1 & 0 \\ \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} & 0 \\ 0 & 0 & 1 \end{bmatrix}$

Solⁿ:- (i) $A = \begin{bmatrix} \frac{1+i}{2} & \frac{-1+i}{2} \\ \frac{1+i}{2} & \frac{1-i}{2} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 1+i & -1+i \\ 1+i & 1-i \end{bmatrix}$

$A^t = \frac{1}{2} \begin{bmatrix} 1+i & 1+i \\ -1+i & 1-i \end{bmatrix} \rightarrow A^\theta = \overline{A^t} = \frac{1}{2} \begin{bmatrix} 1-i & 1-i \\ -1-i & 1+i \end{bmatrix}$

Now $AA^\theta = \frac{1}{2} \begin{bmatrix} 1+i & -1+i \\ 1+i & 1-i \end{bmatrix} \cdot \frac{1}{2} \begin{bmatrix} 1-i & 1-i \\ -1-i & 1+i \end{bmatrix}$

$= \frac{1}{4} \begin{bmatrix} 2+2 & 2-2 \\ 2-2 & 2+2 \end{bmatrix} = \frac{1}{4} \begin{bmatrix} 4 & 0 \\ 0 & 4 \end{bmatrix}$

$\therefore AA^\theta = I$

$\therefore A$ is unitary

$\therefore A^{-1} = A^\theta = \frac{1}{2} \begin{bmatrix} 1-i & 1-i \\ -1-i & 1+i \end{bmatrix}$

2. If S is real skew-symmetric matrix and $(I - S)$ is non-singular, then show that $(I + S)(I - S)^{-1}$ is orthogonal.

Solⁿ:- S is skew-symmetric $\Rightarrow S^t = -S$

To show that $(I + S)(I - S)^{-1}$ is orthogonal

let $B = (I + S)(I - S)^{-1}$

ie $BB^t = I$

Now $B^t = \left[(I + S)(I - S)^{-1} \right]^t = \left[(I - S)^{-1} \right]^t (I + S)^t$
 $= \left[(I - S)^t \right]^{-1} (I + S^t)$

$$L \quad - = \left[(I - s^t)^{-1} \right] (I^t + s^t)$$

$$= \left[(I^t - s^t)^{-1} \right] (I^t + s^t)$$

$$B^t = (I + s)^{-1} (I - s)$$

$$\left(\begin{array}{l} \because I^t = I \\ s^t = -s \end{array} \right)$$

Now $B B^t = (I + s) (I - s)^{-1} (I + s)^{-1} (I - s)$

$$= \underline{(I + s) (I + s)^{-1}} \underline{(I - s)^{-1} (I - s)}$$

$$\left[\begin{array}{l} \text{As } (I + s) (I - s) = (I - s) (I + s) \\ \quad \downarrow \qquad \qquad \downarrow \\ \quad I^2 - s^2 \qquad \quad I^2 - s^2 \end{array} \right]$$

$$\therefore B B^t = I \cdot I = I$$

$\therefore B$ is orthogonal.