

## Matrix-vector multiplication

A vector in  $\mathbb{R}^n$  is an ordered  $n$ -tuple of real numbers. We can write it as a column vector:

$$\begin{bmatrix} a_1 \\ \vdots \\ a_n \end{bmatrix} \text{ or as a row vector } (a_1, a_2, \dots, a_n).$$

Just like with matrices, we can take the sum of two  $n$ -vectors, and we can take the scalar multiple of a vector.

If  $A$  is an  $m \times n$  matrix, we can write

$$A = [\vec{a}_1 \quad \vec{a}_2 \quad \dots \quad \vec{a}_n]$$

where each  $\vec{a}_i$  is one of its columns. If  $\vec{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}$ ,

a vector in  $\mathbb{R}^n$ , we define the product

$$A \vec{x} = x_1 \vec{a}_1 + x_2 \vec{a}_2 + \dots + x_n \vec{a}_n.$$

Note that we can only multiply a matrix and a vector in  $\mathbb{R}^n$  if the matrix has  $n$  columns.

Ex:  $A = \begin{bmatrix} 2 & 3 & 1 \\ 0 & 1 & 2 \end{bmatrix}, \quad \vec{x} = \begin{bmatrix} 1 \\ -1 \\ 3 \end{bmatrix}.$

Then  $A \vec{x} = 1 \begin{bmatrix} 2 \\ 0 \end{bmatrix} - 1 \begin{bmatrix} 3 \\ 1 \end{bmatrix} + 3 \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 2 \\ 5 \end{bmatrix}.$

Notice that we started w/ a vector in  $\mathbb{R}^3$  and ended with a vector in  $\mathbb{R}^2$ .

Ex: let  $I = \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix}$  and  $\vec{a} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}$  an arbitrary vector. Then  $I \vec{a} = a_1 \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix} + a_2 \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + a_3 \begin{bmatrix} 0 \\ 0 \\ 1 \end{bmatrix} = \begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} = \vec{a}.$

So multiplication of  $I$  with a vector gives the same vector back.  $I$  is called the  $3 \times 3$  identity matrix.

### Properties of matrix-vector multiplication:

- ①  $A (\vec{x} + \vec{y}) = A \vec{x} + A \vec{y}$   
matrix      vectors
- ②  $A (a \vec{x}) = a (A \vec{x}) = (aA) \vec{x}$   
scalar
- ③  $(A+B) \vec{x} = A \vec{x} + B \vec{x}$

How does this relate to systems of equations?

Consider the system 
$$\begin{array}{rcl} x_1 + 2x_2 + 3x_3 & = & 1 \\ 2x_1 & - & x_3 = -1 \end{array}$$

We can rewrite this as an equality of vectors:

$$\begin{bmatrix} x_1 + 2x_2 + 3x_3 \\ 2x_1 - x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}, \text{ which becomes}$$

$$\begin{bmatrix} x_1 \\ 2x_1 \end{bmatrix} + \begin{bmatrix} 2x_2 \\ 0 \end{bmatrix} + \begin{bmatrix} 3x_3 \\ -x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\Rightarrow x_1 \begin{bmatrix} 1 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 0 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ -1 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\Rightarrow \underbrace{\begin{bmatrix} 1 & 2 & 3 \\ 2 & 0 & -1 \end{bmatrix}}_{\text{coefficient matrix}} \underbrace{\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}}_{\text{constant matrix (or vector)}} = \underbrace{\begin{bmatrix} 1 \\ -1 \end{bmatrix}}_{\text{constant matrix (or vector)}}$$

More generally, if we have a system of equations in  $n$  variables,  $x_1, \dots, x_n$ , w/ coefficient matrix  $A$ , constant vector  $\vec{b}$  and set

$$\vec{x} = \begin{bmatrix} x_1 \\ \vdots \\ x_n \end{bmatrix}. \text{ Then we can express the same system}$$

as  $A\vec{x} = \vec{b}$ , called the matrix form of the system.

Note that the corresponding augmented matrix is  $[A | \vec{b}]$ .

Suppose  $\vec{x}_1$  is a solution to  $A\vec{x} = \vec{b}$  and  $\vec{x}_0$  is a solution to  $A\vec{x} = \vec{0}$ , the associated homogeneous system.  
the  $\vec{0}$  vector (each entry is 0)

Then notice the following:

$$A(\vec{x}_1 + \vec{x}_0) = A\vec{x}_1 + A\vec{x}_0 = \vec{b} + \vec{0} = \vec{b}.$$

Thus,  $\vec{x}_1 + \vec{x}_0$  is also a solution to  $A\vec{x} = \vec{b}$ .

In fact, every solution has this form:

**Theorem:** If  $\vec{x}_1$  is a solution to the system  $A\vec{x} = \vec{b}$ , then every solution  $\vec{x}_2$  to the system is of the form

$$\vec{x}_2 = \vec{x}_1 + \vec{x}_0$$

where  $\vec{x}_0$  is some solution of the associated homogeneous system  $A\vec{x} = \vec{0}$ .

**Ex:**

$$\begin{aligned} x_1 + 2x_2 - 3x_3 + x_4 &= 1 \\ 2x_1 + 3x_2 - x_3 - x_4 &= -2 \end{aligned}$$

$$\left[ \begin{array}{cccc|c} 1 & 2 & -3 & 1 & 1 \\ 2 & 3 & -1 & -1 & -2 \end{array} \right] \longrightarrow \left[ \begin{array}{cccc|c} 1 & 2 & -3 & 1 & 1 \\ 0 & -1 & 5 & -3 & -4 \end{array} \right]$$

$$\longrightarrow \left[ \begin{array}{cccc|c} 1 & 2 & -3 & 1 & 1 \\ 0 & 1 & -5 & 3 & 4 \end{array} \right] \longrightarrow \left[ \begin{array}{cccc|c} 1 & 0 & 7 & -5 & -7 \\ 0 & 1 & -5 & 3 & 4 \end{array} \right]$$

$$x_1 = -7s + 5t - 7$$

$$x_2 = 5s - 3t + 4$$

$$x_3 = s$$

$$x_4 = t$$



General solution:

$$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix} = \begin{bmatrix} -7s + 5t - 7 \\ 5s - 3t + 4 \\ s \\ t \end{bmatrix}$$

$$= \underbrace{s \begin{bmatrix} -7 \\ 5 \\ 1 \\ 0 \end{bmatrix}}_{\vec{x}_0} + t \begin{bmatrix} 5 \\ -3 \\ 0 \\ 1 \end{bmatrix} + \underbrace{\begin{bmatrix} -7 \\ 4 \\ 0 \\ 0 \end{bmatrix}}_{\vec{x}_1}$$

General solution to homogeneous system:

$$s \begin{bmatrix} -7 \\ 5 \\ 1 \\ 0 \end{bmatrix} + t \begin{bmatrix} 5 \\ -3 \\ 0 \\ 1 \end{bmatrix}$$

(check this by setting the constants in the original system equal to 0!)

## The dot product

Def: If  $\vec{a} = (a_1, \dots, a_n)$  and  $\vec{b} = (b_1, \dots, b_n)$ , two vectors in  $\mathbb{R}^n$ , the dot product of  $\vec{a}$  and  $\vec{b}$  is

$$\vec{a} \cdot \vec{b} = a_1 b_1 + a_2 b_2 + \dots + a_n b_n.$$

The dot product gives us another way to describe matrix-vector multiplication:

e.g. if  $A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \end{bmatrix}$  and  $\vec{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \end{bmatrix}$  a vector in  $\mathbb{R}^4$ ,

then

$$\begin{aligned} A \vec{x} &= x_1 \begin{bmatrix} 1 \\ 5 \\ 9 \end{bmatrix} + x_2 \begin{bmatrix} 2 \\ 6 \\ 10 \end{bmatrix} + x_3 \begin{bmatrix} 3 \\ 7 \\ 11 \end{bmatrix} + x_4 \begin{bmatrix} 4 \\ 8 \\ 12 \end{bmatrix} \\ &= \begin{bmatrix} x_1 + 2x_2 + 3x_3 + 4x_4 \\ 5x_1 + 6x_2 + 7x_3 + 8x_4 \\ 9x_1 + 10x_2 + 11x_3 + 12x_4 \end{bmatrix} \end{aligned}$$

← each entry is the dot product of  $\vec{x}$  with the corresponding row of the matrix

This is true more generally:

**Theorem:** If  $A$  is an  $m \times n$  matrix and  $\vec{x}$  an  $n$ -vector, then each entry of  $A\vec{x}$  is the dot product of the corresponding row of  $A$  with  $\vec{x}$ .

The diagram shows the operation  $\text{row } i \rightarrow \begin{bmatrix} \text{---} \end{bmatrix}_A \cdot \begin{bmatrix} \text{---} \end{bmatrix}_x = \begin{bmatrix} \text{---} \end{bmatrix}_{\text{entry } i}$ . The first matrix  $A$  has a horizontal oval with a right-pointing arrow inside, representing a row. The second matrix  $x$  has a vertical oval with a downward-pointing arrow inside, representing a column. The result is a single entry in a column vector, indicated by a circle with a dot inside the oval.

It turns out that matrices are determined by how they multiply with vectors. That is:

**Theorem:** If  $A$  and  $B$  are  $m \times n$  matrices such that for every  $n$ -vector  $\vec{x}$ ,  $A\vec{x} = B\vec{x}$ , then  $A = B$ .

Why? let  $\vec{e}_1 = \begin{bmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}$ ,  $\vec{e}_2 = \begin{bmatrix} 0 \\ 1 \\ \vdots \\ 0 \end{bmatrix}$ , etc. so that  $\vec{e}_i$  is the

vector with  $i^{\text{th}}$  entry 1 and remaining entries 0.

Then if  $A = [\vec{a}_1 \dots \vec{a}_m]$ ,  $B = [\vec{b}_1 \dots \vec{b}_m]$

we have  $A\vec{e}_i = B\vec{e}_i$

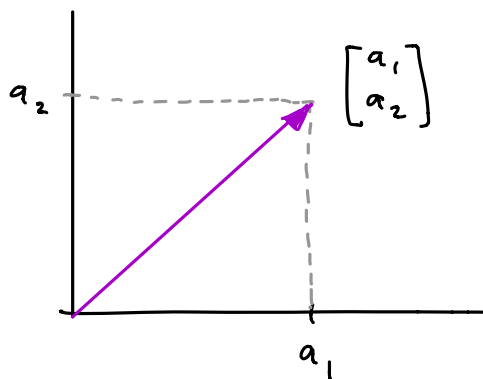
$$\Rightarrow 0\vec{a}_1 + \dots + 1\vec{a}_i + \dots + 0\vec{a}_m = 0\vec{b}_1 + \dots + 1\vec{b}_i + \dots + 0\vec{b}_m$$

$$\Rightarrow \vec{a}_i = \vec{b}_i.$$


So the  $i^{\text{th}}$  columns of  $A$  and  $B$  are the same. But this holds for each  $i$ , so  $A = B$ .

## Transformations

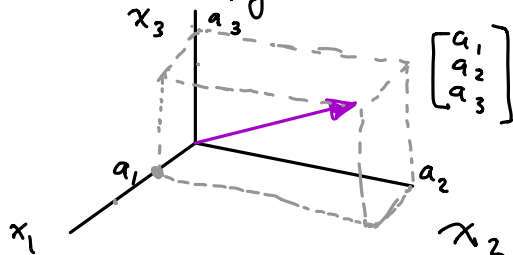
One way to think about vectors in  $\mathbb{R}^2$  is geometrically as points in the plane. We usually draw them as an arrow from the origin.



Similarly in  $\mathbb{R}^3$ , we can identify vectors with points in 3-dimensional space.



The diagram shows a 3D coordinate system with three axes. A vector labeled  $a_3$  is drawn along the  $x_3$  axis. To the right, a column vector is shown as  $\begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix}$ . Dashed lines indicate the projection of this vector onto the axes, showing its components along each axis.

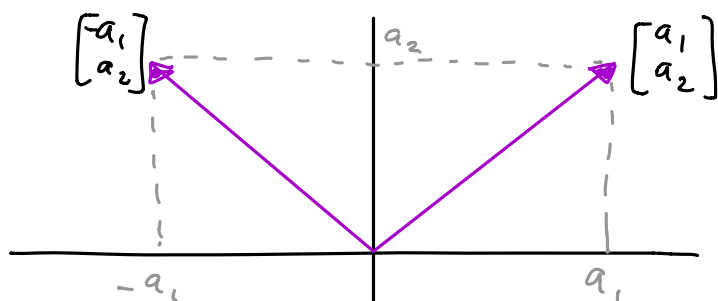


A transformation is a special kind of function from  $\mathbb{R}^n$  to  $\mathbb{R}^m$  that can be described by a matrix.

Recall that, in general, a function  $f$  from  $\mathbb{R}^n$  to  $\mathbb{R}^m$ , written  $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$ , is a rule that assigns each vector in  $\mathbb{R}^n$  to a unique vector in  $\mathbb{R}^m$ .

A function  $f: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a transformation if that "rule" is given by multiplying the vector in  $\mathbb{R}^n$  by an  $m \times n$  matrix to obtain the output in  $\mathbb{R}^m$ .

Ex: Consider the function  $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  that sends every vector to its reflection over the  $y$  axis.



So  $\begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$  is sent to  $\begin{bmatrix} -a_1 \\ a_2 \end{bmatrix}$ . That is,  $T\left(\begin{bmatrix} a_1 \\ a_2 \end{bmatrix}\right) = \begin{bmatrix} -a_1 \\ a_2 \end{bmatrix}$ .

But notice that  $\begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} -a_1 \\ a_2 \end{bmatrix}$ .

So for any  $\vec{x}$  in  $\mathbb{R}^2$ ,  $T(\vec{x}) = \begin{bmatrix} -1 & 0 \\ 0 & 1 \end{bmatrix} \vec{x}$ .

This is an example of a transformation. More generally, we

have the following definition:

Def: A function  $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is a linear transformation if there is some  $m \times n$  matrix  $A$  such that

$$T(\vec{x}) = A \vec{x}$$

for all  $\vec{x}$  in  $\mathbb{R}^n$ .

Sometimes we can give a formula to describe the transformation as well.

Ex: let  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^2$  be the function given by

$$T \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 - x_2 \\ x_3 - x_2 \end{bmatrix}.$$

Is this a linear transformation? Yes! Notice that

$$\begin{bmatrix} 1 & -1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} x_1 - x_2 \\ x_3 - x_2 \end{bmatrix}$$

$$\text{So } T(\vec{x}) = \begin{bmatrix} 1 & -1 & 0 \\ 0 & -1 & 1 \end{bmatrix} \vec{x}.$$

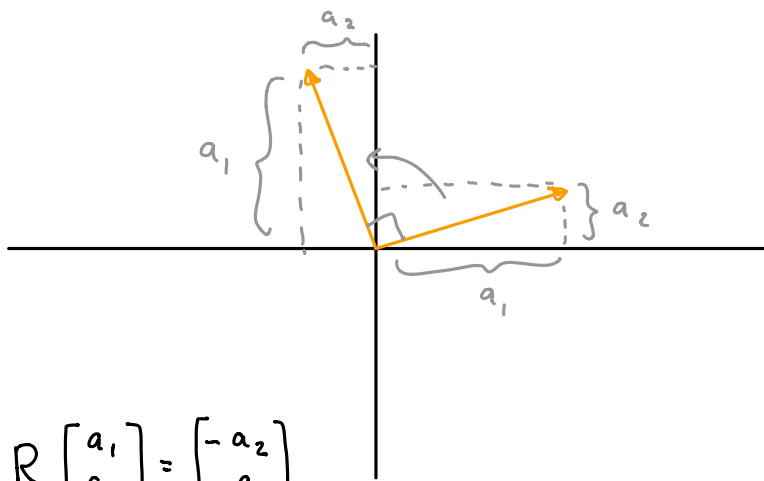
(Soon we'll talk more about finding the matrix that works.)

We can also start with a matrix and use it to define a transformation:

Def: If  $A$  is an  $m \times n$  matrix, the transformation induced by  $A$ , written  $T_A: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is defined

$$T_A(\vec{x}) = A\vec{x}, \quad \text{for all } \vec{x} \text{ in } \mathbb{R}^n.$$

Ex: Let  $R: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  denote the function that rotates a vector  $90^\circ$  counterclockwise about the origin. Is this a transformation?



Then  $R \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} -a_2 \\ a_1 \end{bmatrix}.$

We can describe this with a matrix:

$$\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} = \begin{bmatrix} -a_2 \\ a_1 \end{bmatrix}$$

So  $R$  is the transformation induced by  $\begin{bmatrix} 0 & -1 \\ 1 & 0 \end{bmatrix}.$

Def: ① The zero transformation  $T: \mathbb{R}^n \rightarrow \mathbb{R}^m$  is the transformation induced by the  $O$  matrix, and is given by

$$T(\vec{x}) = \vec{0}. \quad \text{It is denoted } T = O.$$

② The identity transformation  $T: \mathbb{R}^n \rightarrow \mathbb{R}^n$  is denoted  $T = I_{\mathbb{R}^n}$ , and is given by  $T(\vec{x}) = \vec{x}$ .

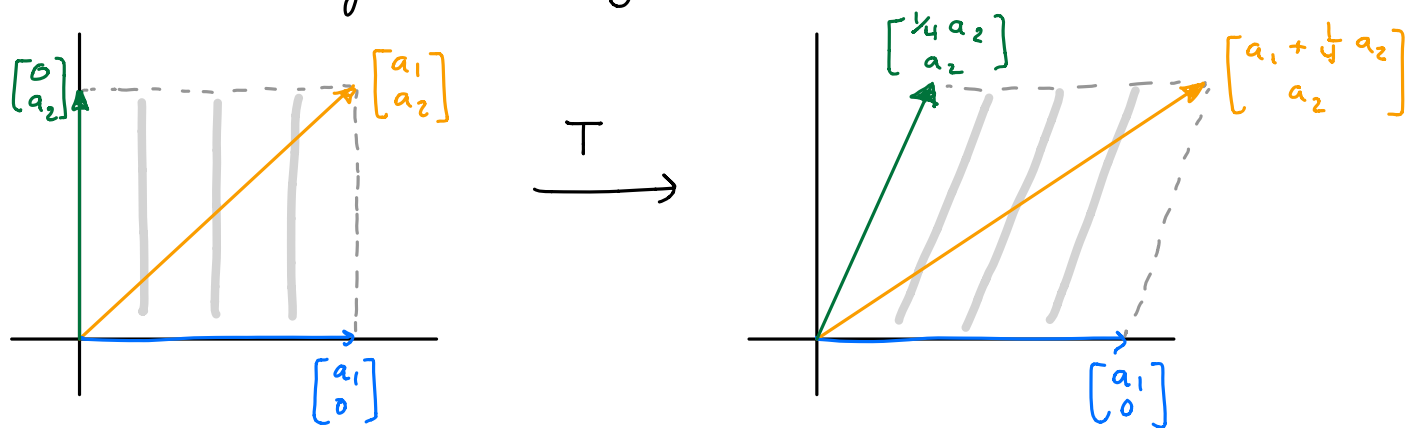
It is the transformation induced by the  $n \times n$  identity matrix  $I_n = \begin{bmatrix} 1 & & 0 \\ & \ddots & \\ 0 & & 1 \end{bmatrix}$  (ones on diagonal, zeros everywhere else).

Ex: If  $a$  is a real number, the transformation

$$T \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x + ay \\ y \end{bmatrix}$$

induced by the matrix  $A = \begin{bmatrix} 1 & a \\ 0 & 1 \end{bmatrix}$  is called an

$x$ -shear of  $\mathbb{R}^2$ . If, for example  $a = \frac{1}{4}$ , we can visualize it geometrically:



Note that not every geometric function is a transformation!

Ex: Consider the function  $f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$  that translates a point one unit to the right. i.e.

$$f \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x+1 \\ y \end{bmatrix}.$$

Why isn't this a linear transformation?

Suppose there is some matrix  $A$  such that  $f(\vec{x}) = A\vec{x}$ .

Then, in particular,  $f(\vec{0}) = \begin{bmatrix} 1 \\ 0 \end{bmatrix} = A \begin{bmatrix} 0 \\ 0 \end{bmatrix}$

But  $A \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$  for any matrix! so this is impossible.

Practice problems: 2.2 : 2, 4, 5ab, 8a, 9, 11bd, 12, 18