

Simultaneous Linear Equations

Introduction:-

After reading this chapter, you should be able to

1. define what a matrix.
2. identify special types of matrices, and
3. identify when two matrices

What does a matrix look like?

Matrices are everywhere. If you have used a spreadsheet such as Excel, you have used a matrix. Matrices make presentation of numbers clearer and make calculations easier to program. Look at the matrix below about the sale of tires in a store

	Q1	Q2	Q3	Q4
Tirestone	25	20	3	2
Michigan	5	10	15	25
Copper	6	16	7	27

If one wants to know how many Copper tires were sold in Quarter 4, we go along the row Copper and column Q4 and find that it is 27.

So what is a matrix?

A matrix is a rectangular array of elements. The elements can be symbolic expressions or numbers. Matrix $[A]$ is denoted by

$$[A] = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & & & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$$

Row i of $[A]$ has n elements and is

$$[a_{i1} \ a_{i2} \dots a_{in}]$$

and column j of $[A]$ has m elements and is

$$\begin{bmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{mj} \end{bmatrix}$$

Each matrix has rows and columns and this defines the size of the matrix. If a matrix $[A]$ has m rows and n columns, the size of the matrix is denoted by $m \times n$. The matrix $[A]$ may also be denoted by $[A]_{m \times n}$ to show that $[A]$ is a matrix with m rows and n columns.

Each entry in the matrix is called the element of the matrix and is denoted by a_{ij} where i is the row number and j is the column number of the element.

The matrix for the tire sales example could be denoted by the matrix $[A]$ as

$$[A] = \begin{bmatrix} 25 & 20 & 3 & 2 \\ 5 & 10 & 15 & 25 \\ 6 & 16 & 7 & 27 \end{bmatrix}.$$

There are 3 rows and 4 columns, so the size of the matrix is 3×4 . In the above $[A]$ matrix, $a_{34} = 27$.

What are the special types of matrices?

Vector: A vector is a matrix that has only one row or one column. There are two types of vectors – row vectors and column vectors.

Row Vector:

If a matrix $[B]$ has one row, it is called a row vector $[B] = [b_1 \ b_2 \ \dots \ b_n]$ and n is the dimension of the row vector.

Example 1

Give an example of a row vector.

Solution

$$[B] = [25 \ 20 \ 3 \ 2 \ 0]$$

is an example of a row vector of dimension 5.

Column vector:

If a matrix $[C]$ has one column, it is called a column vector

$$[C] = \begin{bmatrix} c_1 \\ \vdots \\ c_m \end{bmatrix}$$

and m is the dimension of the vector.

Example 2

Give an example of a column vector.

Solution

$$[C] = \begin{bmatrix} 25 \\ 5 \\ 6 \end{bmatrix}$$

is an example of a column vector of dimension 3.

Submatrix:

If some row(s) or/and column(s) of a matrix $[A]$ are deleted, the remaining matrix is called a submatrix of $[A]$.

Example 3

Find some of the submatrices of the matrix

$$[A] = \begin{bmatrix} 4 & 6 & 2 \\ 3 & -1 & 2 \end{bmatrix}$$

Solution

$$\begin{bmatrix} 4 & 6 & 2 \\ 3 & -1 & 2 \end{bmatrix}, \begin{bmatrix} 4 & 6 \\ 3 & -1 \end{bmatrix}, [4 \ 6 \ 2], [4], \begin{bmatrix} 2 \\ 2 \end{bmatrix}$$

are some of the submatrices of $[A]$. Can you find other submatrices of $[A]$?

Square matrix:

If the number of rows m of a matrix is equal to the number of columns n of a matrix $[A]$, ($m = n$), then $[A]$ is called a square matrix. The entries $a_{11}, a_{22}, \dots, a_{nn}$ are called the diagonal elements of a square matrix. Sometimes the diagonal of the matrix is also called the main of the matrix.

Example 4

Give an example of a square matrix.

Solution

$$[A] = \begin{bmatrix} 25 & 20 & 3 \\ 5 & 10 & 15 \\ 6 & 15 & 7 \end{bmatrix}$$

is a square matrix as it has the same number of rows and columns, that is, 3. The diagonal elements of $[A]$ are $a_{11} = 25$, $a_{22} = 10$, $a_{33} = 7$.

Upper triangular matrix:

A $m \times n$ matrix for which $a_{ij} = 0$, $i > j$ is called an upper triangular matrix. That is, all the elements below the diagonal entries are zero.

Example 5

Give an example of an upper triangular matrix.

Solution

$$[A] = \begin{bmatrix} 10 & -7 & 0 \\ 0 & -0.001 & 6 \\ 0 & 0 & 15005 \end{bmatrix}$$

is an upper triangular matrix.

Lower triangular matrix:

A $m \times n$ matrix for which $a_{ij} = 0$, $j > i$ is called a lower triangular matrix. That is, all the elements above the diagonal entries are zero.

Example 6

Give an example of a lower triangular matrix.

Solution

$$[A] = \begin{bmatrix} 1 & 0 & 0 \\ 0.3 & 1 & 0 \\ 0.6 & 2.5 & 1 \end{bmatrix}$$

is a lower triangular matrix.

Diagonal matrix:

A square matrix with all non-diagonal elements equal to zero is called a diagonal matrix, that is, only the diagonal entries of the square matrix can be non-zero, ($a_{ij} = 0$, $i \neq j$).

Example 7

Give examples of a diagonal matrix.

Solution

$$[A] = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 2.1 & 0 \\ 0 & 0 & 5 \end{bmatrix}$$

is a diagonal matrix.

Any or all the diagonal entries of a diagonal matrix can be zero. For example

$$[A] = \begin{bmatrix} 3 & 0 & 0 \\ 0 & 2.1 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

is also a diagonal matrix.

Identity matrix:

A diagonal matrix with all diagonal elements equal to one is called an identity matrix, ($a_{ij} = 0, i \neq j$ and $a_{ii} = 1$ for all i).

Example 8

Give an example of an identity matrix.

Solution

$$[A] = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \end{bmatrix}$$

is an identity matrix.

Zero matrix:

A matrix whose all entries are zero is called a zero matrix.

Example 9

Give examples of a zero matrix.

Solution

$$[A] = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$[B] = \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$$

$$[C] = \begin{bmatrix} 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$[D] = [0 \ 0 \ 0]$$

are all examples of a zero matrix.

Diagonally Dominant Matrix:

A $m \times n$ square matrix $[A]$ is a diagonally dominant matrix if

$$|a_{ii}| \geq \sum_{\substack{j=1 \\ i \neq j}}^n |a_{ij}| \text{ for all } i = 1, 2, \dots, n \text{ and}$$

$$|a_{ii}| > \sum_{\substack{j=1 \\ i \neq j}}^n |a_{ij}| \text{ for at least one } i,$$

that is, for each row, the absolute value of the diagonal element is greater than or equal to the sum of the absolute values of the rest of the elements of that row, and that the inequality is strictly greater than for at least one row. Diagonally dominant matrices are important in ensuring convergence in iterative schemes of solving simultaneous linear equations.

Example 12

Give examples of diagonally dominant matrices and not diagonally dominant matrices.

Solution

$$[A] = \begin{bmatrix} 15 & 6 & 7 \\ 2 & -4 & -2 \\ 3 & 2 & 6 \end{bmatrix}$$

is a diagonally dominant matrix as

$$|a_{11}| = |15| = 15 \geq |a_{12}| + |a_{13}| = |6| + |7| = 13$$

$$|a_{22}| = |-4| = 4 \geq |a_{21}| + |a_{23}| = |2| + |-2| = 4$$

$$|a_{33}| = |6| = 6 \geq |a_{31}| + |a_{32}| = |3| + |2| = 5$$

and for at least one row, that is Rows 1 and 3 in this case, the inequality is a strictly greater than inequality.

$$[B] = \begin{bmatrix} -15 & 6 & 9 \\ 2 & -4 & 2 \\ 3 & -2 & 5.001 \end{bmatrix}$$

is a diagonally dominant matrix as

$$|b_{11}| = |-15| = 15 \geq |b_{12}| + |b_{13}| = |6| + |9| = 15$$

$$|b_{22}| = |-4| = 4 \geq |b_{21}| + |b_{23}| = |2| + |2| = 4$$

$$|b_{33}| = |5.001| = 5.001 \geq |b_{31}| + |b_{32}| = |3| + |-2| = 5$$

The inequalities are satisfied for all rows and it is satisfied strictly greater than for at least one row (in this case it is Row 3).

$$[C] = \begin{bmatrix} 25 & 5 & 1 \\ 64 & 8 & 1 \\ 144 & 12 & 1 \end{bmatrix}$$

is not diagonally dominant as

$$|c_{22}| = |8| = 8 \leq |c_{21}| + |c_{23}| = |64| + |1| = 65$$

When are two matrices considered to be equal?

Two matrices $[A]$ and $[B]$ are equal if the size of $[A]$ and $[B]$ is the same (number of rows and columns are same for $[A]$ and $[B]$) and $a_{ij} = b_{ij}$ for all i and j .

Example 13

What would make

$$[A] = \begin{bmatrix} 2 & 3 \\ 6 & 7 \end{bmatrix}$$

to be equal to

$$[B] = \begin{bmatrix} b_{11} & 3 \\ 6 & b_{22} \end{bmatrix}$$

Solution

The two matrices $[A]$ and $[B]$ could be equal if $b_{11} = 2$ and $b_{22} = 7$.