

الباب الخامس

جبر المصفوفات Algebra of Matrices

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(1)

:

$$S = \begin{pmatrix} k & 0 & 0 \\ 0 & k & 0 \\ 0 & 0 & k \end{pmatrix}$$

k=1

.I

:

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = k_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = k_2$$

.....

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = k_m$$

(1)

:

n

m

:

x_1, x_2, \dots, x_n

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ \dots \\ x_n \end{pmatrix} = \begin{pmatrix} k_1 \\ k_2 \\ \dots \\ k_n \end{pmatrix} \dots (2)$$

:

$$\begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{pmatrix} \dots (I)$$

(columns) $a_{11}, a_{22}, \dots, a_{mn}$
(mxn) (rows)
i n m
 $(a_{ij})_{mn}$ A

$i = 1, 2, 3, \dots, m, \quad j = 1, 2, 3, \dots, n$
 $(a_1 a_2, \dots, a_n)$

$$\begin{pmatrix} b_1 \\ b_2 \\ \dots \\ b_m \end{pmatrix} :$$

:(Square Matrix)

$a_{11}, a_{22}, \dots, a_{nn}$

$$: \quad (2)$$

$$\mathbf{Ax} = \mathbf{h} \quad (3)$$

where $x = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$, $h = \begin{pmatrix} k_1 \\ k_2 \\ k_3 \end{pmatrix}$, A is $m \times n$ matrix

$$A \quad (3)$$

n

$x \quad m \times n$

m

h

:

System of Linear Equations & Gauss Elimination Method

$n \quad m$

:

x_1, x_2, \dots, x_n

$$a_{11}x_1 + a_{12}x_2 + \dots + a_{1n}x_n = b_1$$

$$a_{21}x_1 + a_{22}x_2 + \dots + a_{2n}x_n = b_2$$

.....(1)

$$a_{m1}x_1 + a_{m2}x_2 + \dots + a_{mn}x_n = b_m$$

b_j

a_{ij}

b_j

(1)

$$B = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1n} & b_1 \\ a_{21} & a_{22} & \dots & a_{2n} & b_2 \\ \dots & \dots & \dots & \dots & \dots \\ a_{m1} & a_{m2} & \dots & a_{mn} & b_m \end{pmatrix},$$

(1) **(Augmented Matrix)**

.b A

(1)

$$3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 = 8.0$$

$$0.6x_1 + 1.5x_2 + 1.5x_3 - 5.4x_4 = 2.7$$

$$1.2x_1 - 0.3x_2 - 0.3x_3 + 2.4x_4 = 2.1$$

$$B_1 = \begin{pmatrix} 3.0 & 2.0 & 2.0 & -5.0 & 8.0 \\ 0.6 & 1.5 & 1.5 & -5.4 & 2.7 \\ 1.2 & -0.3 & -0.3 & 2.4 & 2.1 \end{pmatrix}$$

x_1 :

$$\left[\begin{array}{l} x \\ 0.2 = \frac{0.6}{3.0} \end{array} \right]$$

$$[\quad \quad \quad \times 0.4 = \frac{1.2}{3.0}]$$

:

$$3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 = 8.0$$

$$1.1x_2 + 1.1x_3 - 4.4x_4 = 1.1$$

$$-1.1x_2 - 1.1x_3 + 4.4x_4 = -1.1$$

:

$$B_2 = \begin{pmatrix} 3.0 & 2.0 & 2.0 & -5.0 & 8.0 \\ 0 & 1.1 & 1.1 & -4.4 & 1.1 \\ 0 & -1.1 & -1.1 & 4.4 & -1.1 \end{pmatrix}$$

x_2

:

$$[\quad \quad \quad \times -1 = \frac{-1.1}{1.1}]$$

:

$$3.0x_1 + 2.0x_2 + 2.0x_3 - 5.0x_4 = 8.0$$

$$1.1x_2 + 1.1x_3 - 4.4x_4 = 1.1$$

$$0 \quad 0 \quad 0 \quad 0 = 0$$

:

$$B_3 = \begin{pmatrix} 3.0 & 2.0 & 2.0 & -5.0 & 8.0 \\ 0 & 1.1 & 1.1 & -4.4 & 1.1 \\ 0 & 0 & 0 & 0 & 0 \end{pmatrix}$$

:

$$x_2 = 1 - x_3 + 4x_4 \quad (1)$$

:

$$x_1 + x_4 = 2 \quad (2)$$

, x_2, x_3

$$3x_1 + 2x_2 + x_3 = 3$$

$$2x_1 + x_2 + x_3 = 0 \dots$$

$$6x_1 + 2x_2 + 4x_3 = 6$$

$$\begin{pmatrix} 3 & 2 & 1 & 3 \\ 2 & 1 & 1 & 0 \\ 6 & 2 & 1 & 6 \end{pmatrix}$$

$$3x_1 + 2x_2 + x_3 = 3$$

$$\left. \begin{matrix} 2x_2 + 7x_3 = 12 \\ 2x_2 + x_3 = 2 \end{matrix} \right\} \Rightarrow \begin{pmatrix} 3 & 2 & 1 & 3 \\ 2 & 1 & 1 & 0 \\ 6 & 2 & 1 & 6 \end{pmatrix}$$

$$2x_2 + x_3 = 2$$

x_1

:

$$x_2 = \frac{6}{3}$$

$$3x_1 + 2x_2 + x_3 = 3$$

$$\left. \begin{aligned} -\frac{1}{3}x_2 + \frac{1}{3}x_3 = -2 \end{aligned} \right\} \Rightarrow \begin{pmatrix} 3 & 2 & 1 & 3 \\ 0 & -\frac{1}{3} & \frac{1}{3} & -2 \\ 0 & -2 & 2 & 0 \end{pmatrix}$$

$$-2x_2 + 2x_3 = 0$$

$$: \quad [\quad \quad \quad x_2 \quad \quad \quad x_3 = -1 = \frac{-2}{3}]$$

$$3x_1 + 2x_2 + x_3 = 3$$

$$-\frac{1}{3}x_2 + \frac{1}{3}x_3 = -2$$

$$0 = 12$$

:3

$$-x_1 + x_2 + 2x_3 = 2$$

$$\left. \begin{aligned} 3x_1 - 2x_2 + x_3 = 6 \end{aligned} \right\} \Rightarrow \begin{pmatrix} -1 & 1 & 2 & 2 \\ 3 & -2 & 1 & 6 \\ -1 & 3 & 4 & 4 \end{pmatrix}$$

$$-x_1 + 3x_2 + 4x_3 = 4$$

$$\begin{array}{r}
 : \\
 -x_1 + x_2 + 2x_3 = 2 \\
 x_2 + 7x_3 = 12
 \end{array}
 \left. \vphantom{\begin{array}{r} : \\ -x_1 + x_2 + 2x_3 = 2 \\ x_2 + 7x_3 = 12 \end{array}} \right\} \Rightarrow \begin{pmatrix} -1 & 1 & 2 & 2 \\ 0 & 0 & 7 & 12 \\ 0 & 2 & 2 & 2 \end{pmatrix}$$

$$2x_2 + 2x_3 = 2$$

$$\begin{array}{r}
 : \\
 -x_1 + x_2 + x_3 = 2 \\
 x_2 + 7x_3 = 12 \\
 12x_3 = 22
 \end{array}
 \left. \vphantom{\begin{array}{r} : \\ -x_1 + x_2 + x_3 = 2 \\ x_2 + 7x_3 = 12 \\ 12x_3 = 22 \end{array}} \right\}$$

$$\Rightarrow \begin{pmatrix} -1 & 1 & 2 & 2 \\ 0 & 2 & 7 & 12 \\ 0 & 0 & -5 & -10 \end{pmatrix} - 5x_3 = -10$$

$$12x_3 = 22$$

$$x_3 = 11/6$$

$$x_2 = -5/6 -$$

$$2x + 7.2 = 12 \Rightarrow x_2 = -1$$

$$x_1 = -5/6 + 2(11)/6 - 12/6 = 5/6$$

:

1) $3x + y = -5$
 $2x + 3y = 6$

2) $x - 2y = -8$
 $5x + 3y = -1$

$$7x - y - 2z = 0$$

3) $9x - y - 3z = 0$

$$2x + 4y - 7z = 0$$

$$3x - y + z = -2$$

4) $x + 5y + 2z = 6$

$$2x + 3y + z = 0$$

$$5x + 3y - 3z = -1$$

5) $3x + 2y - 2z = -1$

$$2x - y + 2z = 8$$

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I, A^{-1} A, I

$$A = \begin{pmatrix} a_{11} & a_{12} \\ a_{21} & a_{22} \end{pmatrix}, A^{-1} = \frac{1}{\det A} \begin{pmatrix} a_{22} & -a_{12} \\ -a_{21} & a_{11} \end{pmatrix}$$

$$\det A = a_{11}a_{22} - a_{12}a_{21}$$

$$A = \begin{pmatrix} a_{11} & 0 \dots 0 \\ 0 & a_{22} \dots 0 \\ 0 & 0 \dots a_{nn} \end{pmatrix},$$

$$A^{-1} = \begin{pmatrix} \frac{1}{a_{11}} & 0 \dots 0 \\ 0 & \dots 0 \\ 0 & 0 \dots \frac{1}{a_{nn}} \end{pmatrix}$$

$$A = \begin{pmatrix} 3 & 1 \\ 2 & 4 \end{pmatrix}$$

$$A^{-1} = \frac{1}{\det A} \text{adj}A$$

$$\det A = (3)(4) - (1)(2) = 10$$

$$\text{adj} A = \text{adj} \begin{pmatrix} 3 & 1 \\ 2 & 4 \end{pmatrix} = \begin{pmatrix} 4 & -1 \\ -2 & 3 \end{pmatrix}$$

$$A^{-1} = \frac{1}{\det A} \text{adj}A = \frac{1}{10} \begin{pmatrix} 4 & -1 \\ -2 & 3 \end{pmatrix} = \begin{pmatrix} 0.4 & -0.1 \\ -0.2 & 0.3 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 1 & 2 \\ 3 & -1 & 1 \\ -1 & 3 & 4 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 1 & 2 \\ 3 & -1 & 1 \\ -1 & 3 & 4 \end{pmatrix} \quad \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

$$\begin{pmatrix} -1 & 1 & 2 \\ 0 & 2 & 7 \\ 0 & 2 & 2 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix} \rightarrow \begin{matrix} \text{row 2} + 3\text{row 1} \\ \text{row 3} - \text{row 1} \end{matrix}$$

$$\begin{pmatrix} -1 & 1 & 2 \\ 0 & 2 & 7 \\ 0 & 0 & -5 \end{pmatrix} \begin{pmatrix} 1 & 0 & 0 \\ 3 & 1 & 0 \\ -4 & -1 & 1 \end{pmatrix} \rightarrow \text{row 3} - \text{row 2}$$

→ By Gauss Method

$$\xrightarrow{\frac{1}{2}R_2 + \frac{7}{10}R_3 - \frac{1}{3}R_3} \begin{pmatrix} 1 & -1 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \frac{3}{5} & \frac{2}{5} & \frac{-2}{5} \\ \frac{5}{5} & \frac{5}{5} & \frac{5}{5} \\ \frac{-3}{5} & \frac{-2}{5} & \frac{7}{5} \\ \frac{10}{5} & \frac{10}{5} & \frac{10}{5} \\ \frac{4}{5} & \frac{1}{5} & \frac{-1}{5} \\ \frac{5}{5} & \frac{5}{5} & \frac{5}{5} \end{pmatrix}$$

$$\begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} \frac{-7}{10} & \frac{2}{10} & \frac{3}{10} \\ \frac{10}{10} & \frac{10}{10} & \frac{10}{10} \\ \frac{-13}{10} & \frac{-2}{10} & \frac{7}{10} \\ \frac{10}{10} & \frac{10}{10} & \frac{10}{10} \\ \frac{4}{5} & \frac{1}{5} & \frac{-1}{5} \\ \frac{5}{5} & \frac{5}{5} & \frac{5}{5} \end{pmatrix} \rightarrow \text{row 1} + \text{row 2}$$

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:

$$A = \begin{pmatrix} -.5 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

:

$$A = \begin{pmatrix} -.5 & 0 & 0 \\ 0 & 4 & 0 \\ 0 & 0 & 1 \end{pmatrix} \Rightarrow$$

$$A^1 = \begin{pmatrix} -2 & 0 & 0 \\ 0 & .25 & 0 \\ 0 & 0 & 1 \end{pmatrix}$$

:

$$1) \begin{pmatrix} 3 & 0 & 0 \\ 5 & 4 & 0 \\ 3 & 6 & 1 \end{pmatrix}$$

$$2) \begin{pmatrix} 1 & 2 & 3 \\ 5 & 1 & 0 \\ 1 & 6 & 1 \end{pmatrix}$$

$$3) \begin{pmatrix} 2 & 1 \\ 0 & -5 \end{pmatrix}$$

$$4) \begin{pmatrix} 2 & 0 \\ 0 & -1 \end{pmatrix}$$

$$5) \begin{pmatrix} -1 & 5 \\ 2 & 3 \end{pmatrix}$$

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Eigen values and Eigen vectors

$n \times n$

$$A = (a_{ij})$$

:

$$AX = \lambda X \tag{1}$$

λ

$$A \quad \lambda \tag{1}$$

$$|A - \lambda I| = 0$$

$$X \tag{2}$$

$$AX = \lambda X$$

(1)

$$X = 0$$

$$X \neq 0$$

λ

$$X \neq 0$$

Characteristic value

λ

:

$$F(\lambda) = |A - \lambda I| =$$

$$= \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{12} & a_{22} - \lambda & \dots & a_{2n} \\ a_{n1} & a_{n2} & \dots & a_{nn} - \lambda \end{bmatrix} = 0, \tag{2}$$

A

(2)

$$A = \begin{pmatrix} 5 & 4 \\ 1 & 2 \end{pmatrix}$$

$$F(\lambda) = |A - \lambda I| = \begin{vmatrix} 5 - \lambda & 4 \\ 1 & 2 - \lambda \end{vmatrix}$$

$$= \lambda^2 - 7\lambda + 6 = 0$$

$$\therefore (5 - \lambda)(2 - \lambda) - 4 = 0 \Rightarrow \lambda^2 - 7\lambda + 6 = 0$$

$$\Rightarrow \lambda_1 = 1, \lambda_2 = 6$$

$$\lambda = 1 :$$

$$AX = \lambda_1 X$$

$$1) \lambda_1 = 1 \Rightarrow \begin{pmatrix} 5 & 4 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$$

$$5x_1 + 4x_2 = x_1,$$

$$x_1 + 2x_2 = x_2$$

$$x_1 : x_2 = 4 : 1$$

$$X_1 = \begin{pmatrix} 4 \\ 1 \end{pmatrix}$$

$$2) \lambda_2 = 6 \Rightarrow \begin{pmatrix} 5 & 4 \\ 1 & 2 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 6x_1 \\ 6x_2 \end{pmatrix} \quad \lambda = 6 :$$

$$x_1 : x_2 = 1 : -1$$

$$X_2 = \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$A = \begin{pmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{pmatrix}$$

$$|A - \lambda I| = \begin{vmatrix} 1 - \lambda & 2 & -1 \\ 1 & -\lambda & 1 \\ 4 & -4 & 5 - \lambda \end{vmatrix} = 0$$

$$(1 - \lambda)(\lambda^2 - 5\lambda + 6) = 0$$

:

$$\lambda_1 = 1,$$

$$\lambda_2 = 2,$$

$$\lambda_3 = 3$$

:

$$AX = \lambda X$$

$$\lambda = 1 : \quad :$$

$$\Rightarrow \begin{pmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$x_1 + 2x_2 - x_3 = x_1,$$

$$x_1 + x_3 = x_2, \quad \Rightarrow$$

$$4x_1 - 4x_2 + 5x_3 = x_3$$

$$x_1 = -\frac{1}{2}x_3,$$

$$x_2 = \frac{1}{2}x_3$$

:

($x_3 - 2$)

x_3

$$X_1 = \begin{pmatrix} -1 \\ 1 \\ 2 \end{pmatrix}$$

: :

$$\lambda_2 = 2 \Rightarrow \begin{pmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 2x_1 \\ 2x_2 \\ 2x_3 \end{pmatrix}$$

$$x_1 + 2x_2 - x_3 = 2x_1,$$

$$x_1 + x_3 = 2x_2,$$

$$4x_1 - 4x_2 + 5x_3 = 2x_3$$

$$x_1 : x_2 : x_3 = -2 : 1 : 4$$

$$X_2 = \begin{pmatrix} -2 \\ 1 \\ 4 \end{pmatrix}$$

$$\lambda_3 = 3 \Rightarrow \begin{pmatrix} 1 & 2 & -1 \\ 1 & 0 & 1 \\ 4 & -4 & 5 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = \begin{pmatrix} 3x_1 \\ 3x_2 \\ 3x_3 \end{pmatrix}$$

$$x_1 + 2x_2 - x_3 = 3x_1,$$

$$x_1 + x_3 = 3x_2,$$

$$4x_1 - 4x_2 + 5x_3 = 3x_3$$

$$x_1 : x_2 : x_3 = -1 : 1 : 4$$

$$X_3 = \begin{pmatrix} -1 \\ 1 \\ 4 \end{pmatrix}$$

$$\text{a) } \begin{pmatrix} 1 & 0 \\ 0 & -3 \end{pmatrix}$$

$$\text{b) } \begin{pmatrix} -2 & 2 \\ -8 & 8 \end{pmatrix}$$

$$\text{c) } \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}$$

$$\text{d) } \begin{pmatrix} 4 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & 6 \end{pmatrix}$$

$$\text{e) } \begin{pmatrix} 2 & -2 & 3 \\ -2 & -1 & 6 \\ 1 & 2 & 0 \end{pmatrix}$$

$$\text{f) } \begin{pmatrix} 3 & 0 & 0 \\ 5 & 4 & 0 \\ 3 & 6 & 1 \end{pmatrix}$$

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