

CHAPTER 3: MATRICES

1. DETERMINANT OF A SQUARE MATRIX

1.1. Definitions and properties.

Definition 1.1. Let $A = (a_{ij}) \in \mathcal{M}_n(\mathbb{K})$. We call determinant, the unique application noted by "det" defined from $\mathcal{M}_n(\mathbb{K})$ to \mathbb{K} as follows:

- For $n = 1$ such that $A = (a)$ with $a \in \mathbb{K}$, then $\det(A) = a$.
- For $n > 1$; $\det(A) = \sum_{i=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$, for j fixed in certain value between 1 and n , where A_{ij} is the matrix obtained from A by deleting the i^{th} line and j^{th} column. Its determinant i.e. $\det(A_{ij})$ is called the minor of (a_{ij}) in A and the number $(-1)^{i+j} \det(A_{ij})$ is called the cofactor of (a_{ij}) in A .

Remark 1.2. • To compute $\det(A)$, we can use the previous formulae, by mean of the i^{th} line, i.e.,

$\det(A) = \sum_{j=1}^n (-1)^{i+j} a_{ij} \det(A_{ij})$, for i fixed in certain value between 1 and n .

- The determinant of the matrix A can be also noted by $|A|$.

Example 1.3. Let $A = (6)$. Then, $\det(A) = 6$.

Example 1.4. Let $A = \begin{pmatrix} 1 & 3 \\ 2 & 4 \end{pmatrix}$. Then, $\det(A) = 1 \times 4 - 2 \times 3 = -2$.

Example 1.5. Let $A = \begin{pmatrix} 1 & 1 & 2 \\ 3 & 1 & 0 \\ 0 & 1 & 4 \end{pmatrix}$. Then, $\det(A) = \sum_{i=1}^3 (-1)^{i+j} a_{ij} \det(A_{ij})$.

Let us fix $j = 1$, we get

$$\begin{aligned} \det(A) &= \sum_{i=1}^3 (-1)^{i+1} a_{i1} \det(A_{i1}) \\ &= (-1)^{1+1} a_{11} \det(A_{11}) + (-1)^{2+1} a_{21} \det(A_{21}) + (-1)^{3+1} a_{31} \det(A_{31}) \\ &= a_{11} \det \begin{pmatrix} 1 & 0 \\ 1 & 4 \end{pmatrix} - a_{21} \det \begin{pmatrix} 1 & 2 \\ 1 & 4 \end{pmatrix} + a_{31} \det \begin{pmatrix} 1 & 2 \\ 1 & 0 \end{pmatrix} \\ &= 1 \times 4 - 3 \times 2 + 0 = -2. \end{aligned}$$

Properties

Let $A = (a_{ij}), B = (b_{ij}) \in \mathcal{M}_n(\mathbb{K})$ and p a natural number. Then, we have:

- if all the elements of a column or a line are equal to 0, then $\det(A) = 0$.
- if two column (or two lines) are proportional (or equivalent) then, $\det(A) = 0$.

Example 1.6. Let $A = \begin{pmatrix} 2 & -1 & 3 \\ 0 & 1 & 5 \\ 4 & -2 & 6 \end{pmatrix}$. Then, $\det(A) = 0$. Similarly for the matrix

$$B = \begin{pmatrix} 2 & 1 & 2 \\ -4 & 0 & -4 \\ 3 & 6 & 3 \end{pmatrix}.$$

- If we add p times the corresponding elements of another column (line) to the elements of a line (column), the value of the determinant will not change.

Remark 1.7. This property is used to get zeros in a column or a line to make the computation easier.

Example 1.8. Let $A = \begin{pmatrix} 1 & 9 & -3 \\ 4 & 6 & -2 \\ -3 & 1 & 5 \end{pmatrix}$. Then,

$$\begin{aligned} \det(A) &= \det \begin{pmatrix} 1 & 9 + 3(-3) & -3 \\ 4 & 6 + 3(-2) & -2 \\ -3 & 1 + 3(5) & 5 \end{pmatrix} \\ &= \det \begin{pmatrix} 1 & 0 & -3 \\ 4 & 0 & -2 \\ -3 & 16 & 5 \end{pmatrix} = \det(B). \end{aligned}$$

Development of the determinant by taking la j^{th} column for $j = 1$.

$$\begin{aligned} \det(B) &= \sum_{i=1}^3 (-1)^{i+1} a_{i1} \det(A_{i1}) \\ &= (-1)^{1+1} a_{11} \det(A_{11}) + (-1)^{2+1} a_{21} \det(A_{21}) + (-1)^{3+1} a_{31} \det(A_{31}) \\ &= \det \begin{pmatrix} 0 & -2 \\ 16 & 5 \end{pmatrix} - 4 \det \begin{pmatrix} 0 & -3 \\ 16 & 5 \end{pmatrix} - 3 \det \begin{pmatrix} 0 & -3 \\ 0 & 5 \end{pmatrix} \\ &= 32 - 4(48) = 32 - 192 = -160. \text{ Thus,} \\ \det(A) &= \det(B) = -160. \end{aligned}$$

Example 1.9. Let $A = \begin{pmatrix} 3 & 2 \\ -1 & 4 \end{pmatrix}$. We have $\det(A) = 14$. So that,

$$\det \begin{pmatrix} 2 & 3 \\ 4 & -1 \end{pmatrix} = \det \begin{pmatrix} -1 & 4 \\ 3 & 2 \end{pmatrix} = -14.$$

• If A is an upper triangular matrix, lower triangular or diagonal, then its determinant is equal to the product of the diagonal coefficients, i.e., $\det(A) = a_{11}a_{22}\dots a_{nn}$.

Example 1.10. If $A = I_n$ (The identity matrix), then $\det(A) = 1$.

• if $A, B \in \mathcal{M}_n(\mathbb{K})$, then

$$\det(A \times B) = \det(A) \times \det(B) = \det(B) \times \det(A).$$

• If we multiply a column (or a line) of matrix by a scalar $\alpha \in \mathbb{K}$, the determinant of the new matrix is multiplied by α .

• If $A \in \mathcal{M}_n(\mathbb{K})$ and $\alpha \in \mathbb{K}$, then $\det(\alpha \cdot A) = \alpha^n \cdot \det(A)$.

Example 1.11. Let $A = \begin{pmatrix} 2 & 1 \\ 4 & 3 \end{pmatrix}$, $B = \begin{pmatrix} 4 & 2 \\ 4 & 3 \end{pmatrix}$ and $C = \begin{pmatrix} 4 & 2 \\ 8 & 6 \end{pmatrix}$.

Then $\det(A) = 2$, $\det(B) = 4 = 2 \det(A)$ and $\det(C) = 8 = 2^2 \det(A)$.

• Determinant of a sum of matrices:

There is no explicit formula, however we can generally confirm that $\det(A + B) \neq \det(A) + \det(B)$.

Example 1.12. let $A = \begin{pmatrix} \lambda & 0 \\ 0 & \lambda \end{pmatrix}$ and $B = \begin{pmatrix} -\lambda & 0 \\ 0 & -\lambda \end{pmatrix}$, with $\lambda \in \mathbb{R} - \{0\}$.

Then, $\det(A + B) = \det(0_2) = 0$, and $\det(A) + \det(B) = \lambda^2 + \lambda^2 = 2\lambda^2 \neq 0$.

Theorem 1.13 (Fundamental theorem). *Let $A \in \mathcal{M}_n(\mathbb{K})$, Then*

$$A \text{ is invertible} \Leftrightarrow \det(A) \neq 0.$$

Proposition 1.14. *If A is invertible, then*

$$\det(A^{-1}) = \frac{1}{\det(A)}.$$

Proposition 1.15 (Computation of the inverse by the determinant). *Let $A = (a_{ij}) \in \mathcal{M}_n(\mathbb{K})$ and i, j be two natural numbers.*

$$\text{If } A \text{ is invertible, then } A^{-1} = \frac{1}{\det(A)} C^t.$$

$C = (c_{ij}) = (-1)^{i+j} a_{ij} \det(A_{ij})$, C is the cofactor matrix (comatrix).

Example 1.16. We consider the matrix $A = \begin{pmatrix} 1 & 0 & -3 \\ 4 & 0 & -2 \\ -3 & 16 & 5 \end{pmatrix}$.

1- Show that A is invertible.

2- Compute the determinant of A^{-1} .

• We have seen from the example 1.8 that $\det(A) = -160 \neq 0$. Then, we conclude that A is invertible.

• To compute A^{-1} , we have $A^{-1} = \frac{1}{\det(A)}C^t$.

We firstly figure out the cofactor matrix $C = \begin{pmatrix} c_{11} & c_{12} & c_{13} \\ c_{21} & c_{22} & c_{23} \\ c_{31} & c_{32} & c_{33} \end{pmatrix}$. We have:

The 1st line:

$$c_{11} = (-1)^{1+1}a_{11} \det(A_{11}) = \det \begin{pmatrix} 0 & -2 \\ 16 & 5 \end{pmatrix} = 32.$$

$$c_{12} = (-1)^{1+2}a_{11} \det(A_{12}) = 0.$$

$$c_{13} = (-1)^{1+3}a_{13} \det(A_{13}) = (-3) \det \begin{pmatrix} 4 & 0 \\ -3 & 16 \end{pmatrix} = -192.$$

The 2nd line:

$$c_{21} = (-1)^{2+1}a_{21} \det(A_{21}) = (-1)(4) \det \begin{pmatrix} 0 & -3 \\ 16 & 5 \end{pmatrix} = -192.$$

$$c_{22} = (-1)^{2+2}a_{22} \det(A_{22}) = 0.$$

$$c_{23} = (-1)^{2+3}a_{23} \det(A_{23}) = (-1)(-2) \det \begin{pmatrix} 1 & 0 \\ -3 & 16 \end{pmatrix} = (2)(16) = 32.$$

The 3rd line:

$$c_{31} = (-1)^{3+1}a_{31} \det(A_{31}) = (1)(-3) \det \begin{pmatrix} 0 & -3 \\ 0 & -2 \end{pmatrix} = 0.$$

$$c_{32} = (-1)^{3+2}a_{32} \det(A_{32}) = (-1)(16) \det \begin{pmatrix} 1 & -3 \\ 4 & -2 \end{pmatrix} = (-16)(10) = -160.$$

$$c_{33} = (-1)^{3+3}a_{33} \det(A_{33}) = (1)(5) \det \begin{pmatrix} 1 & 0 \\ -4 & 0 \end{pmatrix} = 0.$$

Thus, $C = \begin{pmatrix} 32 & 0 & -192 \\ -192 & 0 & 32 \\ 0 & -160 & 0 \end{pmatrix}$. We conclude that

$$A^{-1} = -\frac{1}{160} \begin{pmatrix} 32 & -192 & 0 \\ 0 & 0 & -160 \\ -192 & 32 & 0 \end{pmatrix} = \begin{pmatrix} -\frac{1}{5} & \frac{6}{5} & 0 \\ 0 & 0 & 1 \\ \frac{6}{5} & -\frac{1}{5} & 0 \end{pmatrix}.$$

1.2. Computation of the determinant by the Gauss pivot method. We have seen before that the determinant of triangular matrix is equal to the product of the diagonal elements. The Gauss pivot method (also called Gauss-Jordan elimination) consists first of all in bringing a given matrix born to an upper triangular matrix, this can be done only by elementary operations on the lines. These operations are:

- 1- Exchange of two lines.
- 2- Multiplication of a line by a nonzero scalar.
- 3- Adding the multiple of a line to another line.

The principle of this method is as follows:

- We choose in the matrix A a term (scalar of \mathbb{K}) nonzero a_{ij} , in general the first term at the top left, which is called the pivot;
- if the term a_{11} does not suit to choose, we can, by permuting lines 1 and i (the columns 1 and j), put it in the correct position. We then obtain a matrix B such that $\det(A) = (-1)^{i+j} \det(B)$;
- we eliminate all the terms located under the pivot, a_{11} . The value of the determinant remains unchanged by this operation;
- we repeat the same process in the private sub-matrix of its first line and of its first column;
- at the last step we get a triangular matrix whose determinant is equal to the determinant of the given matrix.

Example 1.17. Let $A = \begin{pmatrix} 2 & 1 & -4 \\ 3 & 3 & -5 \\ 4 & 5 & -2 \end{pmatrix}$.

Calculate the determinant of A by the Gauss pivot method.

Indeed, we denote the lines of the matrix by L_1, L_2, L_3 .

Step (1):

We have: $a_{11} = 2 \neq 0$. Then, we can choose 2 as the first pivot and add L_2 , the first line L_1 multiplied by $\frac{-3}{2}$, i.e., ($L_2 \leftarrow L_2 - \frac{3}{2} \cdot L_1$) and add the line L_3 , the first line L_1 multiplied by -2 , i.e., ($L_3 \leftarrow L_3 - 2 \cdot L_1$). Then, we get the matrix

$$\begin{pmatrix} 2 & 1 & -4 \\ 0 & \frac{3}{2} & 1 \\ 0 & 3 & 6 \end{pmatrix}.$$

Step (2):

The second pivot is $\frac{3}{2}$. Add to the line L_3 , the second line L_2 multiplied by -2 , i.e., ($L_3 \leftarrow L_3 - 2 \cdot L_2$.) Then, we get the matrix

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

The third pivot is $4 \neq 0$, where the matrix is upper triangular.

The determinant of A is equal to the product of the pivots, i.e.,

$$\det(A) = 2 \times \frac{3}{2} \times 4 = 12.$$

2. MATRICES AND LINEAR APPLICATIONS

2.1. The matrix associated with a linear application. Let E and F be two \mathbb{K} -vectorial spaces with dimensions, respectively, m and n , $\mathcal{B}' = \{w_1, w_2, \dots, w_n\}$ a base of

F and $f \in \mathcal{L}(E, F)$. We call a matrix of f in \mathcal{B} and \mathcal{B}' and we write $M_{\mathcal{B}, \mathcal{B}'}(f)$ the matrix of the family $f(\mathcal{B}) = \{f(v_1), f(v_2), \dots, f(v_m)\}$ in the base \mathcal{B}' . In other words, $M_{\mathcal{B}, \mathcal{B}'}(f)$ is the matrix with n lines and m columns with coefficients in \mathbb{K} , where the elements of j^{th} column are the coordinates of the vector $f(v_j)$ in the base \mathcal{B}' where

$$M_{\mathcal{B}, \mathcal{B}'}(f) = (a_{ij}), \forall j \in \{1, 2, \dots, m\}; f(v_j) = \sum_{i=1}^n a_{ij} \cdot w_i = \begin{pmatrix} a_{1j} \\ a_{2j} \\ \vdots \\ a_{nj} \end{pmatrix}.$$

If $E = F$ and $\mathcal{B} = \mathcal{B}'$, The matrix $M_{\mathcal{B}, \mathcal{B}}(f)$ is simply noted by $M_{\mathcal{B}}(f)$.

Example 2.1. We consider E a \mathbb{K} -vectorial space with finite dimension n and, \mathcal{B} a base of E . Then, $M_{\mathcal{B}}(Id_E) = I_n$.

Example 2.2. Let $f \in \mathcal{L}(\mathbb{R}^3)$ defined by;

$$f(x, y, z) = (-x + y - z, -x + z, -2x + 2y).$$

We consider \mathcal{B} the canonical base of \mathbb{R}^3 . Give the matrix $M_{\mathcal{B}}(f)$.

Indeed, we know that $\mathcal{B} = \{v_1 = (1, 0, 0), v_2 = (0, 1, 0), v_3 = (0, 0, 1)\}$. Then, $f(v_1) = (-1, -1, -2)$, $f(v_2) = (1, 0, 2)$, $f(v_3) = (-1, 1, 0)$ and then

$$M_{\mathcal{B}}(f) = \begin{pmatrix} -1 & 1 & -1 \\ -1 & 0 & 1 \\ -2 & 2 & 0 \end{pmatrix}.$$

Example 2.3. Let $f \in \mathcal{L}(\mathbb{R}^2)$ defined by;

$$f(x, y, z) = (x + y, x - y).$$

We consider $\mathcal{B} = \{v_1 = (1, 2), v_2 = (-1, 1)\}$ a base of \mathbb{R}^2 and $\mathcal{B}' = \{w_1 = (0, 2), w_2 = (-2, 1)\}$ a base of \mathbb{R}^2 .

What is the matrix associated to f in the bases \mathcal{B} and \mathcal{B}' ?

Firstly, we compute $f(v_1)$ and $f(v_2)$ as a linear combination of w_1 et w_2 .

We put; $f(v_1) = \alpha_1 \cdot w_1 + \alpha_2 \cdot w_2$, $f(v_2) = \beta_1 \cdot w_1 + \beta_2 \cdot w_2$. Then, we have $(3, -1) = (-2\alpha_2, -2\alpha_1 + \alpha_2)$, $(0, -2) = (-2\beta_2, 2\beta_1 + \beta_2)$. We conclude that $\alpha_1 = \frac{1}{4}$, $\alpha_2 = \frac{-3}{2}$, $\beta_1 = -1$, $\beta_2 = 0$. Thus

$$M_{\mathcal{B}, \mathcal{B}'}(f) = \begin{pmatrix} \frac{1}{4} & -1 \\ \frac{-3}{2} & 0 \end{pmatrix}.$$

Remark 2.4. In general, the matrix associated with a linear application depends on the bases chosen \mathcal{B} and \mathcal{B}' .

2.2. Linear map associated with a matrix.

Proposition 2.5. Let E and F be two \mathbb{K} -vectorial spaces with finite dimension m and n , respectively, $\mathcal{B} = \{v_1, v_2, \dots, v_m\}$ a base of E , $\mathcal{B}' = \{w_1, w_2, \dots, w_n\}$ a base of F . Then, the data of a matrix $A \in \mathcal{M}_{n, m}(\mathbb{K})$, gives a unique linear map f from E in F , where $A = M_{\mathcal{B}, \mathcal{B}'}(f)$.

Analytic expression of f :

We have: $\forall x \in E$, there exists $(x_1, x_2, \dots, x_m) \in \mathbb{K}^m$; $x = \sum_{i=1}^m x_i \cdot v_i$.
 Given the matrix $A = M_{\mathcal{B}, \mathcal{B}'}(f)$.

- For any $x \in E$, we denote $X = M_{\mathcal{B}}(x) = \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{pmatrix}$.
- For any $y \in F$, we denote $Y = M_{\mathcal{B}'}(y) = \begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix}$.

Then if $y = f(x)$, we have: $Y = A \times X$. This equation can be written in the matrix form as follows:

$$\begin{pmatrix} y_1 \\ y_2 \\ \vdots \\ y_n \end{pmatrix} = \begin{pmatrix} a_{11} & a_{12} & \dots & a_{1m} \\ a_{21} & a_{22} & \dots & a_{2m} \\ \vdots & \vdots & \vdots & \vdots \\ a_{n1} & a_{n2} & \dots & a_{nm} \end{pmatrix} \times \begin{pmatrix} x_1 \\ x_2 \\ \vdots \\ x_m \end{pmatrix}.$$

Thus, we get the following system:

$$\begin{cases} y_1 = a_{11}x_1 + a_{12}x_2 + \dots + a_{1m}x_m \\ y_2 = a_{21}x_1 + a_{22}x_2 + \dots + a_{2m}x_m \\ \vdots \\ y_n = a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nm}x_m. \end{cases}$$

We deduce that the linear map f associated with the matrix A is defined by:

$$f(x_1, x_2, \dots, x_m) = (a_{11}x_1 + a_{12}x_2 + \dots + a_{1m}x_m, \dots, a_{n1}x_1 + a_{n2}x_2 + \dots + a_{nm}x_m).$$

Example 2.6. Let $f \in \mathcal{L}(\mathbb{R}^3)$, both equipped with the canonical base $\mathcal{B} = \{e_1 = (1, 0, 0), e_2 = (0, 1, 0), e_3 = (0, 0, 1)\}$ of \mathbb{R}^3 . Given the matrix

$$A = M_{\mathcal{B}}(f) = \begin{pmatrix} 1 & 0 & -1 \\ 3 & -2 & 0 \\ -1 & \frac{1}{2} & 4 \end{pmatrix}.$$

Give the analytic expression of f .

Indeed, we have for all the reals x, y and z :

$$\begin{pmatrix} 1 & 0 & -1 \\ 3 & -2 & 0 \\ -1 & \frac{1}{2} & 4 \end{pmatrix} \times \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} x - z \\ 3x - 2y \\ -x + \frac{y}{2} + 4z \end{pmatrix}.$$

Then, the map f associated to the matrix A is defined by:

$$f(x, y, z) = (x - z, 3x - 2y, -x + \frac{y}{2} + 4z).$$

Properties:

Let $f \in \mathcal{L}(E, F)$ and $g \in \mathcal{L}(F, G)$ where E, F and G are three \mathbb{K} -vectorial spaces with finite dimension m, n and p , respectively, with m, n, p three natural numbers different from 0. Let $\mathcal{B} = \{v_1, v_2, \dots, v_m\}$ a base of E , $\mathcal{B}' = \{w_1, w_2, \dots, w_n\}$ a base of F and $\mathcal{B}'' = \{u_1, u_2, \dots, u_p\}$ a base of G . Then, we have:

- The map $\varphi : f \rightarrow M_{\mathcal{B}, \mathcal{B}'}(f)$ is an isomorphism from $\mathcal{L}(E, F)$ on $\mathcal{M}_{n, m}(\mathbb{K})$.
- $\mathcal{L}(E, F)$ is a \mathbb{K} -vectorial space with finite dimension such that

$$\dim(\mathcal{L}(E, F)) = \dim(\mathcal{M}_{n, m}(\mathbb{K})) = m \times n = \dim(E) \times \dim(F).$$

- We consider $m = n$ and $A = M_{\mathcal{B}, \mathcal{B}'}(f)$. Then, we have:
 f is an isomorphism from E on F if and only if A is invertible. Moreover,

$$M_{\mathcal{B}', \mathcal{B}}(f^{-1}) = A^{-1}.$$

- The map $g \circ f$ is defined by:

$$M_{\mathcal{B}, \mathcal{B}''}(g \circ f) = M_{\mathcal{B}', \mathcal{B}''}(g) \times M_{\mathcal{B}, \mathcal{B}'}(f).$$

Remark 2.7. The order in which the product is made is the order in which the composition is written.

Remark 2.8. If the matrix of f is $A = M_{\mathcal{B}, \mathcal{B}'}(f) = (a_{ij}) \in \mathcal{M}_{n, m}(\mathbb{K})$, and the matrix of g is $B = M_{\mathcal{B}', \mathcal{B}''}(g) = (b_{ij}) \in \mathcal{M}_{p, n}(\mathbb{K})$, then the matrix $g \circ f$ is $C = M_{\mathcal{B}, \mathcal{B}''}(g \circ f) = (c_{ij}) \in \mathcal{M}_{p, m}(\mathbb{K})$.

Example 2.9. Let $f \in \mathcal{L}(\mathbb{R}^3, \mathbb{R}^2)$ be defined by: $f(x, y, z) = (x + y + 2z, x - y)$ and $g \in \mathcal{L}(\mathbb{R}^2)$ defined by: $g(x, y) = (x - y, 2x + y)$.

Let $\mathcal{B} = \{e_1 = (1, 0, 0), e_2 = (0, 1, 0), e_3 = (0, 0, 1)\}$ be the canonical base of \mathbb{R}^3 and $\mathcal{B}' = \mathcal{B}'' = \{e_1 = (1, 0), e_2 = (0, 1)\}$ the canonical base of \mathbb{R}^2 .

Determine the map $g \circ f$.

For determining the map $g \circ f$, it is enough to go through the intermediate matrices. We firstly determine the matrix $M_{\mathcal{B}, \mathcal{B}'}(g \circ f)$.

We have $M_{\mathcal{B}'}(g) = \begin{pmatrix} 1 & -1 \\ 2 & 1 \end{pmatrix}$ and $M_{\mathcal{B}, \mathcal{B}'}(f) = \begin{pmatrix} 1 & 1 & 2 \\ 1 & -1 & 0 \end{pmatrix}$. Then,

$$\begin{aligned}
M_{\mathcal{B},\mathcal{B}'}(g \circ f) &= M_{\mathcal{B}'}(g) \times M_{\mathcal{B},\mathcal{B}'}(f) \\
&= \begin{pmatrix} 1 & -1 \\ 2 & 1 \end{pmatrix} \times \begin{pmatrix} 1 & 1 & 2 \\ 1 & -1 & 0 \end{pmatrix} . \\
&= \begin{pmatrix} 0 & 2 & 2 \\ 3 & 1 & 4 \end{pmatrix} .
\end{aligned}$$

We conclude that $(g \circ f)(x, y, z) = M_{\mathcal{B},\mathcal{B}'}(g \circ f) \times \begin{pmatrix} x \\ y \\ z \end{pmatrix} = (2x + 2z, 3x + y + 4z)$.

Then, $g \circ f \in \mathcal{L}(\mathbb{R}^3, \mathbb{R}^2)$ is defined by: $(g \circ f)(x, y, z) = (2x + 2z, 3x + y + 4z)$.

2.3. Passing matrix. Let E be a \mathbb{K} -vectorial space with finite dimension n equipped with the two bases $\mathcal{B} = \{v_1, v_2, \dots, v_n\}$ and $\mathcal{B}' = \{w_1, w_2, \dots, w_n\}$.

Definition 2.10. We call a passing matrix from \mathcal{B} to \mathcal{B}' the square matrix $P = (p_{ij})$ where j^{th} column is written in the base \mathcal{B} in the form:

$$\forall j \in \{1, 2, \dots, n\}, w_j = \sum_{i=1}^n p_{ij} \cdot v_i .$$

In other words, the columns of P are the coordinates of the vectors of the base \mathcal{B}' expressed in the base \mathcal{B} .

Sometimes we denote the matrix P by $M_{\mathcal{B}}(\mathcal{B}')$ where $P_{\mathcal{B},\mathcal{B}'}$.

Proposition 2.11. We consider the identical endomorphism of E , the map $Id(E) : v \rightarrow Id(v) = v$. Let P be the passing matrix from \mathcal{B} to \mathcal{B}' . Then,

$$P = M_{\mathcal{B}',\mathcal{B}}(Id_E).$$

Indeed, we have:

$$\begin{aligned}
M_{\mathcal{B}',\mathcal{B}}(Id_E) &= M_{\mathcal{B}}(Id_E(w_1), Id_E(w_2), \dots, Id_E(w_n)) \\
&= M_{\mathcal{B}}(w_1, w_2, \dots, w_n) \\
&= M_{\mathcal{B}}(\mathcal{B}') = P.
\end{aligned}$$

Example 2.12. $P = M_{\mathcal{B},\mathcal{B}}(Id_E) = I_n$.

Remark 2.13. Since $f = Id_E$ is an isomorphism from E on E (automorphism), then P the passing matrix from \mathcal{B} to \mathcal{B}' is invertible and its inverse P^{-1} is the passing matrix from \mathcal{B}' to \mathcal{B} . In other words:

$$[M_{\mathcal{B}',\mathcal{B}}(Id_E)]^{-1} = M_{\mathcal{B},\mathcal{B}'}(Id_E).$$

Example 2.14. Let $\mathcal{B} = \{v_1 = (1, 0), v_2 = (0, 1)\}$ and $\mathcal{B}' = \{w_1 = (-1, 2), w_2 = (2, 3)\}$ be two bases of \mathbb{R}^2 .

1- Give the passing matrix from \mathcal{B} to \mathcal{B}' .

2- Give the passing matrix from \mathcal{B}' to \mathcal{B} .

• We express the vectors of \mathcal{B}' in \mathcal{B} :

We have

$$\begin{cases} w_1 = -v_1 + 2v_2 \\ w_2 = 2v_1 + 3v_2. \end{cases}$$

Then, the passing matrix from \mathcal{B} to \mathcal{B}' is $M_{\mathcal{B}', \mathcal{B}}(Id_{\mathbb{R}^2}) = \begin{pmatrix} -1 & 2 \\ 2 & 3 \end{pmatrix}$.

• We express the vectors of \mathcal{B} in \mathcal{B}' :

We have

$$\begin{cases} v_1 = \frac{-3}{7}w_1 + \frac{2}{7}w_2 \\ v_2 = \frac{2}{7}w_1 + \frac{1}{7}w_2. \end{cases}$$

Then, the passing matrix from \mathcal{B}' to \mathcal{B} is $M_{\mathcal{B}, \mathcal{B}'}(Id_{\mathbb{R}^2}) = \begin{pmatrix} \frac{-3}{7} & \frac{2}{7} \\ \frac{2}{7} & \frac{1}{7} \end{pmatrix}$.

Check: $M_{\mathcal{B}, \mathcal{B}'}(Id_{\mathbb{R}^2}) \times M_{\mathcal{B}', \mathcal{B}}(Id_{\mathbb{R}^2}) = I_2$.

2.4. Change of base. Let E be a \mathbb{K} -vectorial space of dimension n equipped with two bases $\mathcal{B} = \{v_1, v_2, \dots, v_n\}$ and $\mathcal{B}' = \{w_1, w_2, \dots, w_n\}$.

2.4.1. *Change of base for a vector.*

Theorem 2.15. Let x be an element of E , X and X' be column matrices of the coordinates of x in the bases \mathcal{B} and \mathcal{B}' respectively. Then,

$$X = P \times X'.$$

Indeed, we have: $P = M_{\mathcal{B}, \mathcal{B}'}(Id_{\mathbb{R}^2})$, $X = M_{\mathcal{B}}(x)$ and $X' = M_{\mathcal{B}'}(x)$. Then,

$$X = M_{\mathcal{B}}(x) = M_{\mathcal{B}}(Id_E(x)) = M_{\mathcal{B}, \mathcal{B}'}(Id_E) \times M_{\mathcal{B}'}(x) = P \times X'.$$

Remark 2.16. The following formula can also be extracted: $X' = P^{-1} \times X$.

2.4.2. *Change of base for a linear map.* Let E be a \mathbb{K} -vectorial space with finite dimension m , \mathcal{B} and \mathcal{B}' be two bases of E and P be the passing matrix from \mathcal{B} to \mathcal{B}' .

Let F be a \mathbb{K} -vectorial space with finite dimension n , \mathcal{C} and \mathcal{C}' be two bases of F and Q be the passing matrix from \mathcal{C} to \mathcal{C}' .

Theorem 2.17. Let $f \in \mathcal{L}(E, F)$, $A = M_{\mathcal{B}, \mathcal{C}}(f)$ and $A' = M_{\mathcal{B}', \mathcal{C}'}(f)$. Then,

$$A' = Q^{-1} \times A \times P.$$

Indeed, let $x \in E$, $X = M_{\mathcal{B}}(x)$ and $X' = M_{\mathcal{B}'}(x)$ be matrices columns of coordinates of x in the bases \mathcal{B} and \mathcal{B}' (resp.). Then, from Theorem 2.15, we get: $X = P \times X'$.

similarly, let $y \in F$, $Y = M_{\mathcal{C}}(y)$ and $Y' = M_{\mathcal{C}'}(y)$ be matrices columns of coordinates of y in the bases \mathcal{C} and \mathcal{C}' (resp.). then, we have: $Y = Q \times Y'$.

Then, the map $y = f(x)$ can be written in matrix form $Y = A \times X$ where

$$\begin{aligned} Y = A \times X &\Leftrightarrow Q \times Y' = A \times P \times X' \\ &\Leftrightarrow Y' = Q^{-1} \times A \times P \times X'. \end{aligned}$$

According to the data, the matrix A' is the only matrix such that $y = f(x) \Leftrightarrow Y' = A' \times X'$. Thus, $A' = Q^{-1} \times A \times P$.

Corollary 2.18 (Case of endomorphism). If $f \in \mathcal{L}(E)$, $A = M_{\mathcal{B}}(f)$ and $A' = M_{\mathcal{B}'}(f)$. Then,

$$A' = P^{-1} \times A \times P.$$

Example 2.19. Let $f \in \mathcal{L}(\mathbb{R}^3)$, \mathcal{B} be the canonical bases of \mathbb{R}^3 and the matrix $A = M_{\mathcal{B}}(f)$ be defined by:
$$\begin{pmatrix} 2 & 1 & 1 \\ -3 & -2 & -1 \\ 3 & 5 & 4 \end{pmatrix}.$$

We consider $\mathcal{B}' = \{u_1 = (0, -1, 1), u_2 = (1, -1, 1), u_3 = (-1, 1, -1)\}$ another base of \mathbb{R}^3 .

- 1- Find the passing matrix P from \mathcal{B} to \mathcal{B}' .
- 2- Find A' the matrix associates to f in the base \mathcal{B}' .

• The canonical base of \mathbb{R}^3 is $\mathcal{B} = \{e_1 = (1, 0, 0), e_2 = (0, 1, 0), e_3 = (0, 0, 1)\}$. We express the vectors of \mathcal{B}' in \mathcal{B} as follows:

$$\begin{cases} u_1 = -e_2 + e_3 \\ u_2 = e_1 - e_2 + e_3 \\ u_3 = -e_1 + e_2 - e_3. \end{cases}$$

Then, the passing matrix from \mathcal{B} to \mathcal{B}' is

$$P = M_{\mathcal{B}', \mathcal{B}}(Id_{\mathbb{R}^3}) = \begin{pmatrix} 0 & 1 & -1 \\ -1 & -1 & 1 \\ 1 & 1 & -1 \end{pmatrix}.$$

Consequently

$$P^{-1} = \begin{pmatrix} -1 & -1 & 0 \\ 1 & -1 & -1 \\ 0 & -1 & -1 \end{pmatrix}.$$

- A' the matrix associated to f in the base \mathcal{B}' is

$$\begin{aligned} A' &= M_{\mathcal{B}'}(f) \\ &= P^{-1} \times A \times P \\ &= \begin{pmatrix} -1 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 3 \end{pmatrix}. \end{aligned}$$

Definition 2.20 (Similar matrices). We say that two matrices A and A' of $\mathcal{M}_n(\mathbb{K})$ are similar if there exists an invertible matrix P , i.e., $P \in GL_n(\mathbb{K})$ such that:

$$A' = P^{-1} \times A \times P.$$

Example 2.21. We consider E a \mathbb{K} -vectorial space with a finite dimension, \mathcal{B} and \mathcal{B}' two bases of E and $f \in \mathcal{L}(E)$. Then, the matrices $M_{\mathcal{B}}(f)$ et $M_{\mathcal{B}'}(f)$ are similar.

Definition 2.22 (Equivalent matrices). Let $A, A' \in \mathcal{M}_{n,m}(\mathbb{K})$. We say that A' is equivalent to A if there exist two invertible matrices $P \in GL_m(\mathbb{K})$ et $Q \in GL_n(\mathbb{K})$ such that:

$$A' = Q^{-1} \times A \times P.$$

Example 2.23. We consider E and F two \mathbb{K} -vectorial spaces with finite dimension, \mathcal{B} and \mathcal{B}' two bases of E , \mathcal{C} and \mathcal{C}' two bases of F and $f \in \mathcal{L}(E, F)$. Then, $M_{\mathcal{B},\mathcal{C}'}(f)$ et $M_{\mathcal{B}',\mathcal{C}}(f)$ are equivalent.

2.5. Rank of a matrix.

Definition 2.24. Let A be a matrix of $\mathcal{M}_{n,m}(\mathbb{K})$. We call a rank of A , and we write $rg(A)$, the rank of this column vectors.

Example 2.25. Let $A = \begin{pmatrix} 1 & 0 & -1 \\ 0 & 1 & 1 \\ 1 & 1 & 0 \\ 0 & 1 & 1 \end{pmatrix}$. The rank of A is the family rank of its column vectors, i.e., the family rank

$$\mathcal{H} = \left\{ u_1 = \begin{pmatrix} 1 \\ 0 \\ 1 \\ 0 \end{pmatrix}, u_2 = \begin{pmatrix} 0 \\ 1 \\ 1 \\ 1 \end{pmatrix}, u_3 = \begin{pmatrix} -1 \\ 1 \\ 0 \\ 1 \end{pmatrix} \right\}.$$

It is clear that the family of vectors $\{v_1, v_2\}$ is free. In the other hand, after solving the linear system $\alpha_1 v_1 + \alpha_2 v_2 + \alpha_3 v_3 = 0$, we get $v_1 - v_2 + v_3 = 0$. Then, the family \mathcal{H} is free. We deduce that $Vect(v_1, v_2, v_3) = Vect(v_1, v_2)$. Then, $rg(A) = rg(\mathcal{H}) = 2$.

The following proposition explains the link between the rank of a linear application and the rank of an associated matrix.

Proposition 2.26. *Let E and F be two \mathbb{K} -vectorial spaces with finite dimension, \mathcal{B} a base of E , \mathcal{B}' a base of F , $f \in \mathcal{L}(E, F)$ and $A = M_{\mathcal{B}, \mathcal{B}'}(f)$. Then,*

$$rg(f) = rg(A).$$

Indeed,

$$\begin{aligned} rg(A) &= rg(M_{\mathcal{B}, \mathcal{B}'}(f)) \\ &= rg(M_{\mathcal{B}'}(f(\mathcal{B}))) \\ &= rg(f(\mathcal{B})) = dim(Vect(f(\mathcal{B}))) \\ &= dim(Im(f)) = rg(f). \end{aligned}$$

Now we provide an invertibility criterion for matrices.

Theorem 2.27. *Let $A \in \mathcal{M}_n(\mathbb{K})$. Then, A is invertible if and only if the column matrices of A form a basis of \mathbb{K}^n . It also means that*

$$A \text{ est inversible } \Leftrightarrow rg(A) = n.$$

Remark 2.28. In practice, it is useful to identify $\mathcal{M}_{n,1}(\mathbb{K})$ with \mathbb{K}^n . Then, A is invertible if and only if its column vectors form a base of \mathbb{K}^n .

Theorem 2.29 (Characterisation). *Let $A, B \in \mathcal{M}_{n,m}(\mathbb{K})$. Then,*

$$A \text{ et } B \text{ are equivalent } \Leftrightarrow rg(A) = rg(B).$$

The following proposition explains the invariance of the rank by transposition.

Proposition 2.30. *Let A be a matrix of $\mathcal{M}_{n,m}(\mathbb{K})$. Then,*

$$rg(A^t) = rg(A).$$

Remark 2.31. Since the row vectors of a matrix these are the columns of its transpose, so to determine the rank of a matrix consists in also determining the rank of its line vectors.

Proposition 2.32. *Let C_1, C_2, \dots, C_n be the columns of a matrix A . Then, the rank of A is not modified by the following three elementary operations on the vectors;*

- 1- We can exchange two columns ($C_i \leftrightarrow C_j$).
- 2- We can multiply a column by a non-zero scalar ($C_i \leftarrow \alpha \cdot C_i$, pour $\alpha \neq 0$).
- 3- We can add to column C_i a multiple of another column C_j . ($C_i \leftarrow C_i + \alpha \cdot C_j$).

3. EXERCISES

Let

$$A = \begin{pmatrix} -1 & 1 \\ 1 & 0 \\ 0 & 2 \end{pmatrix}, B = \begin{pmatrix} -3 & 0 \\ 2 & 1 \\ -5 & 4 \end{pmatrix}, C = \begin{pmatrix} 1 & 1 & 0 \\ 4 & -1 & -2 \\ 0 & 3 & 2 \end{pmatrix}.$$

1- Compute $A + B, A - B, 2 \cdot A - 7 \cdot B$.

2- Compute $A^t, B^t, (A \times B)^t$.

3- Compute $A \times B, B \times A, A^3$.

what can we say about a matrix $A \in \mathcal{M}_n(\mathbb{R})$ which satisfies $tr(A \times A^t) = 0$?

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

1- Compute $P(A) = A^3 - 2 \cdot A^2 + 2 \cdot A$.

2- Deduce from what precedes that A is invertible, then give A^{-1} .

3- Find A^{-1} by using the comatrix.

Let $A = \begin{pmatrix} 3 & 0 & 1 \\ -1 & 3 & -2 \\ -1 & 1 & 0 \end{pmatrix}$.

1- Compute $(A - 2 \cdot I_3)^3$, then conclude that A is invertible.

2- Find A^{-1} by mean of I_3, A and A^2 .

Let $A = \begin{pmatrix} \alpha & 0 & 1 \\ 0 & \alpha & 0 \\ 0 & 0 & \alpha \end{pmatrix}$, with $\alpha \in \mathbb{R}$.

1- Find a matrix X such that $A = \alpha \cdot I_3 + X$.

2- Compute X^2 , then deduce X^n , for a natural number n .

Compute the determinant of the following matrices.

$$A = \begin{pmatrix} \sin(x) & -\cos(x) \\ \cos(x) & \sin(x) \end{pmatrix}, B = \begin{pmatrix} 1 & 0 & 1 \\ 4 & -1 & 0 \\ 0 & 2 & 3 \end{pmatrix}, C = \begin{pmatrix} 0 & 1 & 3 & 2 \\ 4 & 1 & 2 & 0 \\ 5 & 2 & 1 & 7 \\ 0 & 3 & 1 & 0 \end{pmatrix}.$$

Let $\mathcal{B} = \{e_1, e_2, e_3\}$ the canonical base of \mathbb{R}^3 , $f \in \mathcal{L}(\mathbb{R}^3)$ whose canonical base is

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

1- show that $\mathcal{F} = \{x \in \mathbb{R}^3, f(x) = x\}$ is a sub-space of \mathbb{R}^3 for which we give the base $\{v_1\}$.

- 2- We consider $v_2 = (0, 1, 1)$ et $v_3 = (1, 1, 2)$ two vectors of \mathbb{R}^3 . Compute $f(v_2)$ et $f(v_3)$.
- 3- Show that $\mathcal{B}' = \{v_1, v_2, v_3\}$ is another base of \mathbb{R}^3 .
- 4- Find the passing matrix P dfrom \mathcal{B} to \mathcal{B}' .
- 5- Compute P^{-1} .
- 6- Find the matrix D of f in the base \mathcal{B}' .
- 7- Give the relation between A, P and D .

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