

Some properties of matrix multiplication/algebra

Thm: multiplying w/ the identity matrix

$$\text{For } A_{n \times m}: A I_m = I_n A = A$$

Thm: matrix mult. is assoc.

$$(A B) C = A (B C)$$

Thm: matrix mult. is dist.

$$(a) \quad A(C + D) = AC + AD$$

$$(b) \quad (A + B)C = AC + BC$$

□ proof of (a)

Let $A_{n \times m}$ and $C, D_{m \times p}$.

$$C + D = \begin{bmatrix} | & & | \\ \hline (c_1 + d_1) & \dots & (c_p + d_p) \\ \hline | & & | \end{bmatrix}$$

$$\text{so } A(C + D) = \begin{bmatrix} | & & | \\ \hline A(\vec{c}_1 + \vec{d}_1) & \dots & A(\vec{c}_p + \vec{d}_p) \\ \hline | & & | \end{bmatrix}$$

$$= \begin{bmatrix} | & & | \\ \hline (A\vec{c}_1 + A\vec{d}_1) & \dots & (A\vec{c}_p + A\vec{d}_p) \\ \hline | & & | \end{bmatrix}$$

$$= \begin{bmatrix} | & & | \\ A\vec{c}_1 & \dots & A\vec{c}_p \\ | & & | \end{bmatrix} + \begin{bmatrix} | & & | \\ A\vec{d}_1 & \dots & A\vec{d}_p \\ | & & | \end{bmatrix}$$
$$= AC + AD \quad \square$$

Thm: If $A_{p \times p}$ and $B_{p \times m}$ and k a scalar

$$(kA)B = A(kB) = k(AB)$$

We are going to skip over block-matrices.