

$$A = \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & -2 \\ 5 & 3 \end{bmatrix}$$

$$(f \circ g)(x, y) = f(g(x, y)) = f(1x - 2y, 5x + 3y)$$

$$= \begin{bmatrix} 2(1x - 2y) - 3(5x + 3y) \\ 5(1x - 2y) + 4(5x + 3y) \end{bmatrix} = \begin{bmatrix} -13x & -13y \\ 25x & 2y \end{bmatrix}$$

$$C = \begin{bmatrix} -13 & -13 \\ 25 & 2 \end{bmatrix}$$

How to multiply matrices

$$B = \begin{bmatrix} 1 & -2 \\ 5 & 3 \end{bmatrix}$$

$$A = \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix} \begin{bmatrix} -13 & -13 \\ 25 & 2 \end{bmatrix}$$

answer  $C = AB$

linear algebra is all about linear functions:

$$f(x, y) = (2x - 3y, 5x + 4y)$$

what is the identity function?

$$A = \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix}$$

$$\text{id}(x, y) = (x, y)$$

$$I = \begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$\text{id}(x, y) = \begin{bmatrix} 1x + 0y \\ 0x + 1y \end{bmatrix}$$

Some simple kinds of linear functions that aren't quite as simple as the identity...

#### ELEMENTARY ROW OPERATIONS

- (Replacement) Replace one row by the sum of itself and a multiple of another row.  
 $r_i \leftarrow r_i + \alpha r_j \quad i \neq j$
- (Interchange) Interchange two rows.  
 $r_i \leftrightarrow r_j \quad i \neq j$
- (Scaling) Multiply all entries in a row by a nonzero constant.  
 $r_i \leftarrow \alpha r_i \quad \alpha \neq 0$

It'd be nice to know what matrices correspond to these linear functions...

# Row operations

Examples (1)  $r_i \leftarrow r_i - \alpha r_j$

$$A = \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix} \quad r_2 \leftarrow r_2 - \frac{5}{2}r_1$$

result

$$U = \begin{bmatrix} 2 & -3 \\ 0 & \frac{23}{2} \end{bmatrix}$$

what matrix corresponds to this linear function

$$r_2 \leftarrow r_2 + \frac{5}{2}r_1$$

new result

$$\begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix}$$

linear function on the left

Eliminate x:

mult  $\frac{5}{2}$

$$2x - 3y = 7$$

$$5x + 4y = 3$$

$$5x - \frac{15}{2}y = \frac{35}{2}$$

$$\frac{23}{2}y = -\frac{29}{2}$$

transform the system



$$\begin{cases} 2x - 3y = 7 \\ \frac{23}{2}y = -\frac{29}{2} \end{cases}$$

$$r_2 \leftarrow r_2 + \frac{5}{2}r_1$$

trick to figure out what matrix corresponds to any linear function is to perform that linear function on the identity matrix...

$$(f \circ id)(x, y) = f(x, y)$$

substitute matrix I here

over here I get the matrix for f...

$$\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$$

$$r_2 \leftarrow r_2 + \frac{5}{2}r_1$$

$$\begin{bmatrix} 1 & 0 \\ \frac{5}{2} & 1 \end{bmatrix} = L$$

I've got three matrices...

$$A = \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix}$$

$$U = \begin{bmatrix} 2 & -3 \\ 0 & \frac{23}{2} \end{bmatrix}$$

$$L = \begin{bmatrix} 1 & 0 \\ \frac{\sqrt{5}}{2} & 1 \end{bmatrix}$$

Claim:  $A = LU$ .

$$\frac{5}{2}(-3) + 1 \cdot \frac{23}{2} = \frac{-15 + 23}{2} = \frac{8}{2} = 4$$

$$L = \begin{bmatrix} 1 & 0 \\ \frac{\sqrt{5}}{2} & 1 \end{bmatrix} \begin{bmatrix} 2 & -3 \\ 5 & 4 \end{bmatrix} \leftarrow \text{answer} = LU = A$$

Why is this useful?

The original problem:

$$\begin{cases} 2x - 3y = 7 \\ 5x + 4y = 3 \end{cases}$$

$$f(x, y) = (2x - 3y, 5x + 4y)$$

original problem in different notation...

wanted to solve

$$f(x, y) = (7, 3) \text{ for } x \text{ and } y$$

$$L = \begin{bmatrix} 1 & 0 \\ \frac{\sqrt{5}}{2} & 1 \end{bmatrix}$$

$$l(x, y) = \left(x, \frac{5}{2}x + y\right)$$

$$u = \begin{bmatrix} 2 & -3 \\ 0 & \frac{23}{2} \end{bmatrix}$$

$$u(x, y) = \left(2x - 3y, \frac{23}{2}y\right)$$

$$f(x,y) = l(u(x,y)) = (7,3)$$

Thus  $u(x,y) = l^{-1}(7,3)$

since  $l$  corresponds to a lower triangular matrix, solving for  $u(x,y)$  above is easy...

similarly  $(x,y) = u^{-1}(l^{-1}(7,3))$

by substituti-

In practice solve for  $(a,b)$  such that

$$l(a,b) = (7,3)$$

$$\begin{cases} a = 7 \\ \frac{5}{2}a + b = 3 \end{cases}$$

then solve for  $(x,y)$  such that

$$u(x,y) = (a,b)$$

$$\begin{cases} 2x - 3y = a \\ \frac{73}{2}y = b \end{cases}$$