# Laws of Matrix Algebra

Back to Intro Math for Econ, Matlab Examples, or MEconTools Repositories

### 6 Old Rules, 5 Still Apply

We had associative, commutative and distributive laws for scalar algebra, we can think of them as the six bullet points below. Only the multiplicative-commutative law no longer works for matrix, the other rules work for matrix as well as scalar algebra.

Associative laws work as in scalar algebra for matrix

- (A + B) + C = A + (B + C)
- $(A \cdot B) \cdot C = A \cdot (B \cdot C)$

Commutative Law works as well for addition

- A + B = B + A
- with scalars, we know  $3 \cdot 4 = 4 \cdot 3$ , but commutative law for matrix multiplication does not work, Matrix  $A \cdot B \neq B \cdot A$ . The matrix dimensions might not even match up for multiplication. (see below for examples)

And Distributive Law still applies to matrix

- $A \cdot (B + C) = A \cdot B + A \cdot C$
- $(B+C) \cdot A = B \cdot A + C \cdot A$

## Example for $A \cdot B \neq B \cdot A$

try

```
% Non-Square
A = rand(2,3)
A = 2 \times 3
    0.6959
              0.6385
                         0.0688
    0.6999
              0.0336
                         0.3196
B = rand(3,4)
B = 3 \times 4
    0.5309
              0.8200
                         0.5313
                                   0.6110
                                   0.7788
    0.6544
              0.7184
                         0.3251
   0.4076
              0.9686
                         0.1056
                                   0.4235
% This is OK
disp(A*B)
    0.8154
              1.0960
                         0.5847
                                   0.9516
    0.5238
              0.9076
                        0.4166
                                   0.5891
% This does not work
```

```
B*A
catch ME
  disp('does not work! Dimension mismatch')
end
```

```
does not work! Dimension mismatch
% Square
A = rand(3,3)
A = 3 \times 3
    0.0908
              0.2810
                         0.4574
    0.2665
              0.4401
                         0.8754
    0.1537
              0.5271
                         0.5181
B = rand(3,3)
B = 3 \times 3
    0.9436
              0.2407
                         0.6718
    0.6377
              0.6761
                         0.6951
    0.9577
              0.2891
                         0.0680
% This is OK
A*B
ans = 3 \times 3
    0.7030
              0.3441
                        0.2875
    1.3704
                        0.5445
              0.6147
                        0.5049
    0.9773
              0.5431
% This works, but result differs from A*B
B*A
ans = 3 \times 3
    0.2531
              0.7252
                        0.9904
    0.3449
              0.8432
                         1.2437
```

# 4 New Rules for Transpose

0.4322

0.7263

In scalar algebra, transpose does not make sense. Given matrix A,  $A^T$  is the transpose matrix of A where each row of A becomes columns in  $A^T$ . If A is M by N, then  $A^T$  is N by M.

Given matrix A and scalar value r:

• **1**: 
$$(r \cdot A)^T = r \cdot A^T$$

• **2**: 
$$(A^T)^T = A$$

0.1745

• **3:** 
$$(A+B)^T = A^T + B^T$$

• **4**: 
$$(A \cdot B)^T = B^T \cdot A^T$$

For the 4th rule, suppose matrix A is has L rows and M columns, and the matrix B has M rows and Ncolumns.  $(A \cdot B)$  is a L by N matrix,  $(A \cdot B)^T$  is a N by L matrix. This is equal to  $B^T \cdot A^T$ , where we have a N by M matrix  $B^T$  multiplied by a M by L matrix  $A^T$ , and the resulting matrix is N by L.

```
A = rand(2,3)
```

**A** = 2×3

0.2548 0.6678 0.3445

0.2240 0.8444 0.7805

#### Atranspose = (A')

Atranspose =  $3 \times 2$ 

0.2548 0.2240

0.6678 0.8444

0.3445 0.7805